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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0429 (Current) 0429 (Prior) NAIC Company Code 64246 Employer's ID Number 13-5123390

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

Country of Domicile US

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

Incorporated/Organized 04/10/1860 Commenced Business 07/16/1860

Statutory Home Office 10 Hudson Yards (Street and Number), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Main Administrative Office 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8000 (Area Code) (Telephone Number)

Mail Address 10 Hudson Yards (Street and Number or P.O. Box), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8820 (Area Code) (Telephone Number)

Internet Website Address www.GuardianLife.com

Statutory Statement Contact Haydn Phillip Padmore (Name), 212-598-8829 (Area Code) (Telephone Number)
Haydn_Padmore@glic.com (E-mail Address), (FAX Number)

OFFICERS

Chief Executive Officer and President: Andrew John McMahon #
SVP, Corporate Secretary: Harris Olinor
SVP, Corporate Controller: John Hunter Flannigan
EVP, Chief Legal Counsel: Kermitt Jerome Brooks #

OTHER

Michael Nicholas Ferik #, EVP, Individual Markets
Jean LaTorre #, EVP, Chief Investment Officer
Kevin Molloy #, EVP & Chief Financial Officer
Diana Lynn Scott, EVP, Chief Human Resources Officer
Walter Robert Skinner #, VP, Treasurer
Michael Slipowitz, SVP, Corporate Chief Actuary & Chief Risk Officer
Christopher Brian Smith #, EVP, Group Benefits

DIRECTORS OR TRUSTEES

John Joseph Brennan
Lloyd Eugene Campbell
Richard Edward Cavanagh
Nancy Elizabeth Cooper
Deborah Leigh Duncan
William Craig Freda
Christopher Thomas Jenny
Andrew John McMahon #
Deanna Marie Mulligan
Eileen Katherine Murray #
Gary Adam Norcross
Karen Bretherick Peetz
Vivek Sankaran

State of New York
County of New York 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.

E-SIGNED by Andrew McMahon on 2021-01-28 21:20:58 GMT

Andrew John McMahon
Chief Executive Officer and President

E-SIGNED by Kermitt Brooks on 2021-01-28 17:46:45 GMT

Kermitt Jerome Brooks
EVP, Chief Legal Counsel

John Hunter Flannigan
SVP, Corporate Controller

Subscribed and sworn to before me this
_____ day of _____

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.....

ROSE BURACHIO
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01BU6336110
Qualified in Nassau County
Commission Expires January 25, 2024

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	47,972,078,125		47,972,078,125	41,870,455,333
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	1,323,785,132	6,730,048	1,317,055,085	1,721,158,672
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,815,515,590		4,815,515,590	4,878,732,614
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	3,021		3,021	2,890,310
	4.2 Properties held for the production of income (less $ 290,649,392 encumbrances)	280,142,294		280,142,294	378,571,726
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (55,856,023), Schedule E - Part 1), cash equivalents ($ 313,981,867, Schedule E - Part 2) and short-term investments ($ 163,450,246, Schedule DA)	421,576,090		421,576,090	777,604,259
6.	Contract loans (including $ premium notes)	3,810,663,319	1,121,316	3,809,542,003	3,799,931,016
7.	Derivatives (Schedule DB)	16,655,449		16,655,449	30,400,021
8.	Other invested assets (Schedule BA)	3,394,307,866	4,092,660	3,390,215,206	3,116,444,812
9.	Receivables for securities	75,498,754		75,498,754	25,000,233
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	62,110,225,640	11,944,024	62,098,281,617	56,601,188,996
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	518,447,581		518,447,581	460,990,460
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	210,281,613	21,062,484	189,219,129	162,415,334
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	968,083,924		968,083,924	974,777,489
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	10,110,656		10,110,656	11,590,195
	16.2 Funds held by or deposited with reinsured companies	3,181,934,990		3,181,934,990	2,995,650,518
	16.3 Other amounts receivable under reinsurance contracts	37,238,475		37,238,475	32,382,480
17.	Amounts receivable relating to uninsured plans	61,819,517	273,732	61,545,785	58,590,258
18.1	Current federal and foreign income tax recoverable and interest thereon	110,752,324		110,752,324	82,390,438
18.2	Net deferred tax asset	768,572,520	40,993,184	727,579,335	693,983,425
19.	Guaranty funds receivable or on deposit	9,411,123		9,411,123	12,555,211
20.	Electronic data processing equipment and software	41,090,128	35,319,193	5,770,935	8,689,455
21.	Furniture and equipment, including health care delivery assets ($)	11,419,320	11,419,320		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	51,815,298		51,815,298	27,607,000
24.	Health care ($) and other amounts receivable	25,633,085	25,633,085		
25.	Aggregate write-ins for other than invested assets	126,714,419	52,537,936	74,176,483	81,152,752
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	68,243,550,612	199,182,958	68,044,367,654	62,203,964,011
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	68,243,550,612	199,182,958	68,044,367,654	62,203,964,011
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Miscellaneous receivables	82,496,675	13,248,687	69,247,988	71,617,441
2502.	Pennsylvania innovative credit	2,915,860		2,915,860	4,073,121
2503.	Suspense accounts	1,857,612		1,857,612	5,308,131
2598.	Summary of remaining write-ins for Line 25 from overflow page	39,444,272	39,289,249	155,023	154,058
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	126,714,419	52,537,936	74,176,483	81,152,752

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 44,335,796,917 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	44,335,796,917	42,123,537,361
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	4,633,463,085	4,431,241,243
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	4,581,946,016	2,258,669,152
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	449,304,725	339,529,093
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	271,363,490	262,001,382
5.	Policyholders' dividends/refunds to members $ (36,481,207) and coupons $ due and unpaid (Exhibit 4, Line 10)	(36,481,207)	(31,803,358)
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)	1,051,621,078	984,826,485
	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 $ (21,692,690) discount; including $ 73,306,941 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	355,497,571	360,277,412
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 2,133,487 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	2,133,487	2,660,984
	9.3 Other amounts payable on reinsurance, including $ 85,501 assumed and $ 18,052,374 ceded	18,137,875	13,030,712
	9.4 Interest maintenance reserve (IMR, Line 6)	702,647,528	389,867,994
10.	Commissions to agents due or accrued-life and annuity contracts $ 37,510,026 accident and health $ 101,726,005 and deposit-type contract funds $	139,236,031	136,237,724
11.	Commissions and expense allowances payable on reinsurance assumed	448,525	422,176
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,363,785,862	1,148,094,463
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	35,849,189	43,373,559
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	106,672,512	107,680,912
17.	Amounts withheld or retained by reporting entity as agent or trustee	25,301,426	64,318,590
18.	Amounts held for agents' account, including $ 465,542 agents' credit balances	465,542	186,613
19.	Remittances and items not allocated	106,558,876	79,356,893
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	583,715,319	537,533,323
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)	1,132,296,050	1,070,825,244
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,030,062	17,406,595
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	4,763,495	3,001,904
	24.07 Funds held under coinsurance	118,111,902	88,484,050
	24.08 Derivatives	97,333,669	21,884,454
	24.09 Payable for securities	126,908,930	74,146,297
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	74,717,699	61,620,387
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	60,284,625,653	54,588,411,646
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	60,284,625,653	54,588,411,646
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,497,136,085	1,199,391,129
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	4,006,732	47,611,968
35.	Unassigned funds (surplus)	6,258,599,184	6,368,549,268
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)	7,759,742,001	7,615,552,365
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	7,759,742,001	7,615,552,365
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	68,044,367,654	62,203,964,011
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	54,217,488	40,251,209
2502.	Deferred gains on real estate	13,165,427	13,165,427
2503.	Claims liabilities for all other lines of business - pools	2,942,276	4,156,447
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,392,509	4,047,304
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	74,717,699	61,620,387
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Contingency reserve for aviation reinsurance	3,000,000	3,000,000
3402.	Permanent surplus Arkansas requirements	1,000,000	1,000,000
3403.	Contingency reserve for deposit administration	6,732	6,732
3498.	Summary of remaining write-ins for Line 34 from overflow page		43,605,236
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,006,732	47,611,968

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)	8,957,383,294	8,742,039,794
2.	Considerations for supplementary contracts with life contingencies	1,422,094	3,179,503
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,368,419,830	2,303,856,089
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	58,433,767	52,783,842
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	66,542,654	81,870,762
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	234,765,368	293,119,124
9.	Total (Lines 1 to 8.3)	11,686,967,006	11,476,849,114
10.	Death benefits	1,597,759,169	1,223,457,863
11.	Matured endowments (excluding guaranteed annual pure endowments)	966,720	1,412,710
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,686,732	2,066,566
13.	Disability benefits and benefits under accident and health contracts	2,126,766,076	2,308,984,186
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,430,151,189	1,521,335,652
16.	Group conversions	798,252	904,436
17.	Interest and adjustments on contract or deposit-type contract funds	87,692,785	72,746,404
18.	Payments on supplementary contracts with life contingencies	1,882,557	2,007,854
19.	Increase in aggregate reserves for life and accident and health contracts	2,352,050,164	2,273,909,271
20.	Totals (Lines 10 to 19)	7,600,753,643	7,406,824,943
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	623,013,195	594,676,959
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	236,633,836	231,507,471
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,470,179,672	1,488,610,685
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	264,942,066	204,930,724
25.	Increase in loading on deferred and uncollected premiums	14,279,822	13,550,547
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	47,887,619	71,616,345
28.	Totals (Lines 20 to 27)	10,257,689,853	10,011,717,673
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,429,277,153	1,465,131,440
30.	Dividends to policyholders and refunds to members	1,035,927,853	967,942,892
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	393,349,301	497,188,549
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(99,753,328)	(118,126,523)
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)	493,102,629	615,315,072
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 16,368,798 (excluding taxes of $ 98,676,954 transferred to the IMR)	(346,111,549)	(66,775,050)
35.	Net income (Line 33 plus Line 34)	146,991,080	548,540,022
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	7,615,552,365	7,171,753,434
37.	Net income (Line 35)	146,991,080	548,540,022
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (11,710,130)	(186,871,966)	92,627,151
39.	Change in net unrealized foreign exchange capital gain (loss)	76,177,761	11,284,166
40.	Change in net deferred income tax	79,383,503	67,262,241
41.	Change in nonadmitted assets	(48,475,656)	(23,063,010)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(62,431,233)	
44.	Change in asset valuation reserve	(61,470,805)	(191,808,598)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	297,744,955	1,154,516
49.	Cumulative effect of changes in accounting principles		(2,620,067)
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(96,858,004)	(59,577,490)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	144,189,637	443,798,930
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	7,759,742,001	7,615,552,365
	DETAILS OF WRITE-INS		
08.301.	Interest on funds withheld assumed	155,757,421	155,062,184
08.302.	Other reserve adjustment on reinsurance	45,582,217	89,447,203
08.303.	Experience refund	17,518,562	31,656,058
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	15,907,167	16,953,680
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	234,765,368	293,119,124
2701.	Reserve adjustment on reinsurance assumed	25,460,279	53,110,196
2702.	Other miscellaneous expenses	18,826,903	10,170,431
2703.	Interest expense on funds held ceded	4,843,888	2,643,647
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,243,451)	5,692,071
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	47,887,619	71,616,345
5301.	Change in pension funded status	(96,858,004)	(59,577,490)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(96,858,004)	(59,577,490)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	8,915,900,075	8,738,306,893
2.	Net investment income	2,346,732,195	2,277,612,771
3.	Miscellaneous income	88,842,254	124,585,068
4.	Total (Lines 1 through 3)	11,351,474,523	11,140,504,732
5.	Benefit and loss related payments	5,063,681,871	5,063,487,784
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,396,558,746	2,405,283,662
8.	Dividends paid to policyholders	973,811,109	967,982,758
9.	Federal and foreign income taxes paid (recovered) net of $ 115,699,937 tax on capital gains (losses)	43,654,309	(93,764,715)
10.	Total (Lines 5 through 9)	8,477,706,036	8,342,989,489
11.	Net cash from operations (Line 4 minus Line 10)	2,873,768,488	2,797,515,243
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	12,094,419,861	10,424,627,606
	12.2 Stocks	719,588,281	621,974,475
	12.3 Mortgage loans	407,582,134	370,113,762
	12.4 Real estate	11,031,200	132,393,515
	12.5 Other invested assets	135,422,663	160,298,921
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(712,798)	21,103
	12.7 Miscellaneous proceeds	241,359,177	302,670,023
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,608,690,518	12,012,099,405
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	17,666,579,558	12,741,054,178
	13.2 Stocks	512,750,503	437,351,858
	13.3 Mortgage loans	345,037,495	729,389,330
	13.4 Real estate	(78,939,287)	163,244,228
	13.5 Other invested assets	675,887,189	803,792,841
	13.6 Miscellaneous applications	203,923,418	107,216,435
	13.7 Total investments acquired (Lines 13.1 to 13.6)	19,325,238,876	14,982,048,870
14.	Net increase (decrease) in contract loans and premium notes	10,243,763	164,361,972
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(5,726,792,121)	(3,134,311,436)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	297,744,956	1,154,516
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,323,276,864	334,096,239
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(124,026,355)	47,253,310
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,496,995,464	382,504,065
	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)	(356,028,169)	45,707,872
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	777,604,259	731,896,387
	19.2 End of year (Line 18 plus Line 19.1)	421,576,090	777,604,259

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

20.0001. Bonds to Bonds Exchange	988,228,867	2,404,413,092
20.0002. Common Stocks to Common Stocks Exchange		9,050,424

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	8,957,383,294	4,389,264,977	664,311,318	14,536,806		3,888,733,581			536,611
2.	Considerations for supplementary contracts with life contingencies	1,422,094	XXX	XXX	1,422,094		XXX	XXX		XXX
3.	Net investment income	2,368,419,830	2,070,474,594	48,230,708	26,904,849	94,600,212	128,115,516		60,916	33,035
4.	Amortization of Interest Maintenance Reserve (IMR)	58,433,767	49,698,026	2,445,332	739,847	(279,449)	5,826,725		2,155	1,130
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	66,542,654	37,100,922				29,441,731	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	234,765,368	63,629,462	745,397	1,529,382	457,886	167,271,126		1,132,111	3
9.	Totals (Lines 1 to 8.3)	11,686,967,005	6,610,167,982	715,732,755	45,132,978	94,778,649	4,219,388,679		1,195,182	570,780
10.	Death benefits	1,597,759,169	1,080,338,344	516,471,660			XXX	XXX		949,165
11.	Matured endowments (excluding guaranteed annual pure endowments)	966,720	966,720				XXX	XXX		
12.	Annuity benefits	2,686,732	XXX	XXX	1,104,387	1,582,345	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	2,126,766,076	24,826,122	3,032,858			2,098,907,097	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	1,430,151,189	1,410,322,351	391,627	19,437,211		XXX	XXX		
16.	Group conversions	798,252					798,252	XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	87,692,785	12,242,171	2,560,099	10,947,653	61,685,564	253,198	XXX		4,100
18.	Payments on supplementary contracts with life contingencies	1,882,557			1,882,557		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	2,352,050,164	2,217,721,508	(3,588,856)	(1,044,492)	(900,591)	139,790,608	XXX		71,986
20.	Totals (Lines 10 to 19)	7,600,753,643	4,746,417,215	518,867,388	32,327,315	62,367,319	2,239,749,155	XXX		1,025,251
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	623,013,195	103,716,978	90,687,698	249,710		428,358,810			XXX
22.	Commissions and expense allowances on reinsurance assumed	236,633,836	4,847,117	57,711			231,729,008	XXX		
23.	General insurance expenses and fraternal expenses	1,470,179,672	741,464,416	105,623,566	296,094	790,924	621,899,126		105,546	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	264,942,066	104,543,268	18,497,762	99,234		141,801,802			
25.	Increase in loading on deferred and uncollected premiums	14,279,822	7,687,557	6,615,743	(23,478)			XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	47,887,619	35,101,213	613,556	97,883	12,788,141	(869,009)		155,830	4
28.	Totals (Lines 20 to 27)	10,257,689,853	5,743,777,765	740,963,424	33,046,758	75,946,383	3,662,668,891		261,376	1,025,255
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,429,277,152	866,390,217	(25,230,669)	12,086,220	18,832,266	556,719,788		933,805	(454,475)
30.	Dividends to policyholders and refunds to members	1,035,927,853	1,033,582,108		1,073,694		1,272,051	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	393,349,300	(167,191,891)	(25,230,669)	11,012,527	18,832,266	555,447,737		933,805	(454,475)
32.	Federal income taxes incurred (excluding tax on capital gains)	(99,753,328)	42,399,843	6,398,494	(2,792,775)	(4,775,860)	(140,861,472)		(236,813)	115,255
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)	493,102,628	(209,591,734)	(31,629,163)	13,805,302	23,608,126	696,309,209		1,170,618	(569,730)
34.	Policies/certificates in force end of year	1,146,350	737,457	52,640	1,564	121	354,568	XXX		
	DETAILS OF WRITE-INS									
08.301.	Interest on funds withheld assumed	155,757,421					155,757,421			
08.302.	Other reserve adjustment on reinsurance	45,582,217	44,964,317	617,900						
08.303.	Experience refund	17,518,563	17,518,163				400			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	15,907,167	1,146,982	127,497	1,529,382	457,886	11,513,305		1,132,111	3
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	234,765,368	63,629,462	745,397	1,529,382	457,886	167,271,126		1,132,111	3
2701.	Reserve adjustment on reinsurance assumed	25,460,279	25,434,166	26,114						
2702.	Other miscellaneous expenses	18,826,903	4,792,502	583,133	97,820	12,788,141	565,228		74	4
2703.	Interest expense on funds held ceded	4,843,888	4,843,888							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,243,451)	30,657	4,309	63		(1,434,236)		155,756	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	47,887,619	35,101,213	613,556	97,883	12,788,141	(869,009)		155,830	4

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)	4,389,801,588		4,241,092,128	94,582,888		18,684,608	16,209,490		16,767,084		1,928,778	536,611
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	2,070,507,629		1,962,407,589	39,237,105		51,941,692	15,779,013		635,199		473,996	33,035
4.	Amortization of Interest Maintenance Reserve (IMR)	49,699,156		46,345,501	1,098,925		1,676,406	538,732		21,730		16,733	1,130
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	37,100,922		124	37,100,799								
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	63,629,466		1,126,017	17,525,613		1,529,577	(2,211,128)		45,658,878		505	3
9.	Totals (Lines 1 to 8.3)	6,610,738,761		6,250,971,358	189,545,330		73,832,283	30,316,107		63,082,892		2,420,012	570,780
10.	Death benefits	1,081,287,509		1,017,016,373	32,755,807		22,954,221	(250,201)		8,143,460		(281,315)	949,165
11.	Matured endowments (excluding guaranteed annual pure endowments)	966,720		966,720									
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	24,826,122		20,468,243	975,084		70,000			310,379		3,002,417	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,410,322,351		1,373,215,004	166		14,881,561	175,340		22,050,279			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	12,246,270		11,785,278	294,339		109,806	15,921		36,826			4,100
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	2,217,793,494		2,204,964,606	(36,080,166)		17,739,688	28,433,867		3,376,259		(712,745)	71,986
20.	Totals (Lines 10 to 19)	4,747,442,466		4,628,416,224	(2,054,771)		55,755,276	28,374,928		33,917,203		2,008,356	1,025,251
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	103,716,978		97,396,228	3,494,886		2,532,145	293,719					XXX
22.	Commissions and expense allowances on reinsurance assumed	4,847,117			13,840		647,921	932,114		3,175,693		77,550	
23.	General insurance expenses	741,464,416		641,146,431	89,511,207		9,550,258	416,851		794,335		45,335	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	104,543,268		93,086,835	10,435,105		935,628	23,368		62,332			
25.	Increase in loading on deferred and uncollected premiums	7,687,557		9,191,292	(1,503,735)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	35,101,217		3,210,661	4,999,108		826,313	(1,971,175)		28,035,728		578	4
28.	Totals (Lines 20 to 27)	5,744,803,020		5,472,447,671	104,895,639		70,247,542	28,069,804		65,985,291		2,131,819	1,025,255
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	865,935,741		778,523,688	84,649,691		3,584,741	2,246,302		(2,902,399)		288,194	(454,475)
30.	Dividends to policyholders and refunds to members	1,033,582,108		1,033,485,338	96,770								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(167,646,367)		(254,961,650)	84,552,921		3,584,741	2,246,302		(2,902,399)		288,194	(454,475)
32.	Federal income taxes incurred (excluding tax on capital gains)	42,515,098		64,658,241	(21,442,609)		(909,089)	(569,662)		736,048		(73,086)	115,255
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)	(210,161,464)		(319,619,891)	105,995,530		4,493,830	2,815,964		(3,638,447)		361,280	(569,730)
34.	Policies/certificates in force end of year	737,457		520,514	210,580		5,105	1,258					
	DETAILS OF WRITE-INS												
08.301.	Other reserve adjustment on reinsurance	44,964,317					1,518,285	(2,212,779)		45,658,812			
08.302.	Experience refund	17,518,163			17,518,163								
08.303.	Miscellaneous income	1,143,147		1,126,699	7,450		6,772	1,652		67		505	3
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,839		(682)			4,520						
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	63,629,466		1,126,017	17,525,613		1,529,577	(2,211,128)		45,658,878		505	3
2701.	Reserve adjustment on reinsurance assumed	25,434,166					(620,891)	(1,973,892)		28,028,948			
2702.	Interest expense on funds held ceded	4,843,888			4,843,888								
2703.	Other miscellaneous expenses	4,792,506		3,182,858	153,103		1,446,536	2,717		6,710		578	4
2798.	Summary of remaining write-ins for Line 27 from overflow page	30,657		27,803	2,117		668			69			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	35,101,217		3,210,661	4,999,108		826,313	(1,971,175)		28,035,728		578	4

(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)	664,311,318		661,642,589	2,668,729					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	48,230,708		48,182,472	48,235					
4.	Amortization of Interest Maintenance Reserve (IMR)	2,445,332		2,443,607	1,725					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	745,397		126,638	618,759					
9.	Totals (Lines 1 to 8.3)	715,732,755		712,395,307	3,337,448					
10.	Death benefits	516,471,660		515,475,156	996,504					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	3,032,858		3,032,858						
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	391,627			391,627					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	2,560,099		2,555,161	4,938					
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(3,588,856)		(4,055,420)	466,564					
20.	Totals (Lines 10 to 19)	518,867,388		517,007,755	1,859,633					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	90,687,698		90,176,991	510,707					XXX
22.	Commissions and expense allowances on reinsurance assumed	57,711			57,711					
23.	General insurance expenses	105,623,566		103,689,423	1,934,143					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,497,762		18,460,766	36,997					
25.	Increase in loading on deferred and uncollected premiums	6,615,743		6,615,743						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions	613,556		587,435	26,121					
28.	Totals (Lines 20 to 27)	740,963,424		736,538,113	4,425,311					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(25,230,669)		(24,142,806)	(1,087,863)					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(25,230,669)		(24,142,806)	(1,087,863)					
32.	Federal income taxes incurred (excluding tax on capital gains)	6,398,494		6,122,612	275,882					
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)	(31,629,163)		(30,265,418)	(1,363,745)					
34.	Policies/certificates in force end of year	52,640		52,548	92					
	DETAILS OF WRITE-INS									
08.301.	Other reserve adjustment on reinsurance	617,900			617,900					
08.302.	Miscellaneous income	126,859		126,638	221					
08.303.	Service fees	638			638					
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	745,397		126,638	618,759					
2701.	Other miscellaneous expenses	583,133		583,126	7					
2702.	Reserve adjustment on reinsurance assumed	26,114			26,114					
2703.	Fines & penalties of regulatory authorities	3,936		3,936						
2798.	Summary of remaining write-ins for Line 27 from overflow page	374		374						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	613,556		587,435	26,121					

(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	14,536,806	14,536,806					
2.	Considerations for supplementary contracts with life contingencies	1,422,094	XXX	XXX	XXX	XXX	1,422,094	XXX
3.	Net investment income	26,904,849	9,172,984				17,731,865	
4.	Amortization of Interest Maintenance Reserve (IMR)	739,847	251,237				488,610	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	1,529,382	1,527,389				1,993	
9.	Totals (Lines 1 to 8.3)	45,132,978	25,488,417				19,644,561	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,104,387	1,104,387					
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	19,437,211	19,437,211					
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	10,947,653	2,330,897				8,616,756	
18.	Payments on supplementary contracts with life contingencies	1,882,557					1,882,557	
19.	Increase in aggregate reserves for life and accident and health contracts	(1,044,492)	(1,286,898)				242,406	
20.	Totals (Lines 10 to 19)	32,327,315	21,585,596				10,741,719	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	249,710	249,710					
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	296,094	277,306				18,787	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	99,234	94,187				5,047	
25.	Increase in loading on deferred and uncollected premiums	(23,478)	(23,478)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	97,883	95,601				2,283	
28.	Totals (Lines 20 to 27)	33,046,758	22,278,923				10,767,836	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	12,086,220	3,209,495				8,876,726	
30.	Dividends to policyholders and refunds to members	1,073,694	1,073,694					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	11,012,527	2,135,801				8,876,726	
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,792,775)	(541,639)				(2,251,136)	
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)	13,805,302	2,677,440				11,127,862	
34.	Policies/certificates in force end of year	1,564	1,197				367	
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	1,529,382	1,527,389				1,993	
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,529,382	1,527,389				1,993	
2701.	Other miscellaneous expenses	97,820	95,538				2,283	
2702.	Fines & penalties of regulatory authorities	58	58					
2703.	Interest on fines & penalties of regulatory authorities	5	5					
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	97,883	95,601				2,283	

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

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

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	94,600,212					406,718	94,193,495
4.	Amortization of Interest Maintenance Reserve (IMR)	(279,449)					11,137	(290,586)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	457,886					37	457,849
9.	Totals (Lines 1 to 8.3)	94,778,649					417,892	94,360,757
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,582,345					909,428	672,917
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	61,685,564					127,886	61,557,678
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(900,591)					(900,591)	
20.	Totals (Lines 10 to 19)	62,367,319					136,723	62,230,596
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	790,924						790,924
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	12,788,141					42	12,788,099
28.	Totals (Lines 20 to 27)	75,946,383					136,765	75,809,618
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	18,832,266					281,126	18,551,140
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	18,832,266					281,126	18,551,140
32.	Federal income taxes incurred (excluding tax on capital gains)	(4,775,860)					(71,294)	(4,704,566)
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)	23,608,126					352,420	23,255,706
34.	Policies/certificates in force end of year	121					121	
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	463,991					37	463,954
08.302.	Service fees	(6,105)						(6,105)
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	457,886					37	457,849
2701.	Other miscellaneous expense	12,788,141					42	12,788,099
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	12,788,141					42	12,788,099

(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	3,888,733,581	276,340			253,639,724	1,885,171,386					1,483,354,163		266,291,968
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	128,176,432	276,836	520,181		2,440,925	16,329,973					103,488,250		5,120,267
4.	Amortization of Interest Maintenance Reserve (IMR)	5,828,880	9,773	18,363		114,925	699,772					4,724,827		261,220
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	29,441,731										29,441,731		
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	168,403,237	295	10,007		40,888	4,035,235					156,154,366		8,162,445
9.	Totals (Lines 1 to 8.3)	4,220,583,861	563,243	548,551		256,236,462	1,906,236,366					1,777,163,338		279,835,901
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	2,098,907,097	1,119,336	(4,764,249)		122,246,959	1,095,170,977					811,935,607		73,198,468
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	798,252										798,252		
17.	Interest and adjustments on contract or deposit-type contract funds	253,198					113,343					21,511		118,343
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	139,790,608	(1,063,839)			(970,629)	(3,166,893)					145,562,929		(570,960)
20.	Totals (Lines 10 to 19)	2,239,749,155	55,497	(4,764,249)		121,276,330	1,092,117,427					958,318,300		72,745,851
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	428,358,810				29,968,987	182,843,182					136,454,355		79,092,285
22.	Commissions and expense allowances on reinsurance assumed	231,729,008										231,675,668		53,340
23.	General insurance expenses	622,004,672	77,575	(32,575)		54,992,668	347,951,570					190,074,308		28,941,126
24.	Insurance taxes, licenses and fees, excluding federal income taxes	141,801,802	8,853			11,756,000	93,881,154					27,947,308		8,208,487
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	(713,179)	338	201,269		4,862	636,368					(1,826,017)		270,002
28.	Totals (Lines 20 to 27)	3,662,930,267	142,262	(4,595,555)		217,998,847	1,717,429,701					1,542,643,921		189,311,091
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	557,653,593	420,981	5,144,106		38,237,615	188,806,666					234,519,417		90,524,809
30.	Dividends to policyholders and refunds to members	1,272,051										1,272,051		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	556,381,543	420,981	5,144,106		38,237,615	188,806,666					233,247,366		90,524,809
32.	Federal income taxes incurred (excluding tax on capital gains)	(141,098,285)	(106,761)	(1,304,545)		(9,697,054)	(47,881,344)					(59,151,501)		(22,957,080)
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)	697,479,828	527,742	6,448,651		47,934,669	236,688,010					292,398,867		113,481,889
34.	Policies/certificates in force end of year	354,568	216			45,356	168,058					69,332		71,606
	DETAILS OF WRITE-INS													
08.301.	Interest on funds withheld assumed	155,757,421										155,757,421		
08.302.	Service fees	6,813,053										162,508		6,650,545
08.303.	Miscellaneous income	5,832,363	295	10,007		40,888	4,035,235					234,037		1,511,900
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	400										400		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	168,403,237	295	10,007		40,888	4,035,235					156,154,366		8,162,445
2701.	Other miscellaneous expenses	565,302	338	201,269		3,316	44,259					202,315		113,805
2702.	Federal exchange fees	563,720					563,720							
2703.	Losses on all other lines of business	155,270												155,270
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,997,471)				1,546	28,388					(2,028,332)		926
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(713,179)	338	201,269		4,862	636,368					(1,826,017)		270,002

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	41,330,678,984		39,222,806,214	703,002,378		1,066,580,871	320,141,724		11,370,325		6,103,694	673,779
2. Tabular net premiums or considerations	4,095,223,263		3,803,497,486	219,937,656		62,227,814	6,286,506		888,650		1,037,627	1,347,524
3. Present value of disability claims incurred	10,614,005		8,141,272	2,472,732								
4. Tabular interest	1,615,552,446		1,547,707,283	28,451,188		35,629,887	3,238,121		174,356		297,709	53,902
5. Tabular less actual reserve released	(15,958)			949					(16,907)			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	1,805,667	XXX					1,805,667			XXX		
7. Other increases (net)	234,810,987		243,007,759	(23,248,390)		(41,629)	11,389,718		3,703,529			
8. Totals (Lines 1 to 7)	47,288,669,394		44,825,160,014	930,616,513		1,164,396,943	342,861,736		16,119,954		7,439,030	2,075,204
9. Tabular cost	1,677,576,020		1,416,676,128	200,946,608		62,505,402	(6,820,582)		939,255		1,999,769	1,329,440
10. Reserves released by death	547,299,967		540,873,074	3,175,979		3,065,491	137,110				48,312	
11. Reserves released by other terminations (net)	1,493,707,273		1,419,414,625	58,863,844		14,435,491	969,617		23,695			
12. Annuity, supplementary contract and disability payments involving life contingencies	21,613,657		20,425,367	707,872		70,000			410,419			
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	3,740,196,917		3,397,389,195	263,694,303		80,076,383	(5,713,855)		1,373,369		2,048,081	1,329,440
15. Reserve December 31 of current year	43,548,472,477		41,427,770,820	666,922,211		1,084,320,559	348,575,591		14,746,584		5,390,949	745,765
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	36,969,559,523		35,842,665,158			1,053,433,678	73,460,687					
17. Amount Available for Policy Loans Based upon Line 16 CSV	36,969,559,523		35,842,665,158			1,053,433,678	73,460,687					

(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	599,264,250		598,387,102		877,148				
2. Tabular net premiums or considerations	1,387,123,518		1,386,339,171		784,348				
3. Present value of disability claims incurred	27,440,863		27,440,863						
4. Tabular interest	55,606,763		55,547,342		59,421				
5. Tabular less actual reserve released	5,255,599		5,255,599						
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	2,074,690,993		2,072,970,076		1,720,916				
9. Tabular cost	1,444,830,276		1,444,586,878		243,398				
10. Reserves released by death	16,399,206		16,393,416		5,791				
11. Reserves released by other terminations (net)	17,786,117		17,658,101		128,016				
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	1,479,015,599		1,478,638,395		377,204				
15. Reserve December 31 of current year	595,675,394		594,331,682		1,343,712				
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	10,307				10,307				
17. Amount Available for Policy Loans Based upon Line 16 CSV	10,307				10,307				

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	184,402,519	170,622,013				13,780,505	
2.	Tabular net premiums or considerations	15,995,879	14,573,786				1,422,094	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	6,664,987	6,071,019				593,968	
5.	Tabular less actual reserve released	(19,362,358)	(19,912,152)				549,794	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	187,701,027	171,354,666				16,346,361	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	4,343,000	2,019,551				2,323,449	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	4,343,000	2,019,551				2,323,449	
15.	Reserve December 31 of current year	183,358,027	169,335,116				14,022,912	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	167,661,253	167,661,253					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	131,582,579	131,582,579					

(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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	9,191,609					9,191,609	
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	402,945					402,945	
5.	Tabular less actual reserve released	(285,135)					(285,135)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	9,309,419					9,309,419	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,018,401					1,018,401	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	1,018,401					1,018,401	
15.	Reserve December 31 of current year	8,291,019					8,291,019	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 29,546,318	27,298,107
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,703,555,628	1,724,135,008
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	8,325,211	8,247,697
2.21	Common stocks of affiliates	59,465,880	97,210,960
3.	Mortgage loans	(c) 202,840,665	203,755,907
4.	Real estate	(d) 61,457,709	61,457,709
5	Contract loans	276,412,680	277,401,537
6	Cash, cash equivalents and short-term investments	(e) 7,843,920	8,044,961
7	Derivative instruments	(f) 2,097,761	2,097,761
8.	Other invested assets	189,528,101	190,324,236
9.	Aggregate write-ins for investment income	1,927,473	1,927,473
10.	Total gross investment income	2,543,001,345	2,601,901,355
11.	Investment expenses		(g) 119,298,894
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 12,276,658
13.	Interest expense		(h) 73,963,273
14.	Depreciation on real estate and other invested assets		(i) 20,141,655
15.	Aggregate write-ins for deductions from investment income		7,801,045
16.	Total deductions (Lines 11 through 15)		233,481,525
17.	Net investment income (Line 10 minus Line 16)		2,368,419,830
	DETAILS OF WRITE-INS		
0901.	Miscellaneous interest reinsurance balance o/s assumed	6,676	6,676
0902.	Miscellaneous investment income	1,920,797	1,920,797
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	1,927,473	1,927,473
1501.	Investment management fees paid		7,801,045
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		7,801,045

(a) Includes $ 53,233,164 accrual of discount less $ 69,197,010 amortization of premium and less $ 77,417,169 paid for accrued interest on purchases.

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

(c) Includes $ accrual of discount less $ 672,388 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 1,453,911 for company's occupancy of its own buildings; and excludes $ 8,642,444 interest on encumbrances.

(e) Includes $ 4,355,733 accrual of discount less $ 788,488 amortization of premium and less $ 758,798 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 $ 73,963,273 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 20,141,655 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	316,847,758		316,847,758		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	149,629,650	(19,123,526)	130,506,124	5,633,116	92,439,946
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(42,558,220)		(42,558,220)	(50,071,617)	
2.21	Common stocks of affiliates				(104,608,914)	
3.	Mortgage loans					
4.	Real estate	8,795,489		8,795,489		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(712,798)		(712,798)		
7.	Derivative instruments	14,724,302		14,724,302	(87,517,821)	
8.	Other invested assets	728,884	(306,962,105)	(306,233,221)	37,983,141	3,996,077
9.	Aggregate write-ins for capital gains (losses)	18,778,074		18,778,074		(6,697)
10.	Total capital gains (losses)	466,233,137	(326,085,631)	140,147,506	(198,582,096)	96,429,325
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	18,780,360		18,780,360		
0902.	Foreign unrealize gains (losses)-revaluation					(6,697)
0903.	Foreign realize gains (losses)	(2,286)		(2,286)		
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	18,778,074		18,778,074		(6,697)

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	128,867,705		256,437			19,254,254		108,254,305		1,102,709		
2. Deferred and accrued	246,024,259		61,974,794	25,205		161,867,094		22,157,166				
3. Deferred , accrued and uncollected:												
3.1 Direct	377,191,016		62,485,380	25,205		181,227,187		132,684,419		768,824		
3.2 Reinsurance assumed	338,349									338,349		
3.3 Reinsurance ceded	2,637,401		254,149			105,839		2,272,948		4,464		
3.4 Net (Line 1 + Line 2)	374,891,964		62,231,231	25,205		181,121,348		130,411,471		1,102,709		
4. Advance	78,142,934					11,613,470		64,296,178		2,233,286		
5. Line 3.4 - Line 4	296,749,030		62,231,231	25,205		169,507,879		66,115,293		(1,130,578)		
6. Collected during year:												
6.1 Direct	912,787,160		244,655,175	2,296,774		106,740,753		525,417,940		33,676,518		
6.2 Reinsurance assumed	43,207,532		641,554							42,565,978		
6.3 Reinsurance ceded	1,172,540		810,973							361,567		
6.4 Net	954,822,152		244,485,756	2,296,774		106,740,753		525,417,940		75,880,930		
7. Line 5 + Line 6.4	1,251,571,182		306,716,987	2,321,979		276,248,632		591,533,232		74,750,352		
8. Prior year (uncollected + deferred and accrued - advance)	287,359,537		73,902,343	411,590		169,305,280		46,106,320		(2,365,996)		
9. First year premiums and considerations:												
9.1 Direct	922,173,498		232,752,246	1,910,389		106,968,046		545,614,140		34,928,678		
9.2 Reinsurance assumed	43,194,383		641,554							42,552,829		
9.3 Reinsurance ceded	1,156,236		579,156			24,694		187,227		365,159		
9.4 Net (Line 7 - Line 8)	964,211,646		232,814,643	1,910,389		106,943,352		545,426,913		77,116,348		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,189,904,410		1,187,712,438	2,160,563		31,409						
10.2 Reinsurance assumed	5,191,627		5,191,627									
10.3 Reinsurance ceded												
10.4 Net	1,195,096,037		1,192,904,065	2,160,563		31,409						
RENEWAL												
11. Uncollected	88,232,623		86,168,456	1,714,999		220,211				128,958		
12. Deferred and accrued	660,984,753		661,329,369	1,788,872		582,671		(2,716,158)				
13. Deferred, accrued and uncollected:												
13.1 Direct	838,625,562		835,769,464	3,503,870		582,671		(2,716,158)		1,485,714		
13.2 Reinsurance assumed	575,593		241,425			220,211				113,957		
13.3 Reinsurance ceded	89,983,779		88,513,065							1,470,714		
13.4 Net (Line 11 + Line 12)	749,217,376		747,497,825	3,503,870		802,882		(2,716,158)		128,958		
14. Advance	277,354,637		270,465,729	111,431						6,777,476		
15. Line 13.4 - Line 14	471,862,740		477,032,095	3,392,439		802,882		(2,716,158)		(6,648,518)		
16. Collected during year:												
16.1 Direct	6,656,331,520		3,164,105,534	10,322,172		554,653,591		2,782,388,820		144,861,403		
16.2 Reinsurance assumed	519,716,176		25,264,104			940,259		21		493,511,792		
16.3 Reinsurance ceded	411,487,904		257,858,987			374,185		8,669,115		144,585,616		
16.4 Net	6,764,559,792		2,931,510,651	10,322,172		555,219,664		2,773,719,726		493,787,579		
17. Line 15 + Line 16.4	7,236,422,532		3,408,542,746	13,714,611		556,022,546		2,771,003,568		487,139,061		
18. Prior year (uncollected + deferred and accrued - advance)	434,771,003		440,883,949	3,248,758		(1,314,012)		(1,111,351)		(6,936,341)		
19. Renewal premiums and considerations:												
19.1 Direct	6,690,070,838		3,197,175,735	10,465,853		556,785,895		2,780,784,013		144,859,342		
19.2 Reinsurance assumed	519,846,849		25,120,918			924,848		21		493,801,062		
19.3 Reinsurance ceded	408,266,158		254,637,856			374,185		8,669,115		144,585,002		
19.4 Net (Line 17 - Line 18)	6,801,651,529		2,967,658,797	10,465,853		557,336,557		2,772,114,919		494,075,402		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	8,802,148,746		4,617,640,419	14,536,806		663,785,350		3,326,398,152		179,788,020		
20.2 Reinsurance assumed	568,232,859		30,954,099			924,848		21		536,353,891		
20.3 Reinsurance ceded	409,422,394		255,217,012			398,879		8,856,341		144,950,161		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	8,960,959,211		4,393,377,506	14,536,806		664,311,318		3,317,541,832		571,191,750		

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	194,553,819		194,167,602	386,217								
22. All other	751,421,834		750,991,492	430,342								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	582,581		(72,064)							654,645		
23.2 Reinsurance assumed	27,292,947		641,554			2,220				26,649,174		
23.3 Net ceded less assumed	(26,710,366)		(713,618)			(2,220)				(25,994,529)		
24. Single:												
24.1 Reinsurance ceded	(3,424)									(3,424)		
24.2 Reinsurance assumed	338,144		338,144									
24.3 Net ceded less assumed	(341,569)		(338,144)							(3,424)		
25. Renewal:												
25.1 Reinsurance ceded	65,963,496		37,172,986							28,790,510		
25.2 Reinsurance assumed	209,002,744		3,867,419			55,491		53,340		205,026,494		
25.3 Net ceded less assumed	(143,039,247)		33,305,567			(55,491)		(53,340)		(176,235,984)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	66,542,654		37,100,922							29,441,731		
26.2 Reinsurance assumed (Page 6, Line 22)	236,633,836		4,847,117			57,711		53,340		231,675,668		
26.3 Net ceded less assumed	(170,091,182)		32,253,805			(57,711)		(53,340)		(202,233,937)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	110,923,193		23,847,754	25,315		13,262,488		72,604,302		1,183,335		
28. Single	4,217,753		4,217,753									
29. Renewal	507,872,249		75,651,471	224,395		77,425,210		343,673,772		10,897,400		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	623,013,195		103,716,978	249,710		90,687,698		416,278,074		12,080,735		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	15,237,829	138,415	20,194,123	5,217	2,472,447		38,048,031
2.	Salaries and wages	488,790,912	3,378,095	358,177,191	47,723	63,512,000		913,905,921
3.11	Contributions for benefit plans for employees	51,521,355	1,168,515	80,910,224	6,284	7,886,217		141,492,593
3.12	Contributions for benefit plans for agents	55,684,332		340,131				56,024,462
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	1,306,611	194	940,268	674	192,977		2,440,724
3.32	Other agent welfare							
4.1	Legal fees and expenses	2,610,231		2,196,399	251	675,325		5,482,206
4.2	Medical examination fees	4,945,187	217,269	631,789				5,794,246
4.3	Inspection report fees	823,441		1,132				824,573
4.4	Fees of public accountants and consulting actuaries	21,984,574	24,537	25,681,557	46,959	3,336,155		51,073,782
4.5	Expense of investigation and settlement of policy claims	1,708,567	2,514	2,875,156		307,099		4,893,336
5.1	Traveling expenses	1,818,191	10,102	2,631,292	260	190,355		4,650,201
5.2	Advertising	1,154,245	4,671	8,428,497	379	113,227		9,701,020
5.3	Postage, express, telegraph and telephone	4,522,585	133,877	5,237,828	286	270,023		10,164,600
5.4	Printing and stationery	2,958,150	185,466	3,315,921	435	175,437		6,635,410
5.5	Cost or depreciation of furniture and equipment	1,271,259		1,349,516	55	248,915		2,869,745
5.6	Rental of equipment	2,074,954	294	2,338,651	138	114,749		4,528,786
5.7	Cost or depreciation of EDP equipment and software	8,856,964		8,882,696	269	621,345		18,361,274
6.1	Books and periodicals	5,570,287	80,808	5,156,607	1,143	6,341,611		17,150,456
6.2	Bureau and association fees	1,868,781		1,287,422	983	419,514		3,576,700
6.3	Insurance, except on real estate	1,959,871		1,346,457	1,340	340,055		3,647,724
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	1,892,372		1,836,661	31,135	258,209		4,018,376
6.6	Sundry general expenses	10,492,512	5,692	9,211,445	3,646	648,007		20,361,302
6.7	Group service and administration fees	12,912,948	9,573,823	44,180,472	742	377,210		67,045,195
6.8	Reimbursements by uninsured plans			(67,734,977)				(67,734,977)
7.1	Agency expense allowance	91,358,741		110,019				91,468,760
7.2	Agents' balances charged off (less $ $ recovered)	(664,918)						(664,918)
7.3	Agency conferences other than local meetings	2,365,442	(8,022)	(221,813)	14	8,343		2,143,963
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					26,151,339		26,151,339
9.2	Investment expenses not included elsewhere							
9.3	Aggregate write-ins for expenses	53,104,239	24,257	87,653,953	2,949	4,638,336		145,423,734
10.	General expenses incurred	848,129,665	14,940,507	606,958,619	150,881	119,298,894	(b)	(a) 1,589,478,566
11.	General expenses unpaid Dec. 31, prior year	1,024,276,703		123,817,759				1,148,094,463
12.	General expenses unpaid Dec. 31, current year	1,240,622,255		123,163,607				1,363,785,862
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	631,784,113	14,940,507	607,612,772	150,881	119,298,894		1,373,787,167
	DETAILS OF WRITE-INS							
09.301.	Data processing expense	52,851,784	24,257	84,126,823	2,949	4,638,336		141,644,149
09.302.	Health claims settlement expense			3,527,130				3,527,130
09.303.	Software capitalization net of amortization & GE software	(7)						(7)
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	252,462						252,462
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	53,104,239	24,257	87,653,953	2,949	4,638,336		145,423,734

(a) Includes management fees of $ 40,482,638 to affiliates and $ 36,412,106 to non-affiliates.

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

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes				8,490,419		8,490,419
2.	State insurance department licenses and fees	7,123,718	5,357,817				12,481,535
3.	State taxes on premiums	65,248,771	51,202,832				116,451,603
4.	Other state taxes, including $ for employee benefits	31,456,546	79,526,366		2,611,453		113,594,365
5.	U.S. Social Security taxes	14,621,431					14,621,431
6.	All other taxes	4,689,797	5,714,786		1,174,785		11,579,368
7.	Taxes, licenses and fees incurred	123,140,264	141,801,802		12,276,658		277,218,723
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	25,329,515	18,044,044				43,373,559
9.	Taxes, licenses and fees unpaid Dec. 31, current year	23,566,318	12,282,871				35,849,189
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	124,903,461	147,562,975		12,276,658		284,743,093

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	194,553,819	(493,792)
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	751,421,834	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	945,975,653	(493,792)
6.	Paid in cash	25,816,460	1,907,562
7.	Left on deposit	1,596,096	
8.	Aggregate write-ins for dividend or refund options	(990,869)	
9.	Total Lines 5 through 8	972,397,340	1,413,770
10.	Amount due and unpaid	(36,375,093)	(106,114)
11.	Provision for dividends or refunds payable in the following calendar year	1,046,028,272	2,342,806
12.	Terminal dividends	3,250,000	
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	1,012,903,179	2,236,692
16.	Total from prior year	950,644,717	2,378,410
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,034,655,802	1,272,051
	DETAILS OF WRITE-INS		
0801.	Reduction to dividend provision due to hedge on Index Participation Rider	(990,869)	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(990,869)	

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. '80 CSO 4.5% CRVM CNF ANB 83-NB	5,390,948		5,390,948		
0100002. 1941 CSO 2.5% IPC 1948 - 1964	85,569,357		85,569,357		
0100003. 1958 CSO 2.5% IPC 1964 - 1972	141,774,620		141,774,620		
0100004. 1958 CSO 3.5% /20/ 2.5% IPC 1968 - 1987	426,835,414		426,835,414		
0100005. 1958 CSO 4% CNF 1975 - 1986	808,238,999		808,238,999		
0100006. 1958 CSO 4% NLP CNF 1980 - 1986	524,331,768		524,331,768		
0100007. 1960 CSG 4.5% All Wholesale & Group 1957 - NB	338,969,019		2,439		338,966,580
0100008. 1980 CSO 3% /Age 90/ 4% CRVM CNF 2004 - 2007	19,125,856		19,125,856		
0100009. 1980 CSO 3% /Age 90/ 4% NLP CNF 2004 - 2007	1,560,765		1,560,765		
0100010. 1980 CSO 4% NL CNF ANB (ISL) 1998-1999	326,577,606		326,577,606		
0100011. 1980 CSO 4% CRVM CNF 1986 - 2007	8,329,998,785		8,329,998,785		
0100012. 1980 CSO 4% NJ CNF 1986 - 2007	6,117,036,669		6,117,036,669		
0100013. 1980 CSO 4% NLP CNF 1986 - 2007	7,010,527,668		7,010,527,668		
0100014. 1980 CSO 5% /20/ 4% NLP CNF 1992 - 1993	409,561,015		409,561,015		
0100015. 2001 CSO 2% CRVM CNF (ISL) ANB 2012 - NB	112,375,773		112,375,773		
0100016. 2001 CSO 3% /Age 90/ 3.5% CRVM CNF ANB 2013 - NB	4,232		4,232		
0100017. 2001 CSO 3% /Age 90/ 4% CRVM CNF ANB 2007 - 2012	8,493,967		8,493,967		
0100018. 2001 CSO 3% CRVM CNF (ISL) ANB 2007 - NB	535,069,671		535,069,671		
0100019. 2001 CSO 3.5% CRVM CNF (ISL) ANB 2007 - NB	231,812,775		230,517,015		1,295,760
0100020. 2001 CSO 3.5% CRVM CNF ANB 2013 - NB	4,330,460,933		4,330,460,933		
0100021. 2001 CSO 3.5% CRVM SD CNF ANB 2013 - NB	62,262		62,262		
0100022. 2001 CSO 3.5% Mod CRVM grades to NL CNF ANB 2013-NB	1,077,739		1,077,739		
0100023. 2001 CSO 3.5% NLP CNF ANB 2013 - NB	1,990,157,647		1,990,157,647		
0100024. 2001 CSO 3.5% NLP SD CNF ANB 2013 - NB	16,902,790		16,902,790		
0100025. 2001 CSO 3.75% NLP CNF ANB 2013 - NB	2,673,596		2,673,596		
0100026. 2001 CSO 3.75% NLP SD CNF ANB 2013 - NB	14,356		14,356		
0100027. 2001 CSO 4% CRVM CNF (ISL) ANB 2010 - NB	200,399,166		200,399,166		
0100028. 2001 CSO 4% CRVM CNF ANB 2006 - 2012	5,192,442,537		5,192,442,537		
0100029. 2001 CSO 4% CRVM SD CNF ANB 2005 - 2012	197,793,932		197,793,932		
0100030. 2001 CSO 4% NLP CNF ANB 2006 - 2012	2,862,569,145		2,862,569,145		
0100031. 2001 CSO 4% NLP SD CNF ANB 2005 - 2012	18,183,409		18,183,409		
0100032. 2001 CSO 4.0% Mod CRVM grades to NL CNF ANB 2007-2012	842,349,677		842,349,677		
0100033. 2001 CSO Sel/Ult 3.5% CRVM Pref NS CNF ANB 2013 - NB	148,740,646		148,740,646		
0100034. 2001 CSO Sel/Ult 3.5% CRVM Residual NS/Agg Smo CNF ANB 2013 - NB	108,629,909		108,629,909		
0100035. 2001 CSO Sel/Ult 3.5% CRVM Super Pref NS CNF ANB 2013 - NB	120,752,523		120,752,523		
0100036. 2001 CSO Sel/Ult 4% CRVM Pref NS CNF ANB 2008 - 2012	213,674,621		213,674,621		
0100037. 2001 CSO Sel/Ult 4% CRVM Residual NS/Agg Smo CNF ANB 2008 - 2012	121,018,656		121,018,656		
0100038. 2001 CSO Sel/Ult 4% CRVM Super Pref NS CNF ANB 2008 - 2012	96,363,703		96,363,703		
0100039. 2017 CSO 3% CRVM CNF ANB	125		125		
0100040. 2017 CSO 3% NLP CNF ANB	80		80		
0100041. 2017 CSO 3% NLP SD CNF ANB	1		1		
0100042. 2017 CSO 3.5% CRVM CNF (ISL) ANB 2017 - NB	1,448,038		1,448,038		
0100043. 2017 CSO 3.5% CRVM CNF ANB	109,520,117		109,520,117		
0100044. 2017 CSO 3.5% CRVM Pref NS CNF ANB	31,087,061		31,087,061		
0100045. 2017 CSO 3.5% CRVM Residual NS/Agg Smo CNF ANB	21,614,384		21,614,384		
0100046. 2017 CSO 3.5% CRVM Super Pref NS CNF ANB	30,538,554		30,538,554		
0100047. 2017 CSO 3.5% NLP CNF ANB	167,685,005		167,685,005		
0100048. 2017 CSO 3.5% NLP SD CNF ANB	4,164,216		4,164,216		
0100049. 2017 CSO 3.75% NLP CNF ANB	110,938		110,938		
0100050. 2017 CSO 4% CRVM CNF ANB	8,416,069		8,416,069		
0100051. 2017 CSO 4% NLP CNF ANB	3,164,626		3,164,626		
0100052. 2017 CSO 4% NLP SD CNF ANB	11,178		11,178		
0100053. 2017 CSO 4.5% VM-20 NPR	2,359		2,359		
0100054. 2017 CSO 4.5% VM-20 NPR Pref NS ANB	1,076,581		1,076,581		
0100055. 2017 CSO 4.5% VM-20 NPR Residual NS/Agg Smo ANB	672,052		672,052		
0100056. 2017 CSO 4.5% VM-20 NPR SD ANB	727,298		727,298		
0100057. 2017 CSO 4.5% VM-20 NPR Super Pref NS ANB	1,235,619		1,235,619		
0100058. 41 CSO NLP 2.25% CRF 1948 - 1956	2,416,560		2,416,560		
0100059. 41 CSO NLP 2.5% CRF 1956 - 1961	4,962,674		4,962,674		
0100060. 58 CSO CRVM 3.5% IPC 1972 - 1982	22,205,119		22,205,119		
0100061. 58 CSO CRVM 4% IPC 1980 - 1988	18,206,708		18,206,708		
0100062. 58 CSO CRVM 4.5 /20/ 3.5% IPC 1982 - 1988	8,387,078		8,387,078		
0100063. 58 CSO CRVM 4.5% IPC 1982 - 1988	251,490,401		251,490,401		
0100064. 58 CSO NLP 3% IPC 1961 - 1971	26,469,263		26,469,263		
0100065. 80 CSO CRVM 4% IPC 1997 - 2003	150,890,476		150,890,476		
0100066. 80 CSO CRVM 4.5% IPC 1995	1,506,768		1,506,768		
0100067. 80 CSO CRVM 4.5% IPC 1995 - 2003	228,614,133		228,614,133		
0100068. 80 CSO CRVM 5% IPC 1993 - 1995	250,008,007		250,008,007		
0100069. 80 CSO CRVM 5.5% IPC 1988 - 1992	537,128,892		537,128,892		
0100070. AE 3% IPC - 1948	5,518,716		5,518,716		
0100071. AE NLP 3% CRF 1908 - 1947	2,797,887		2,797,887		
0100072. AM (5) 2.5% IPC - 1948	12,361		12,361		
0100073. VM-20 DET/STO	1,805,667		1,805,667		
0199997. Totals (Gross)	43,791,417,165		43,451,154,825		340,262,340
0199998. Reinsurance ceded	1,170,421,523		1,170,219,926		201,597
0199999. Life Insurance: Totals (Net)	42,620,995,642		42,280,934,899		340,060,743
0200001. 1971 IAM 4% 1976-1981 CARVM DEF	1,310,680	XXX	1,310,680	XXX	
0200002. 1971 IAM 6% 1975-1979 IMM	14,285	XXX	14,285	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200003. 1971 IAM 7.5% 1979-1983 IMM	14,439	XXX		XXX	14,439
0200004. 1971 IAM 7.5% 1980-1982 IMM	1,064	XXX	1,064	XXX	
0200005. 1971 IAM 8.25% 1983 CARVM DEF	167,622	XXX	167,622	XXX	
0200006. 1983 IAM PROJ (by scale G to 2000) sex neutral 4% 1986 - 1997 DEF	547,051	XXX	547,051	XXX	
0200007. 2012IAR 4% 2015-2016, 2019 IMM	108,720	XXX	93,496	XXX	15,224
0200008. 83A 8% 1987, 1990-1991 IMM	129,316	XXX	103,212	XXX	26,104
0200009. 83A 8.75% 1988-1989 IMM	17,153	XXX	7,233	XXX	9,920
0200010. 83A 9.25% 1986 IMM	50,478	XXX	33,448	XXX	17,030
0200011. 83a 5% 1998-1999 CARVM DEF	3,990,082	XXX	3,990,082	XXX	
0200012. 83a 6.25% 1998-1999 IMM	1,701,421	XXX	1,679,920	XXX	21,500
0200013. 83a 6.5% 1989 CARVM DEF	884,287	XXX	884,287	XXX	
0200014. 83a 6.5% 1994 IMM	29,021	XXX	29,021	XXX	
0200015. 83a 6.75% 1986, 1988 CARVM DEF	1,621,119	XXX	1,621,119	XXX	
0200016. 83a 6.75% 1996-1997 IMM	230,484	XXX	230,484	XXX	
0200017. 83a 7% 1993 IMM	128,078	XXX	128,078	XXX	
0200018. 83a 7.25% 1995 IMM	52,568	XXX	11,996	XXX	40,572
0200019. 83a 7.5% 1984-1985 IMM	3,374	XXX		XXX	3,374
0200020. 83a 7.75% 1992 IMM	76,605	XXX	59,065	XXX	17,540
0200021. 83a 5.25% 1994, 1996-1997 CARVM DEF	10,970,942	XXX	10,970,942	XXX	
0200022. 83a 5.5% 1993 CARVM DEF	2,566,643	XXX	2,566,643	XXX	
0200023. 83a 5.75% 1995 CARVM DEF	3,460,128	XXX	3,460,128	XXX	
0200024. 83a 6% 1992 CARVM DEF	2,681,053	XXX	2,681,053	XXX	
0200025. 83a 6.25% 1987, 1990-1991 CARVM DEF	4,676,735	XXX	4,676,735	XXX	
0200026. 83a 8% 1984-1985 CARVM DEF	3,172,567	XXX	3,172,567	XXX	
0200027. A-1949 3% 1951 CARVM DEF	68,263	XXX	68,263	XXX	
0200028. A2000 4.25% 2012 IMM	78,733	XXX	78,733	XXX	
0200029. A2000 4.5% 2014 IMM	140,905	XXX		XXX	140,905
0200030. A2000 6.75% 2001 IMM	63,975	XXX	63,975	XXX	
0200031. A2000 7% 2000 IMM	12,484	XXX		XXX	12,484
0200032. A2000 5.25% 2001 CARVM DEF	431,762	XXX	431,762	XXX	
0200033. A2000 5.5% 2000 CARVM DEF	759,579	XXX	759,579	XXX	
0200034. A2000 PROJ (to 2020) 3% 2004 - NB DEF	108,143,064	XXX	108,143,064	XXX	
0200035. A2000 PROJ (to 2020) 4% 1998 - 2004 DEF	23,881,722	XXX	23,881,722	XXX	
0299997. Totals (Gross)	172,186,404	XXX	171,867,311	XXX	319,093
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	172,186,404	XXX	171,867,311	XXX	319,093
0300001. 1937 SA 3.5% (-3, -8) - 1985	141,672		136,385		5,287
0300002. 1983 GAM 5% 1998 - NB	2,998,389				2,998,389
0300003. 1983 Table 'a' (M,F) 4% - 1997	1,640,587		198,051		1,442,536
0300004. 1994 GAR (M,F) 5% 1998 - NB	1,873,247				1,873,247
0300005. 2012 IAR 3.75% IY 2017	311,943		311,943		
0300006. 2012 IAR 4.00% IY 2015-2016	1,206,987		1,206,987		
0300007. 2012 IAR 4.50% IY 2014	160,695		160,695		
0300008. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99% IY 2018-2020	419,955		419,955		
0300009. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% IY 2018-2020	1,654,769		1,654,769		
0300010. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99% IY 2018-2020	1,924,132		1,924,132		
0300011. 2012 IAR VM-22 Non-Jumbo 4% - 4.49% IY 2018-2020	560,792		560,792		
0300012. 2012IAR 2.0% 2020	102,290		102,290		
0300013. 2012IAR 2.25% 2018	177,794		177,794		
0300014. 2012IAR 3.75% 2017	236,846		236,846		
0300015. 2012IAR 4% 2015-2016, 2019	272,908		272,908		
0300016. 71 IAM 11.25% 1983	5,229		5,229		
0300017. 71 IAM 6.0% 1975 - 1978	5,935		5,935		
0300018. 71 IAM 7.5% 1980 - 1982	6,065		6,065		
0300019. 83a 11.25% 1984	1,473		1,473		
0300020. 83a 6.25% 1998 - 1999	144,322		144,322		
0300021. 83a 6.5% 1994	71,723		71,723		
0300022. 83a 6.75% 1996 - 1997	37,315		37,315		
0300023. 83a 7.0% 1993	37,524		37,524		
0300024. 83a 7.25% 1995	9,189		9,189		
0300025. 83a 7.75% 1992	76,568		76,568		
0300026. 83a 8.0% 1987, 1990 -1991	75,577		75,577		
0300027. 83a 8.75% 1988 - 1989	53,906		53,906		
0300028. 83a 9.25% 1986	5,202		5,202		
0300029. 83a 11.0% 1985	2,591		2,591		
0300030. A2000 6.75% 2001	118,262		118,262		
0300031. A2000 (M,F) 4% 1996 - 2014	5,086,634		3,434,167		1,652,467
0300032. A2000 4.5% 2014	19,749		19,749		
0300033. a-1949 3% NLP, 1951-1958	7,630		7,630		
0300034. a-1949 3.5% NLP, 1937, 1960-1974	12,931		12,931		
0399997. Totals (Gross)	19,460,828		11,488,902		7,971,926
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	19,460,828		11,488,902		7,971,926
0400001. 1959 ADB and 1958 CSO 2.5% 1965 - 1986	2,810,196		2,810,196		
0400002. 1959 ADB and 1980 CSO-B 2.5% 1986 - 2005	315		315		
0400003. 1959 ADB and 1980 CSO-B 4% 1986 - 2005	1,063,792		1,063,792		
0400004. 1959 ADB and 2001 CSO-Unisex 3.5% 2013 - NB	270,747		270,342		405
0400005. 1959 ADB and 2001 CSO-Unisex 3.75% 2013 - NB	20,005		20,005		
0400006. 1959 ADB and 2001 CSO-Unisex 4% 2006 - 2012	296,913		296,913		
0400007. 1959 ADB and 2017 CSO-Unisex 3.5%	20,068		20,068		
0400008. 1959 ADB and 2017 CSO-Unisex 3.75%	2,663		2,663		
0400009. 59 ADB & 58 CSO NLP varies 1966 - 1986	36,483		36,483		
0400010. INTERCO and 1941 CSO 2.5% 1948 - 1965	375,446		375,446		
0400011. INTERCO and AE 3% - 1948	800		800		
0499997. Totals (Gross)	4,897,428		4,897,024		405
0499998. Reinsurance ceded	1,846		1,846		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0499999. Accidental Death Benefits: Totals (Net)	4,895,583		4,895,178		405
0500001. 100% Class III @ 1941 CSO 2.5%-6 Month W P 1950 - 1964	44		44		
0500002. 1952 INTERCO/1958 CSO Var. Rates 1966-1988	35,993		35,993		
0500003. 1952 INTERCO/1980 CSO Var. Rates 1988 - NB	477,136		477,136		
0500004. 1952 Period 2 Benefit-5, 1958 CSO 2.5%-6 Month WP 1964 - 1971	4,040		4,040		
0500005. 1952 Period 2 Benefit-5, 1958 CSO 3%-6 Month WP 1971 - 1986	257,865		257,865		
0500006. 1952 Period 2 Benefit-5, 1980 CSO-B 4%-6 Month WP 1986 - 2006	54,781,963		54,781,963		
0500007. 1952 Period 2 Benefit-5, 2001 CSO-B 3.5%-6 Month WP 2013 - NB	52,979,306		52,931,758		47,547
0500008. 1952 Period 2 Benefit-5, 2001 CSO-B 3.75%-6 Month WP 2013 - NB	1,071,583		1,071,583		
0500009. 1952 Period 2 Benefit-5, 2001 CSO-B 4%-6 Month WP 2006 - 2012	50,283,977		50,283,977		
0500010. 1952 Period 2 Benefit-5, 2017 CSO-B 3.5%-6 Month WP 2013 - NB	3,395,688		3,395,688		
0500011. 1952 Period 2 Benefit-5, 2017 CSO-B 3.75%-6 Month WP 2013 - NB	123,091		123,091		
0500012. 1952 Period 2 Benefit-5, 2017 CSO-B 4%-6 Month WP 2006 - 2012	44,339		44,339		
0599997. Totals (Gross)	163,455,025		163,407,478		47,547
0599998. Reinsurance ceded	13,923,818		13,923,818		
0599999. Disability-Active Lives: Totals (Net)	149,531,208		149,483,660		47,547
0600001. 1952 Benefits 5 3% 1971 - 1986	3,800,151		3,800,151		
0600002. 1952 Benefits 5 3.5% 2013 - NB	26,783,756		26,783,756		
0600003. 1952 Benefits 5 3.75% 2013 - NB	847,108		847,108		
0600004. 1952 Benefits 5 4% 1986 - 2005	87,653,676		87,653,676		
0600005. 1952 Benefits 5 4% 2005 - 2012	43,056,747		43,056,747		
0600006. 1952 Benefits 5 and 4 2.5% 1964 - 1971	72,890		72,890		
0600007. 1952 INTERCO DIS /1941 CSO NLP 2.5%	4,065		4,065		
0600008. 1952 INTERCO/1958 CSO Var. Rates	1,349,873		1,349,873		
0600009. 1952 INTERCO/1958 CSO Var. Rates Pending and Resisted	29,605		29,605		
0600010. Class III 90 Day Table 2.5% 1948 - 1964	9,725		9,725		
0600011. Extended Death Benefit	252,835,969		4,898		252,831,071
0699997. Totals (Gross)	416,443,564		163,612,493		252,831,071
0699998. Reinsurance ceded	7,666,693		7,666,693		
0699999. Disability-Disabled Lives: Totals (Net)	408,776,870		155,945,800		252,831,071
0700001. For excess of valuation net premium over gross premium on respective policies, computed according to standard of valuation required by this state.	55,071,519		55,071,519		
0700002. For non deduction of deferred fractional premiums or return of premiums at the death of the insured	320,589		320,589		
0700003. For non deduction of deferred fractional premiums or return of premiuns at the deathof the insured	2,737,279		11		2,737,268
0700004. For surrender values in excess of reserves otherwise required and carried in this schedule	264,711,438		264,711,438		
0700005. Group Conversion	12,157,211		12,157,211		
0700006. Guaranteed Issue Option Type Post Election Reserve	1,067,395		1,067,395		
0700007. Guaranteed Issue Option Type Pre Election Reserve	20,995,747		20,995,747		
0700008. Long Term Care Rider (Active)	18,887,313		18,887,313		
0700009. Long Term Care Rider on Claim	782,638		782,638		
0700010. Minimum Death Benefit Guarantee	318,894		318,894		
0700011. NYS Excess Reserve over VM-20	17,893,751		17,893,751		
0700012. Post Term Conversion	71,792,194		71,792,194		
0700013. Substandard Extra (including Flat Extra)	143,103,157		143,103,157		
0700014. Term Pre Conversion	369,478,722		369,478,722		
0700015. Unearned COI	171,122		171,122		
0799997. Totals (Gross)	979,488,969		976,751,701		2,737,268
0799998. Reinsurance ceded	19,538,587		19,536,947		1,640
0799999. Miscellaneous Reserves: Totals (Net)	959,950,382		957,214,754		2,735,628
9999999. Totals (Net) - Page 3, Line 1	44,335,796,917		43,731,830,504		603,966,413

(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.

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 [X] No [ ]

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: ..... $ 19,460,828

9.3 Identify where the reserves are reported in the blank:

Reserves are reported in SCWLC section of Exhibit 5. .....

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Claim Reserves	1985 CIDC Mod Various	1985 CIDC Mod Various	62,431,233
0299999. Subtotal	XXX	XXX	62,431,233
9999999 - Total (Column 4, only)			62,431,233

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	64,224,721	64,064			66,283	1,395,525					62,685,801		13,049
2.	Additional contract reserves (b)	608,008,864										573,068,247		34,940,616
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	672,233,585	64,064			66,283	1,395,525					635,754,048		34,953,665
8.	Reinsurance ceded	177,850,107										177,148,282		701,825
9.	Totals (Net)	494,383,478	64,064			66,283	1,395,525					458,605,767		34,251,840
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	6,123,539,007	13,060,761									6,110,478,246		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	6,123,539,007	13,060,761									6,110,478,246		
15.	Reinsurance ceded	1,984,459,400										1,984,459,400		
16.	Totals (Net)	4,139,079,607	13,060,761									4,126,018,846		
17.	TOTAL (Net)	4,633,463,085	13,124,825			66,283	1,395,525					4,584,624,612		34,251,840
18.	TABULAR FUND INTEREST	156,689,651	591,998									154,641,451		1,456,201
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

Valuation Standards Used in Calculating Reserves
For Exhibit 6, Line 2

1964 CDT with 1958 C.S.O. @ 3.50%	2 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.00%	1 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.00%	2 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.50%	1 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.50%	2 Year Pre Term
1964 CDT with 1980 C.S.O. @ 4.50%	2 Year Pre Term
1964 CDT with 1980 C.S.O. @ 5.50%	1 Year Pre Term
1964 CDT with 1980 C.S.O. @ 5.50%	2 Year Pre Term
1964 CDT with 1980 C.S.O. @ 6.00%	1 Year Pre Term
1964 CDT with 1980 C.S.O. @ 6.00%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 4.00%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 4.50%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 4.50%	1 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 5.00%	1 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 5.00%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 5.50%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 6.00%	2 Year Pre Term
1985 CIDA with 2001 C.S.O. @ 3.50%	2 Year Pre Term
1985 CIDA with 2001 C.S.O. @ 4.00%	2 Year Pre Term
2013 IDIVT with 2017 C.S.O. @ 3.50%	2 Year Pre Term
26-33 INTER-COMP. DBL. INDEM. with 1941 C.S.O @ 3.50%	Net Level Term
56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 3.50%	2 Year Pre Term
56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 4.00%	2 Year Pre Term
56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 4.50%	2 Year Pre Term
56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 5.50%	2 Year Pre Term
56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 6.00%	2 Year Pre Term
1926 Intercompany with 1960 CSG 4.5%	NLP

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	2,258,669,153	1,843,556,479	5,448,651	290,931,308	94,302,090	24,430,625
2. Deposits received during the year	2,670,835,030	2,544,200,000	1,308,063	123,275,579	1,595,524	455,865
3. Investment earnings credited to the account	19,288,089	4,182,464	313,975	10,367,867	3,550,581	873,202
4. Other net change in reserves						
5. Fees and other charges assessed	56,351					56,351
6. Surrender charges						
7. Net surrender or withdrawal payments	366,789,905	280,200,000	1,213,113	75,481,084	7,096,580	2,799,128
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	4,581,946,016	4,111,738,942	5,857,576	349,093,671	92,351,615	22,904,212
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	4,581,946,016	4,111,738,942	5,857,576	349,093,671	92,351,615	22,904,212

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	404,000		404,000								
	1.2 Reinsurance assumed	5,844,314		1,246,043				141,300		4,456,971		
	1.3 Reinsurance ceded											
	1.4 Net	6,248,314		1,650,043				141,300		4,456,971		
2. In course of settlement:												
2.1 Resisted	2.11 Direct	743,000		500,000				243,000				
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	743,000		(b) 500,000	(b)		(b)	(b) 243,000				
2.2 Other	2.21 Direct	406,090,679		270,851,021	183,030			83,174,013		40,437,924		11,444,690
	2.22 Reinsurance assumed	14,931,115		1,608,179								13,322,936
	2.23 Reinsurance ceded	50,576,848		39,081,291						50,867		11,444,690
	2.24 Net	370,444,945		(b) 233,377,909	(b) 183,030		(b)	(b) 83,174,013		(b) 40,387,058	(b)	(b) 13,322,935
3. Incurred but unreported:												
	3.1 Direct	339,981,218		61,483,880				76,396,039		197,065,388		5,035,910
	3.2 Reinsurance assumed	14,458,149		1,445,222						7,191,933		5,820,993
	3.3 Reinsurance ceded	11,207,411		9,266,890				22,821		171,830		1,745,870
	3.4 Net	343,231,956		(b) 53,662,212	(b)		(b)	(b) 76,373,218		(b) 204,085,492	(b)	(b) 9,111,034
4. TOTALS	4.1 Direct	747,218,896		333,238,901	183,030			159,813,052		237,503,313		16,480,600
	4.2 Reinsurance assumed	35,233,577		4,299,444				141,300		11,648,905		19,143,929
	4.3 Reinsurance ceded	61,784,258		48,348,181				22,821		222,697		13,190,560
	4.4 Net	720,668,215	(a)	(a) 289,190,164	183,030			(a) 159,931,532		248,929,521		22,433,969

(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 $ 21,241,952 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 1,496,011,949 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 13,060,761 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	3,728,298,427		1,187,967,269	997,122	1,882,557		485,525,907	1,582,345	1,802,918,707		247,424,520
1.2 Reinsurance assumed	296,080,020		22,860,357				638,550		303,081		272,278,032
1.3 Reinsurance ceded	414,934,657		181,472,433						4,577,039		228,885,185
1.4 Net	(d) 3,609,443,790		1,029,355,193	997,122	1,882,557		486,164,457	1,582,345	1,798,644,749		290,817,367
2. Liability December 31, current year from Part 1:											
2.1 Direct	747,218,896		333,238,901	183,030			159,813,052		237,503,313		16,480,600
2.2 Reinsurance assumed	35,233,577		4,299,444				141,300		11,648,905		19,143,929
2.3 Reinsurance ceded	61,784,258		48,348,181				22,821		222,697		13,190,560
2.4 Net	720,668,215		289,190,164	183,030			159,931,532		248,929,521		22,433,969
3. Amounts recoverable from reinsurers December 31, current year	10,110,656		8,789,427						1,321,229		
4. Liability December 31, prior year:											
4.1 Direct	614,086,597		241,028,909	75,765			126,538,457		228,104,272		18,339,195
4.2 Reinsurance assumed	35,582,428		4,336,967				68,400		13,057,377		18,119,683
4.3 Reinsurance ceded	48,138,550		32,504,019				15,386		430,193		15,188,952
4.4 Net	601,530,475		212,861,857	75,765			126,591,471		240,731,456		21,269,926
5. Amounts recoverable from reinsurers December 31, prior year	11,590,195		10,186,094						1,404,102		
6. Incurred Benefits											
6.1 Direct	3,861,430,727		1,280,177,261	1,104,387	1,882,557		518,800,503	1,582,345	1,812,317,749		245,565,925
6.2 Reinsurance assumed	295,731,169		22,822,833				711,450		(1,105,392)		273,302,278
6.3 Reinsurance ceded	427,100,827		195,919,928				7,435		4,286,670		226,886,793
6.4 Net	3,730,061,069		1,107,080,166	1,104,387	1,882,557		519,504,518	1,582,345	1,806,925,687		291,981,410

(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 $ 966,720 in Line 1.1, $ 966,720 in Line 1.4.
$ 966,720 in Line 6.1, and $ 966,720 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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	6,730,048	6,702,986	(27,061)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,121,316	488,540	(632,776)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	4,092,660	1,652,531	(2,440,129)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,944,024	8,844,058	(3,099,966)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	21,062,484	14,278,645	(6,783,839)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers		185	185
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	273,732	355,174	81,442
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	40,993,184	3,747,025	(37,246,159)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	35,319,193	23,253,819	(12,065,374)
21.	Furniture and equipment, including health care delivery assets	11,419,320	16,522,469	5,103,149
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates		737,095	737,095
24.	Health care and other amounts receivable	25,633,085	27,410,201	1,777,116
25.	Aggregate write-ins for other than invested assets	52,537,936	55,558,632	3,020,695
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	199,182,958	150,707,302	(48,475,656)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	199,182,958	150,707,302	(48,475,656)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Leasehold improvements	39,289,249	41,693,047	2,403,798
2502.	Miscellaneous receivable	13,248,687	13,865,584	616,897
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	52,537,936	55,558,632	3,020,695

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Guardian Life Insurance Company of America (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the years ended December 31, 2020 and 2019.

		SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME						
(1)	The Guardian Life Insurance Company of America state basis state basis (Page 4, Line 35, Columns 1 & 2)	SSAP #1	4	35	$ 146,991,079	$ 548,540,022
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
	Impact on deferred premiums				$ (7,593,660)	$ (2,784,675)
	Impact on admitted unearned premiums/allowances				$ 3,206,118	$ 3,456,818
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4)	NAIC SAP (1-2-3=4)	SSAP #1	4	35	$ 151,378,621	$ 547,867,879
SURPLUS						
(5)	The Guardian Life Insurance Company of America state basis state basis state basis (Page 3, Line 38, Columns 1 & 2)	SSAP #1	3	38	$ 7,759,742,001	$ 7,615,552,365
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
	Impact on deferred premiums				$ 144,867,649	$ 152,461,311
	Impact on admitted unearned premiums/allowances				$ (61,338,248)	$ (64,544,367)
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8)	NAIC SAP (5-6-7=8)	SSAP #1	3	38	$ 7,676,212,600	$ 7,527,635,421

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

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. As a provider of life insurance products, the Company's operating results in any given period depend on estimates of policy reserves required to provide for future policyholder benefits. The development of policy reserves for insurance and investment contracts requires management to make estimates and assumptions regarding mortality, lapse, expense and investment experience. Such estimates are primarily based on historical experience and, in many cases, state insurance laws that require specific mortality, morbidity, and investment assumptions to be used by the Company and may preclude the use of lapse and expense assumptions. Actual future results could differ from these estimates. Management monitors actual experience, and where circumstances warrant, revises its assumptions and the related reserve estimates. The Company regularly invests in mortgage loans, mortgage-backed securities and other securities subject to prepayment and/or call risk. Significant changes in prevailing interest rates and/or geographic conditions may adversely affect the timing and amount of cash flows on such investments, as well as their related values. In addition, the amortization of market premium and accretion of market discount for mortgage-backed securities is based on historical experience and estimates of future payment experience underlying mortgage loans. Actual prepayment timing could differ from original estimates resulting in adjustments to asset values and amortization or accretion recorded in future periods.

C. Accounting Policy

Life premiums are recognized as income when due over under the policy provisions. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year and are determined by means of formulas that reflect the relative contribution of each group of policies to the results of operations. Policyholder dividends are approved annually by the Board of Directors, and a portion of the policyholder dividends approved annually is guaranteed by the Board of Directors.

In addition, the Company uses the following accounting policies:

(1) Short-term investments that have maturities of greater than three months and less than twelve months are stated at amortized cost. The Company considers all investments purchased with an original maturity of three months or less to be cash equivalents.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds rated 6 by the NAIC are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income. SVO identified bond exchange traded funds are carried at fair value.

(3) Unaffiliated common stocks are carried at fair value using quoted market prices for common stocks without quoted market prices, fair value is estimated using independent pricing services or internally developed pricing models. The cost basis of common stocks is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(4) Preferred stocks are stated at amortized cost, except preferred stock designated as lower than medium quality which are valued at lower of cost or market. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(5) Mortgage loans on real estate are stated at amortized cost. The cost basis of mortgage loans is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated semi-annually and are accounted for on the retrospective basis. The prospective yield method is used on securities where the yield has become negative. The cost basis on loan-backed bonds and structured securities is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(7) Investments in stocks of insurance subsidiaries are valued at their underlying statutory equity. Investments in stocks on non-insurance subsidiaries and affiliates are carried at their underlying GAAP equity.

(8) Joint ventures, limited liability companies, and other forms of partnerships are accounted for on the equity basis. The cost basis and carrying value of joint ventures and limited partnerships investments are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in income.

NOTES TO FINANCIAL STATEMENTS

(9) Derivatives instruments that are designated as hedges for accounting purposes and meet the qualifications for hedge accounting are reported on a basis consistent with the asset or liability being hedged (i.e. at amortized cost). Derivatives that are used to mitigate risk but are not designated as hedges for accounting purposes or do not meet the criteria for hedge accounting treatment are stated at fair value. The change in fair value during the accounting period is recorded as an unrealized gain or loss and recognized in surplus.

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

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

(12) Real estate held for income production, real estate held for sale and real estate occupied by the Company are stated at the lower of cost less accumulated depreciation and encumbrances or fair value if events or circumstances indicate the carrying amount of the asset may not be recoverable. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(13) The Company does not have pharmaceutical rebate receivables.

D. Going Concern
Not applicable.

NOTE 2 Accounting Changes and Corrections of Errors

No material changes in accounting principles or correction of errors.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method
Not applicable.

B. Statutory Merger
Not applicable.

C. Assumption Reinsurance
Not applicable.

D. Impairment Loss
Not applicable.

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2020 were:
Commercial loans 3.95% and 3.14% respectively.

(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 68.45%.

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

Current Year	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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 4,815,515,592	$ -	$ 4,815,515,592
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 4,878,732,614	$ -	$ 4,878,732,614
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan Agreement:

None.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:
None.

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ -	$ -
b) Additions charged to operations	$ -	$ -
c) Direct write-downs charged against the allowances	$ -	$ -
d) Recoveries of amounts previously charged off	$ -	$ -
e) Balance at end of period	$ -	$ -

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ -
b) Real estate collateral recognized	$ -
c) Other collateral recognized	$ -
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ -

(9) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts:
The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring
Not applicable.

C. Reverse Mortgages
Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses BVAL pricing service or broker dealer surveys in determining the market value of its loan backed securities.

(2) Not Applicable.

(3) Not Applicable.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 5,637,605
2. 12 Months or Longer	$ 1,670,504
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 362,285,534
2. 12 Months or Longer	$ 78,940,694

(5) In reaching the conclusion that these impairments are not other-than-temporary, management considered many factors including: duration and severity of impairment, cash flow, investment sector stability, credit worthiness, financial condition of issuer, and intent and ability to hold to allow for recovery in value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Not Applicable.

(2) Not Applicable.

(3) Not Applicable.

(4) Not Applicable.

(5) Not Applicable.

(6) Not Applicable.

(7) Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Not Applicable.

(2) Not Applicable.

(3) Not Applicable.

(4) Not Applicable.

(5) Not Applicable.

(6) Not Applicable.

(7) Not Applicable.

(8) Not Applicable.

(9) Not Applicable.

(10) Not Applicable.

(11) Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

Risk is minimal as the collateral received is restricted to U.S. Treasury or Agency debt, considered to be the highest quality of debt available for use as collateral. The 102% haircut requirement also provides an extra layer of assurance and security to any potential counterparty risk or unexpected change in value of the collateral, should it arise. Finally, the term/maturity of invested assets (related to the repurchase agreement) are not to exceed the term of the repo, assuring asset and liability maturities are closely aligned.

(2) Type of Repo Trades Used
Not applicable.

NOTES TO FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity
Not applicable.

(4) Counterparty, Jurisdiction and Fair Value (FV)
Not applicable.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing
Not applicable.

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation
Not applicable.

(7) Collateral Provided – Secured Borrowing
Not applicable.

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity
Not applicable.

(9) Recognized Receivable for Return of Collateral – Secured Borrowing
Not applicable.

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)
Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

(1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

Risk is minimal as the collateral received is restricted to U.S. Treasury or Agency debt, considered to be the highest quality of debt available for use as collateral. The 102% haircut requirement also provides an extra layer of assurance and security to any potential counterparty risk or unexpected change in value of the collateral, should it arise. Finally, the term/maturity of invested assets (related to the repurchase agreement) are not to exceed the term of the repo, assuring asset and liability maturities are closely aligned.

(2) Type of Repo Trades Used
Not applicable.

(3) Original (Flow) & Residual Maturity
Not applicable.

(4) Counterparty, Jurisdiction and Fair Value (FV)
Not applicable.

(5) Securities "Sold" Under Repo – Sale
Not applicable.

(6) Securities Sold Under Repo – Sale by NAIC Designation
Not applicable.

(7) Proceeds Received – Sale
Not applicable.

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation
Not applicable.

(9) Recognized Forward Resale Commitment
Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

J. Real Estate

(1) The Company recorded no impairments for Real Estate as of December 31, 2020.
a) Not applicable.
b) Not applicable.
c) Not applicable.

(2) The Company has no real estate properties classified as held for sale as of December 31, 2020.
a) Not applicable.
b) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) None.

K. Low Income Housing tax Credits (LIHTC)

(1) As of December 31, 2020, the Company has invested $2,212,658.15 in the Georgia Tax Credit Fund VIII, LP. There is a 10 year holding period of these credits (2011-2022). The company also has $16,728,484.45 in the USB LIHTC Fund, $6,350,885.28 in the Aegon LIHTC Fund 55, $12,667,156.50 in the R4 Housing Partners X LP Fund, $4,001,063 in the CREA Corporate Tax Credit Fund 66, LLC fund and 11,229,902 in Georgia Tax Credit fund XVII Fund.

(2) $14,083,471.66 of tax benefits was recognized during the year.

(3) The balance of the investment recognized in the statement of financial position for the reporting period was $53,190,149.38.

(4) If the LIHTC property is currently subject to any regulatory reviews and the status of such review (e.g., investigations by the housing authority).

(5) The significance of an investment to the reporting entity's financial position and results of operations shall be considered in evaluating the extent of disclosures of the financial position and results of operations of an investment in an LIHTC. If, in the aggregate, the LIHTC investments exceed 10% of the total admitted assets of the reporting entity, the following disclosures shall be made:

NOTES TO FINANCIAL STATEMENTS

a. (1) The name of each partnership or limited liability entity and percentage of ownership – N/A

(2) The accounting policies of the reporting entity with respect to investments in partnerships and limited liability entities – N/A

(3) The difference, if any, between the amount at which the investment is carried and the amount of underlying equity in net assets (i.e. non-admitted goodwill or other non-admitted assets) – N/A

(4) The accounting treatment of the difference. – N/A

b. For partnerships, and limited liability entities for which a quoted fair value is available, the aggregate value of each partnership, or limited liability entity investment based on the quoted fair value. – N/A

c. Summarized information as to assets, liabilities, and results of operations for partnerships, and limited liability entities either individually or in groups. – N/A

(6) A reporting entity that recognizes an impairment loss shall disclose the following in the financial statements that include the period of the impairment write-down:

a. A description of the impaired assets and the facts and circumstances leading to the impairment. – N/A

b. The amount of the impairment and how fair value was determined. – N/A

(7) The amount and nature of the write-downs or reclassifications made during the year resulting from the forfeiture or ineligibility of tax credits, etc. These write-downs may be based on actual property level-foreclosure, loss of qualification due to occupancy levels, compliance issues with tax code provisions within an LIHTC investment or other issues.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 33,360,200	$ -	$ -	$ -	$ 33,360,200	$ 13,025,200	$ 20,335,000
j. On deposit with states	$ 3,976,330	$ -	$ -	$ -	$ 3,976,330	$ 3,972,844	$ 3,486
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 686,628,694	$ -	$ -	$ -	$ 686,628,694	$ 49,594,751	$ 637,033,943
m. Pledged as collateral not captured in other categories	$ 43,398,651	$ -	$ -	$ -	$ 43,398,651	$ 12,433,618	$ 30,965,033
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Total Restricted Assets	$ 767,363,875	$ -	$ -	$ -	$ 767,363,875	$ 79,026,413	$ 688,337,462

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 33,360,200	0.000%	0.000%
j. On deposit with states	$ -	$ 3,976,330	0.000%	0.000%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 686,628,694	0.000%	0.000%
m. Pledged as collateral not captured in other categories	$ -	$ 43,398,651	0.000%	0.000%
n. Other restricted assets	$ -	$ -	0.000%	0.000%
o. Total Restricted Assets	$ -	$ 767,363,875	0.000%	0.000%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
US Treasury securities held as futures collateral	$ 43,398,651	$ -	$ -	$ -	$ 43,398,651	$ 12,433,618	$ 30,965,033	$ 43,398,651	0.064%	0.064%
Total (c)	$ 43,398,651	$ -	$ -	$ -	$ 43,398,651	$ 12,433,618	$ 30,965,033	$ 43,398,651	0.064%	0.064%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
Not applicable.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
Not applicable.

M. Working Capital Finance Investments
Not applicable.

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Currency Swaps	$ 14,351,012	$ -	$ 14,351,012
Index Participation feature	$ 2,284,935	$ -	$ 2,284,935

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Currency Swaps	$ 97,333,670	$ -	$ 97,333,670

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

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	0	1	$ -	$ 676,065	$ -	$ 676,065
(2) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(3) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(4) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(5) Total (1+2+3+4)	0	1	$ -	$ 676,065	$ -	$ 676,065

AC - Amortized Cost FV - Fair Value

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)
Not Applicable.

(2) Settled Short Sale Transactions
Not Applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	33	-
2. Aggregate Amount of Investment Income	$ 8,120,206	$ -

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of its admitted assets.

B. The Company had the following write downs in 2020:

Quintana Energy Partners II, L.P.	$ 1,490,053
Primus Capital Fund VI, L.P.	$ 1,500,839
CS Global Co-Investment Partners,	$ 2,260,306
Grey Mountain Partners Fund II, LP	$ 2,387,789
A.M. Pappas Life Science Ventures	$ 3,282,251
Longworth Venture Partners III, L.P.	$ 5,465,785
Msouth Equity Partners II, L.P.	$ 5,557,077
Warburg Pincus Energy	$ 6,286,543
CapStreet III, L.P.	$ 4,727,069
EQT VI Fund	$ 4,175,809
Centerbridge Capital Partners II	$ 2,671,951
Fayetteville RG Solar	$ 8,165
USB RETC Fund 2018-10,LLC	$ 11,337

NOTES TO FINANCIAL STATEMENTS

SkyHigh Sun, LLC	$	4,617,924
RG Paiute Solar, LLC	$	397,417
MPC 2019 Energy Fund 1, LLC	$	14,011
RBC-VSF 26 Holding Company, LLC	$	20,131,361
RG Roanoke Solar, LLC	$	16,780
MG Clackamas, LLC	$	20,415,932
MG Gas City, LLC	$	24,614,569
RG Mankato Solar, LLC	$	11,309,969
Nittany Solar, LLC	$	39,142,108
USB RETC Fund 2019-5, LLC	$	1,909,810
RBC-Fern Holding Company LLC	$	18,447,294

NOTE 7 Investment Income

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

Bonds – non-admitted where investment income due and accrued amounts are over 90 days past due.

Stocks – non-admitted where investment income due and accrued amounts are over 90 days past due.

Mortgage Loans – non-admitted where investment income due and accrued amounts are over 180 days past due.

Real Estate – non-admitted where investment income due and accrued amounts are over 90 days past due.

B. There were no due and accrued income amounts non-admitted at December 31, 2020.

NOTE 8 Derivative Instruments

In the normal course of business, the Company enters into derivative transactions to reduce its exposure to fluctuation in foreign currency exchange rates and market volatility. These hedging strategies include the use of forwards, futures, put options and swaps.

Currency Indexed:

A. The Company uses currency futures contracts, which are exchange traded, to hedge fluctuation in currency exchange rates of certain bond holdings. Margin payments are required to enter into a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.

B. Reporting entity's objectives for using derivatives
Not Applicable.

C. Changes in fair value are reported in surplus
Not Applicable.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss

Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting

Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter.
Not Applicable.

Foreign currency:

A. The Company uses foreign currency forward contracts to hedge some of the foreign exchange risk of investments denominated in foreign currencies. The Company's foreign currency forward contracts involve the exchange of two currencies at a specified future date and at a specified price. The average term of the contracts is typically three months. No cash is exchanged at the time the agreement is entered into.

B. Foreign currency forwards are reported at fair value in the statutory basis balance sheet. At December 31, 2020 and 2019, $0 and $0 were reported as derivative assets and miscellaneous liabilities, respectively.

C. Changes in fair value are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss

Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting

Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

NOTES TO FINANCIAL STATEMENTS

Currency swaps:

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. Foreign currency swaps deemed hedge effective are valued at the spot rate to correspond with the value of the hedged bond. Those that are ineffective are recorded at fair value. At December 31, 2020, $14,351,012 was reported as derivative assets and $97,333,670 as derivative liabilities.

C. Changes in fair value are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss

Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting

Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Equity-indexed futures and options:

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. S&P equity options are used by the Company as a risk management strategy to reduce the projected dividend liability exposure on its Index Participation Feature ("IPF") which is a rider on certain whole life contracts. The Company uses a combination of short positions (sell) and long positions (purchases) of over-the-counter European call options on the S&P 500 index with expiration of one year to mitigate the dividend liability exposure based on the future return on S&P 500 index for the annual period of the monthly segment being hedged between the guaranteed floor rate and the cap rate on the participating balances. The change in the fair value of the options contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in the amount of the dividend liability.

C. The change in the fair value of the futures contracts are recorded as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its deferred compensation liability. If the hedge is deemed to be ineffective for any period of time the change in the fair value of the futures contracts for that time period is recorded in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss

Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting

Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Treasury Futures:

A. Treasury futures are used to mitigate the portion of the change in fair value related to a change in interest rates on specifically identified assets acquired by the Company and held in its general account to support the Funding Agreements ("FA") and the specifically identified portion of a liability incurred by the Company pertaining to FA that are issued by the Company to back Medium Term Notes ("MTN") issued by a special purpose entity.

B. The Company enters into short positions (sells) treasury futures contracts prior to the issuance of the FA-MTN in order to lock in the interest rate component of the return of the designated assets at their date of acquisition. When the FA-MTN is issued the Company enters into long position (purchases) treasury futures contracts in order to mitigate the change in the fair value of the designated net liability due to the effects of interest rate changes. For effective hedges, the change in the fair value of the futures contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its FA liability. For ineffective hedges, the change is fair value is recorded as a gain(loss) at the time of issuance.

C. Description of the accounting policies for recognizing (or reasons for not recognizing) and measuring the derivatives used, and when recognized and where those instruments and related gains and losses are reported.
Not Applicable.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss

Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Credit Default Swaps:

A. The Company "has the ability to" write (sell) credit default swaps to earn a premium by issuing insurance to the buyer of default protection as part of a replication strategy. Additionally, the Company pays a premium to the counterparty for insurance to hedge the risk of a negative credit event on selective investments in the Company's portfolio. These swap contacts allow the Company to receive a payment if a negative credit event occurs on a covered investment.

B. Credit default swaps are reported at book value in the statutory balance sheet. As of December 2020, $0 was reported as derivative liability.

C. Changes in fair values are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss

Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting

Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

NOTE 9 Income Taxes

Deferred income taxes are generally recognized, based on enacted tax rates, when assets and liabilities have different values for financial statement and tax purposes.

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

1.

	As of End of Current Period			12/31/2019			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
(a) Gross Deferred Tax Assets	$ 1,552,889,595	$ 101,984,960	$ 1,654,874,555	$ 1,449,848,782	$ 76,748,497	$ 1,526,597,279	$ 103,040,813	$ 25,236,463	$ 128,277,276
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 1,552,889,595	$ 101,984,960	$ 1,654,874,555	$ 1,449,848,782	$ 76,748,497	$ 1,526,597,279	$ 103,040,813	$ 25,236,463	$ 128,277,276
(d) Deferred Tax Assets Nonadmitted	$ 40,993,184	$ -	$ 40,993,184	$ 3,747,025	$ -	$ 3,747,025	$ 37,246,159	$ -	$ 37,246,159
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 1,511,896,411	$ 101,984,960	$ 1,613,881,371	$ 1,446,101,757	$ 76,748,497	$ 1,522,850,254	$ 65,794,654	$ 25,236,463	$ 91,031,117
(f) Deferred Tax Liabilities	$ 768,106,987	$ 118,195,049	$ 886,302,036	$ 713,669,646	$ 115,197,183	$ 828,866,829	$ 54,437,341	$ 2,997,866	$ 57,435,207
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 743,789,424	$ (16,210,089)	$ 727,579,335	$ 732,432,111	$ (38,448,686)	$ 693,983,425	$ 11,357,313	$ 22,238,597	$ 33,595,910

A valuation allowance is recorded if it is more likely than not that some portion or all of the deferred tax asset will not be realized. The Company's management has concluded that the deferred income tax assets are more likely than not to be realized. Therefore, no valuation allowance has been provided.

2. **Admission Calculation Components SSAP No. 101**

The Company follows the guidance in Statement of Statutory Accounting Principles No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No.10 ("SSAP 101"). SSAP 101 included a similar calculation for limitation of gross deferred tax assets as SSAP 10R for insurers that maintain a minimum of 300% of their authorized control level RBC computed without net deferred tax assets. The Company exceeded the 300% minimum RBC requirement at December 31, 2020 and 2019.

	As of End of Current Period			12/31/2019			Change		
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ 60,437,170	$ 60,437,170	$ -	$ 40,923,075	$ 40,923,075	$ -	$ 19,514,095	$ 19,514,095
(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)	$ 667,142,163	$ -	$ 667,142,163	$ 652,945,087	$ 115,266	$ 653,060,353	$ 14,197,076	$ (115,266)	$ 14,081,810
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 667,142,163	$ -	$ 667,142,163	$ 652,945,087	$ 115,266	$ 653,060,353	$ 14,197,076	$ (115,266)	$ 14,081,810
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 965,760,475	XXX	XXX	$ 970,362,082	XXX	XXX	$ (4,601,607)
(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.	$ 844,754,246	$ 41,547,790	$ 886,302,035	$ 793,156,670	$ 35,710,156	$ 828,866,825	$ 51,597,576	$ 5,837,634	$ 57,435,210
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 1,511,896,409	$ 101,984,960	$ 1,613,881,368	$ 1,446,101,757	$ 76,748,497	$ 1,522,850,253	$ 65,794,652	$ 25,236,463	$ 91,031,115

NOTES TO FINANCIAL STATEMENTS

3.

	2020	2019
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	953%	975%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 8,779,973,651	$ 8,560,145,676

4.

	As of End of Current Period		12/31/2019		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 9A1(c)	$ 1,552,889,595	$ 101,984,960	$ 1,449,848,782	$ 76,748,497	$ 103,040,813	$ 25,236,463
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	3.6%	0.000%	2.6%	0.000%	1.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 1,511,896,411	$ 101,984,960	$ 1,446,101,757	$ 76,748,497	$ 65,794,654	$ 25,236,463
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	3.6%	0.000%	2.6%	0.000%	1.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. Temporary differences for which a DTL has not been established: None.

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

	(1) As of End of Current Period	(2) 12/31/2019	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (99,753,328)	$ (118,126,523)	$ 18,373,195
(b) Foreign	$ -	$ -	$ -
(c) Subtotal	$ (99,753,328)	$ (118,126,523)	$ 18,373,195
(d) Federal income tax on net capital gains	$ 115,045,751	$ 140,240,168	$ (25,194,417)
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred	$ 15,292,423	$ 22,113,645	$ (6,821,222)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	$ -	$ -	$ -
(3) Policyholder reserves	$ 647,249,290	$ 632,723,862	$ 14,525,428
(4) Investments	$ -	$ -	$ -
(5) Deferred acquisition costs	$ 297,381,126	$ 282,323,881	$ 15,057,245
(6) Policyholder dividends accrual	$ 213,127,320	$ 200,082,803	$ 13,044,517
(7) Fixed Assets	$ 2,186,939	$ 237,194	$ 1,949,745
(8) Compensation and benefits accrual	$ 122,580,217	$ 112,881,998	$ 9,698,219
(9) Pension accrual	$ 192,761,513	$ 150,987,357	$ 41,774,156
(10) Receivables - nonadmitted	$ 31,806,543	$ 29,454,031	$ 2,352,512
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other (including items <5% of total ordinary tax assets)	$ 45,796,648	$ 41,157,657	$ 4,638,991
(99) Subtotal	$ 1,552,889,595	$ 1,449,848,783	$ 104,990,557
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ 40,993,184	$ 3,747,025	$ 37,246,159
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 1,511,896,411	$ 1,446,101,758	$ 65,794,653
(e) Capital:			
(1) Investments	$ 98,575,700	$ 74,372,467	$ 24,203,233
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other (including items <5% of total ordinary tax assets)	$ 3,409,260	$ 2,376,030	$ 1,033,230
(99) Subtotal	$ 101,984,960	$ 76,748,497	$ 25,236,463
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 101,984,960	$ 76,748,497	$ 25,236,463
(i) Admitted deferred tax assets (2d + 2h)	$ 1,613,881,371	$ 1,522,850,255	$ 91,031,116
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 156,290,490	$ 83,474,332	$ 72,816,158
(2) Fixed Assets	$ -	$ -	$ -
(3) Deferred and uncollected premium	$ 243,033,641	$ 238,810,493	$ 4,223,148
(4) Policyholder reserves	$ 176,543,453	$ 198,457,992	$ (21,914,539)
(5) Other (including items <5% of total ordinary tax liabilities)	$ 192,239,403	$ 192,926,830	$ (687,427)
(99) Subtotal	$ 768,106,987	$ 713,669,647	$ 54,437,340
(b) Capital:			
(1) Investments	$ 117,490,032	$ 113,826,982	$ 3,663,050
(2) Real estate	$ -	$ -	$ -
(3) Other (including items <5% of total capital tax liabilities)	$ 705,017	$ 1,370,201	$ (665,184)
(99) Subtotal	$ 118,195,049	$ 115,197,183	$ 2,997,866
(c) Deferred tax liabilities (3a99 + 3b99)	$ 886,302,036	$ 828,866,830	$ 57,435,206
4. Net deferred tax assets/liabilities (2i - 3c)	$ 727,579,335	$ 693,983,425	$ 33,595,910

NOTES TO FINANCIAL STATEMENTS

The change in net deferred tax assets is comprised of the following:

	December 31, 2020	December 31, 2019	Change
Adjusted gross deferred tax assets	1,654,874,556	1,526,597,281	$ 128,277,275
Total deferred tax liabilities	886,302,036	828,866,830	57,435,206
Net deferred tax assets (liabilities)	$ 768,572,520	$ 697,730,451	70,842,069
Tax effect of Unrealized gains (losses)			8,541,434
Tax effect of other balance change			-
Change in net deferred income tax			$ 79,383,503

D. 2019 deferred tax liability related to Pension of $61 million were reclassified to deferred tax asset to conform to current year presentation.

E. The provision for federal and foreign incomes taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing the difference are as follows:

Description	12/31/2020	Effective Tax Rate
Net gain from operations after dividends to policyholders and before Federal income tax @ 21%	82,603,353	
Net realized capital gains @ 21%	(48,523,817)	
Provision calculated at statutory rate	$ 34,079,536	21.00%
Tax effect of:		
Interest Maintenance Reserve	65,683,702	40.47%
Tax Exempt Interest	(5,422,540)	-3.34%
Affiliated Dividends	(21,026,205)	-12.96%
Affordable Care Act Excise Tax	8,622,261	5.31%
Tax Credit	(137,067,080)	-84.46%
Realized Loss on Affiliate	26,485,191	16.32%
Reserve Surplus Adjustment	(13,110,559)	-8.08%
Non-Admitted Assets	(2,352,511)	-1.45%
Return to Provision	641,430	0.40%
Pension Adjustment	(20,340,181)	-12.53%
Other	(284,123)	-0.18%
Total Statutory income taxes	(64,091,080)	-39.49%
Federal and foreign income taxes incurred	15,292,423	9.42%
Change in net deferred income taxes	(79,383,503)	-48.92%
Total statutory income taxes	(64,091,080)	-39.49%

F. Operating loss and tax credit carry forwards

1. As of December 31, 2020, the Company does not have any net ordinary loss carryforwards, capital loss carryforwards or tax credit carryforwards.

2. The following are incomes taxes incurred in prior years that will be available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2020	$ -	$ 115,703,697	$ 115,703,697
2019	-	98,180,406	$ 98,180,406
2018	$ -	-	$ -
Total	$ -	$ 213,884,103	$ 213,884,103

3. As of December 31, 2020, the Company does not have any deposits admitted pursuant to Internal Revenue code section 6603.

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

·The Guardian Insurance & Annuity Company, Inc.,
· Park Avenue Life Insurance Company,
· Sentinel American Life Insurance Company,
· Family Service Life Insurance Company,
· Managed Dental Care of California,
· Managed DentalGuard of Texas,
· Managed DentalGuard of New Jersey,
· Innovative Underwriters Inc.,
· Berkshire Life Insurance Company of America,
· First Commonwealth Inc. and its subsidiaries,
· Reed Group Ltd,
· GIS Canada Holdings Corp, and
· Guardian Abbey LLC

(1) The Company files a consolidated federal income tax return as parent, with its subsidiaries. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.

(2) The Internal Revenue Code limits the amount of non-life insurance losses that may offset life insurance company taxable income. The consolidated income tax liability is allocated among the members of the group pursuant to a tax allocation agreement. In accordance with the tax allocation agreement, each qualifying member of the group computes its tax provision and liability on a separate return basis, but may, where applicable, recognize benefits of net operating losses and capital losses utilized in the consolidated group. Subsidiary tax liabilities/benefits are settled subsequent to the filing of the federal income tax return.

H. An estimate of the amount of any increase in the Company's Federal or foreign income tax loss contingencies during the twelve month period ending December 31, 2020 cannot be made.

I. Repatriation Transition Tax (RTT)
Not applicable.

J. Alternative Minimum Tax (AMT) Credit
Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A.B In 2020 and 2019, the Company made the following capital contributions to its real estate joint ventures and affiliates which are an addition to Other invested assets in the Statutory Basis Balance Sheets:

	2020	2019
Hanover Acquisitions II, (Abbey) LLC	$ 12,350	$ 24,350
Guardian Abbey, LLC	-	1,951,264
Guardian Springwoods III, LLC	7,641,265	7,180,735
Chelsea Place Apts, LLC	45,000	-
Troy Court Industrial	4,775,000	-
Total	$ 12,473,615	$ 9,156,349

In 2020 and 2019, the Company made the following capital contributions to its subsidiaries:

	2020	2019
The Guardian Insurance & Annuity Company, Inc. ("GIAC")	$ 100,000,000	$ 100,000,000
Guardian Acquisition I, LLC	-	1,000,000
Total	$ 100,000,000	$ 101,000,000

The capital contributions to GIAC were recorded as an addition to Common stocks in the Statutory Basis Balance Sheets.

In 2020 and 2019, the Company received net returns of capital of $2,400,859 and $13,148,915 respectively from its real estate joint ventures. These distributions are a reduction to Other invested assets in the Statutory Basis Balance Sheets.

In 2020 and 2019, the Company also received returns of capital from its subsidiaries as follows:

	2020	2019
Guardian Acquisition I, LLC	$ -	$ 25,200,644
Park Avenue Life Insurance Company ("PALIC")	$ -	$ 13,000,000
Total	$ -	$ 38,200,644

The return of capital from Guardian Acquisition I, LLC of $25,200,644 was recorded as a reduction to Other invested assets in the Statutory Basis Balance Sheet in 2019.

In 2020 and 2019, the Company received the following dividends from its affiliates and subsidiaries which are recorded as Net investment income in the Statutory Basis Statements of Operations:

	2020	2019
Innovative Underwriters, Inc.	$ 400,000	$ 600,000
Managed Dental Care of California (“MDC”)	4,600,880	5,780,000
Managed Dental Guard of Texas, Inc. (TX)	3,000,000	5,000,000
FCW	89,210,080	51,465,000
Total	$ 97,210,960	$ 62,845,000

Effective May 1, 2017, the Company (Lender) amended its revolving line of credit agreement with GIAC (Borrower) to increase it from $350,000,000 to $750,000.000. The terms of the credit agreement state that future drawing, if any,(not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a PrimeRate Loan or (b) the Eurodollar Rate plus 1.00% if a Eurodollar Rate Loan. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in quarterly installments on the last day of each March, June, September and December or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of $750,000,000 or the aggregate unpaid principal sum of all Loans which the Lender actually makes to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIAC is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2020 and 2019, there were no outstanding drawings on the line of credit. Interest income and commitment income of $444,265 and $437,500 for the twelve months ended December 31, 2020 and December 31, 2019, respectively, are included in Net investment income in the Statutory Basis Statements of Operations.

Effective February 27, 2020, the Company (Lender) amended its revolving line of credit agreement with GIS (Borrower) to increase it from $300,000,000 to $350,000,000. The terms of the credit agreement state that future drawing, if any, (not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a Prime Rate Loan or (b) the Eurodollar Rate plus 1.00% if a Eurodollar Rate Loan. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in monthly installments no later than the last day of each month or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of $350,000,000, or the aggregate unpaid principal sum of all Loans which the Lender actually makes hereunder to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIS is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2020, and December 31, 2019, the amount of drawings on the line of credit amounted to $18,500,000 and $30,750,000 respectively and is included in “Cash, cash equivalents, and short-term investments in the Statutory Basis Balance Sheets. Interest income and commitment income of $1,959,837 and $1,500,705 for the twelve months ended December 31, 2020 and December 31, 2019 respectively, are included in Net Investment Income in the Statutory Basis Statements of Operations.

C. Transactions with related party who are not reported on Schedule Y
Not applicable.

NOTES TO FINANCIAL STATEMENTS

Settlement of Intercompany Transactions:

D. In accordance with NAIC SAP, all transactions between related parties are required to have a written agreement that provides for a timely settlement of amounts owed, including a specific due date. Amounts over ninety days due are to be non-admitted along with any uncollected receivable from a related party that is not part of a written agreement. Written agreements are in place for all intercompany transactions and that these written agreements contain specific due dates. At December 31, 2020 the Company reported $48,785,236 as net amounts receivable from subsidiaries. At December 31, 2019, the Company reported $10,200,405 as net amounts receivable to subsidiaries. The net amounts due are settled at least on a quarterly basis.

Related Party Commitments:

E. The Company provides financial guarantees on behalf of some of its subsidiaries and affiliates as listed below. Per the statutory accounting guidance SSAP 5R, a liability has not been recorded on the Company's Statutory Basis Balance Sheets for any of these guarantees.

The Company continues to provide MDC, a subsidiary, a written letter of financial support for $5,000,000 of which $1,500,000 was funded in prior years. This amount was recorded as an additional investment in MDC. The letter was necessary for regulatory purposes in order to guarantee additional capital infusion to its California dental subsidiary as needed. At this time, MDC is not expected to further draw on the remaining $3,500,000 as the subsidiary has $5,000,000 more capital than is required by California. For additional information pertaining to these guarantees or undertakings, please refer to the disclosures in Note 14.

F. The Company has expense sharing agreements with its subsidiaries. During 2020 and 2019, the Company had net billings of $449,455,995 and $391,349,101, respectively under these expense-sharing agreements. Amounts billed to subsidiaries are included in Commissions and operating expenses in the Statutory Basis Statements of Operations. The unpaid net receivable balance due from subsidiaries relevant to these agreements was $56,041,885 and $43,589,487 at December 31, 2020 and December 31, 2019, respectively, and are included in Other assets and Other liabilities in the Statutory Basis Balance Sheets.

On December 31, 2019, Park Avenue Securities LLC ("PAS") was transferred to the Company from GIAC at carrying value of $32,210,802 which approximates fair value. The Company paid cash of $30,000,000 and recorded a payable of $2,210,803 which is included in "Other Liabilities" in the Statutory Basis Balance Sheets.

G. Not applicable.

H. Not applicable.

I. Not applicable.

J. On December 31, 2020, Guardian Investor Services (GIS), a subsidiary of the Company, recorded a loss on an affiliated entity of $151,000,000.

K. Not applicable.

L. Not applicable.

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Not applicable.	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
First Commonwealth, Inc.	100.0%	$ 414,020,359	$ 414,020,359	$ -
Total SSAP No. 97 8b(ii) Entities	XXX	$ 414,020,359	$ 414,020,359	$ -
c. SSAP No. 97 8b(iii) Entities				
Managed Dental Care of California	100.0%	$ 2,756,500	$ 2,756,500	$ -
Innovative Underwriters, Inc.	100.0%	$ 6,730,048	$ -	$ 6,730,048
Guardian Investor Services, LLC	100.0%	$ 593,940,241	$ 593,940,241	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ 603,426,788	$ 596,696,741	$ 6,730,048
d. SSAP No. 97 8b(iv) Entities				
Not applicable.	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 1,017,447,147	$ 1,010,717,100	$ 6,730,048
f. Aggregate Total (a+ e)	XXX	$ 1,017,447,147	$ 1,010,717,100	$ 6,730,048

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N	Code **
a. SSAP No. 97 8a Entities						
Not applicable.			$ -			
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Not applicable.			$ -			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Managed Dental Care of California	S2	12/31/2020	$ 3,426,868	Y	N	
First Commonwealth, Inc.	S2	12/31/2020	$ 451,983,837	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 455,410,705	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
detail row 1			$ -			
detail row 2			$ -			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ -	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 455,410,705	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 455,410,705	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing
** I - Immaterial or M - Material

NOTES TO FINANCIAL STATEMENTS

N. Investment in Insurance SCAs
Not applicable.

O. SCA or SSAP 48 Entity Loss Tracking

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commit-ment for Financial Support (Yes/No)	6 Reported Value
360 South Acacia, LLC	$ 635,042	$ (339,030)	$ (339,030)	No	$ -
Airside Park, LP	$ -	$ (2,069,054)	$ (2,069,054)	No	$ -

NOTE 11 Debt

A. Not applicable.

B. FHLB (Federal Home Loan Bank) Agreements

(1) On February 13, 2018, the Company became a member of the Federal Home Loan Bank of New York. Through its membership, the Company has conducted business activity with the FHLBNY. It is part of the Company's strategy to utilize these funds as a source to improve spread lending liquidity and as a source of backup liquidity. New York State Department of Financial Services permits Guardian Life to pledge collateral to the FHLBNY in an amount of up to 5% of its year-end statutory net admitted assets, excluding separate account assets. Based on Guardian Life's statutory net admitted assets as of December 31, 2020, the company has a maximum borrowing capacity of $3,402,218,383.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 10,860,200	$ 10,860,200	$ -
(c) Activity Stock	$ 22,500,000	$ 22,500,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 33,360,200	$ 33,360,200	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,402,218,383	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 11,405,200	$ 11,405,200	$ -
(c) Activity Stock	$ 1,620,000	$ 1,620,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 13,025,200	$ 13,025,200	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,110,198,201	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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 Months to Less Than 1 Year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 10,860,200	$ 10,860,200	$ -	$ -	$ -	$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 721,278,518	$ 686,628,694	$ 500,000,000
2. Current Year General Account Total Collateral Pledged	$ 721,278,518	$ 686,628,694	$ 500,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 52,408,478	$ 49,594,751	$ 36,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 866,150,847	$ 843,039,453	$ 618,100,000
2. Current Year General Account Maximum Collateral Pledged	$ 866,150,847	$ 843,039,453	$ 618,100,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 283,301,824	$ 274,215,168	$ 203,000,515

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 500,000,000	$ 500,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 500,000,000	$ 500,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 36,000,000	$ 36,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 36,000,000	$ 36,000,000	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 618,100,000	$ 618,100,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 618,100,000	$ 618,100,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company sponsors non-contributory defined benefit pension plans covering all eligible employees.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2020 and 2019, along with amounts recognized in the Company's statement of financial position at December 31, 2020.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded 2020	Overfunded 2019	Underfunded 2020	Underfunded 2019
1. Benefit obligation at beginning of year	$ -	$ -	$ 3,002,394,371	$ 2,504,413,411
2. Service cost	$ -	$ -	$ 94,103,580	$ 76,865,617
3. Interest cost	$ -	$ -	$ 100,531,636	$ 106,951,461
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 419,803,945	$ 437,019,574
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (152,892,480)	$ (122,855,692)
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ (83,703,679)	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 3,380,237,373	$ 3,002,394,371

b. Postretirement Benefits

	Overfunded 2020	Overfunded 2019	Underfunded 2020	Underfunded 2019
1. Benefit obligation at beginning of year	$ -	$ -	$ 265,416,411	$ 235,244,826
2. Service cost	$ -	$ -	$ 4,767,429	$ 5,127,387
3. Interest cost	$ -	$ -	$ 7,422,919	$ 10,079,523
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 21,683,770	$ 29,388,817
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (12,591,983)	$ (14,424,142)
8. Plan amendments	$ -	$ -	$ (67,494,706)	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 219,203,840	$ 265,416,411

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded 2020	Overfunded 2019	Underfunded 2020	Underfunded 2019
1. Benefit obligation at beginning of year	$ -	$ -	$ -	$ -
2. Service cost	$ -	$ -	$ -	$ -
3. Interest cost	$ -	$ -	$ -	$ -
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ -	$ -
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ -	$ -
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 2,414,118,088	$ 1,972,855,062	$ 134,704,880	$ 114,749,042	$ -	$ -
b. Actual return on plan assets	$ 262,150,204	$ 436,628,510	$ 20,763,841	$ 33,054,212	$ -	$ -
c. Foreign currency exchange rate	$ -	$ -	$ -	$ -	$ -	$ -
d. Reporting entity contribution	$ 14,063,107	$ 127,490,208	$ -	$ -	$ -	$ -
e. Plan participants' contributions	$ -	$ -	$ -	$ -	$ -	$ -
f. Benefits paid	$ (152,892,480)	$ (122,855,692)	$ (11,378,790)	$ (13,098,374)	$ -	$ -
g. Business combinations, divestitures and settlements	$ -	$ -	$ -	$ -	$ -	$ -
h. Fair value of plan assets at end of year	$ 2,537,438,919	$ 2,414,118,088	$ 144,089,931	$ 134,704,880	$ -	$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components:				
1. Prepaid benefit costs	$ -	$ -	$ -	$ -
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ -	$ -	$ -	$ -
4. Liability for pension benefits	$ 842,798,454	$ 588,276,283	$ -	$ -
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ -	$ -	$ -	$ -
2. Liabilities recognized	$ 842,798,454	$ 588,276,283	$ 75,113,909	$ 130,711,531
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(4) Components of net periodic benefit cost						
a. Service cost	$ 94,103,580	$ 76,865,617	$ 4,767,429	$ 5,127,387	$ -	$ -
b. Interest cost	$ 100,531,636	$ 106,951,461	$ 7,422,919	$ 10,079,523	$ -	$ -
c. Expected return on plan assets	$ (168,669,403)	$ (141,066,600)	$ (9,205,572)	$ (8,094,146)	$ -	$ -
d. Transition asset or obligation	$ 253,000	$ 523,000	$ -	$ -	$ -	$ -
e. Gains and losses	$ 90,461,409	$ 83,987,685	$ 4,799,267	$ 3,941,468	$ -	$ -
f. Prior service cost or credit	$ 138,225	$ 177,000	$ (8,909,472)	$ (2,354,225)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 116,818,447	$ 127,438,163	$ (1,125,429)	$ 8,700,007	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost -prior year	$ 274,769,174	$ 251,750,836	$ 70,406,012	$ 67,564,504
b. Net transition asset or obligation recognized	$ (253,000)	$ (523,000)	$ -	$ -
c. Net prior service cost or credit arising during the period	$ (225,196)	$ (177,000)	$ 8,909,472	$ 2,354,225
d. Net prior service cost or credit recognized	$ (83,703,679)	$ -	$ (67,494,706)	$ -
e. Net gain and loss arising during the period	$ (90,461,409)	$ (83,987,685)	$ 10,125,501	$ 4,428,751
f. Net gain and loss recognized	$ 390,709,116	$ 107,706,023	$ (4,799,267)	$ (3,941,468)
g. Items not yet recognized as a component of net periodic cost - current year	$ 490,835,006	$ 274,769,174	$ 17,147,012	$ 70,406,012

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

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation	$ 253,000	$ 776,000	$ -	$ -
b. Net prior service cost or credit	$ -	$ 253,000	$ 9,614,668	$ 7,260,443
c. Net recognized gains and losses	$ 1,074,271,080	$ 922,113,024	$ 66,117,578	$ 60,791,344

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2020	2019
a. Weighted average discount rate	3.500%	4.400%
b. Expected long-term rate of return on plan assets	7.200%	7.400%
c. Rate of compensation increase	3.000%	3.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	na	na

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

	2020	2019
e. Weighted average discount rate	2.750%	3.500%
f. Rate of compensation increase	3.000%	3.000%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	na	na

For measurement purposes, a 7.00 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2019. The rate was assumed to decrease gradually to 4.5 percent for 2030 and remain at that level thereafter.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $3,178,474,355 for the current year and $2,728,024,274 for the prior year

(9) Not applicable

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

	Amount
a. 2021	186,054,277
b. 2022	187,957,035
c. 2023	187,893,025
d. 2024	186,700,183
e. 2025	189,731,012
f. 2026 through 2030	933,897,535

NOTES TO FINANCIAL STATEMENTS

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

(12) The Company does not have any regulatory contribution requirements for 2020 and made no voluntary contributions.

B. Investment Policies and Strategies

The asset allocations were set with the objective of meeting long term investment objectives to fund Plan liabilities while achieving our optimum plan cash contribution level. Scenario modeling was performed with the assistance of an outside consultant primarily using the Capital Asset Pricing Model as well as historical asset class returns (Ibbotson data) to provide analysis to establish the target asset allocation ranges. Given the nature of the liabilities, the overall allocation to stocks should be in the 40% - 60% range with an objective of not exceeding 60%.

Asset Category	Target Allocation 2020	As of December 31, 2019
U.S. Stocks	0%-26%	16%
International Stocks	0%-6%	4%
Non-convertible Bonds	60%-90%	80%
		100%

C. The fair value of each class of plan assets

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Fixed Maturities	$ -	$ -	$ -	$ -
US government	$ 8,595,699	$ -	$ -	$ 8,595,699
All other government	$ -	$ 2,753,378	$ -	$ 2,753,378
States, territories, and possessions	$ -	$ 3,520,180	$ -	$ 3,520,180
Political subdivisions	$ -	$ 577,205	$ -	$ 577,205
Special Revenue	$ -	$ 5,294,538	$ -	$ 5,294,538
Industrial and miscellaneous	$ -	$ 1,906,721,078	$ -	$ 1,906,721,078
Common stock	$ -	$ 492,676,722	$ -	$ 492,676,722
Total Plan Assets	$ 8,595,699	$ 2,411,543,101	$ -	$ 2,420,138,800

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy
Not applicable

D. Long Term Rate of Return Assumption

We derive our long-term rate of return assumption for the Pension Trust using a building-block method whereby we've selected a long-term inflation assumption and then added the expected real rate of return based on the asset allocation employed for investing the funds. We believe this methodology provides a balanced and appropriate approach to determining our long-term rate of return assumption.

For our valuations as of December 31, 2020, we have set our expected long-term rate of return on plan assets to be 7.2%. The current year's rate represents a decrease of 0.2% from last year. A decision has been made to gradually increase the Pension Trust's fixed income holdings over the next few years. The asset mix between fixed income and equity securities has changed during 2020 and reflects that strategy. Guardian's goal is to derisk the Pension Trust portfolio by moving out of equities and into fixed income securities gradually in future years.

E. Defined Contribution Plan
The Company sponsors defined contribution plans as follows:

The Company sponsors defined contribution plans. Home office employees are covered by an investment and profit sharing plan pension plans 401(k)/401(a). Employees can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 10% (if not highly paid) of non-matched contributions. In addition, the Company provides a profit sharing allocation in proportion to salary. For home office employees hired on or after January 1, 2018, or home office employees hired before January 1, 2018 that do not meet the Rule of 75 as of December 31, 2020, the Company also makes a non-elective contribution to the Plan based on the age, years of service, and compensation of the participant. Field representatives are covered by a 401(k)/401(a) investment plan in which they can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 12% (if not highly paid) of non-matched contributions. The assets for both home office plans and the field representative's plan are held in a trust. Full time agents and general agents are covered by non-contributory plans. The Company contributed $35,441,275 to these plans in 2020 and $32,867,839 in 2019. The Company funds these plans and reflects the funded amounts as a liability.

F. Multiemployer Plans
Not applicable.

G. Consolidated/Holding Company Plans
Not applicable.

H. Postemployment Benefits and Compensated Absences
Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("the Act") was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the APBO and net periodic postretirement cost for the Plan:

(a) A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and

(b) The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

(2) The Company did not receive a reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees

(3) Disclosure of Gross Benefit Payments.

The Company's gross benefit payments for 2020 were $12,591,983 and estimates future payments to be $15,000,000 annually. The Company does not expect to receive future Medicare Prescription Drug Improvement and Modernization subsidies.

Plan Amendments

On September 30, 2020, the Company announced the decision to freeze future pension benefit accruals for all Home Office employees who have not reached the Rule of 75 as of December 31, 2020. The Rule of 75 is determined using 75 "points" when combining an employee's age plus years of service as of December 31, 2020. The announcement of the plan change resulted in a plan curtailment as defined in Statement of Statutory Accounting Principle No. 102, Accounting for Pensions, A Replacement of SSAP No. 89 ("SSAP 102"). A curtailment was measured as of September 30, 2020, which is the date the changes were communicated to Plan participants, in accordance with the practical expedient described in SSAP 102. The curtailment resulted in a reduction in PBO of $84 million which was offset against the Plan's unrecognized losses and recognized as a gain in surplus.

NOTES TO FINANCIAL STATEMENTS

On June 30, 2020, the Company announced the decision to eliminate the post-Medicare HRA subsidy for all Home Office employees that retire after December 31, 2020. The announcement of the plan change resulted in a plan amendment as defined in Statement of Statutory Accounting Principle No. 92, Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14 ("SSAP 92"). The plan was remeasured as of June 30, 2020, which is the month end closest to the date the changes were communicated to Plan participants, in accordance with the practical expedient described in SSAP 92. The amendment resulted in a in PBO of $67 million which offset existing unrecognized prior service costs of $14 million with the remaining $53 million recognized as a new prior service credit and recognized as a gain in surplus.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company is a mutual company and therefore does not have shares of common stock authorized, issued or outstanding.

B. The Company has no preferred stock outstanding.

C. The Company is a mutual company and therefore does not pay dividends to shareholders.

D. Not applicable.

E. The Company is a mutual company and therefore does not pay dividends to shareholders.

F. The Company's unassigned surplus per line 35, Page 3 of this statement is held exclusively for the policyholders.

G. There have been no advances made against surplus.

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

I. Not applicable.

J, The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ (110,694,204)

K. The Company issued the following surplus debentures or similar obligations:

The Company has issued various Surplus Notes ("the Notes") to unrelated third parties pursuant to Rule 144A under the Securities Act of 1933, as amended, and are administered by The Bank of New York Mellon as fiscal agent. Interest on each of the Notes is scheduled to be paid semiannually on the interest paid dates listed in the table below. All of the Notes are unsecured and subordinated to all present and future indebtedness, policy claims and other creditor claims of the Company. Under New York Insurance Law, the Notes are not part of the legal liabilities of the Company. The Notes do not repay principal prior to maturity, and each payment of interest or principal may be made only with the prior approval of the Superintendent and only out of surplus funds that the Superintendent determines to be available for such payments under New York Insurance Law. Provided that approval is granted by the Superintendent, the Notes may be redeemed at the option of the Company (in whole or in part) at the "make-whole" redemption price equal to the greater of the principal amount of the Notes to be redeemed, or the sum of the present value of the remaining scheduled interest and principal payments, excluding the accrued interest as of the date on which the Notes are to be redeemed, discounted to the redemption date on a semi-annual basis at an adjusted treasury rate plus varying basis points. The Surplus Note issuances were not structured in a manner where typical cashflows have been reduced or eliminated.

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
	10/06/2009	7.375%	$ 231,332,610	No	$ 231,491,645	$ 231,571,163	$ 4,297,449
	06/19/2014	4.875%	$ 448,492,500	No	$ 448,658,325	$ 448,688,475	$ 609,375
	1/24/2017 (1)	4.850%	$ 517,151,461	No	$ 519,241,159	$ 520,286,009	$ 12,175,375
	01/22/2020	3.700%	$ 296,556,000	No		$ 296,590,440	$ 5,500,000
Total	XXX	XXX	$ 1,493,532,571	XXX	$ 1,199,391,129	$ 1,497,136,087	$ 22,582,199

* Total should agree with Page 3, Line 32.

(1) The Company completed an exchange in which it issued additional 1/24/2017 Notes ("2017 Notes") in exchange for redeemed 10/6/2009 Notes ("2009 Notes"). They were settled predominately on December 27, 2017 with a minimal amount settling on January 8, 2018. The 2009 Notes had a principal balance of $166.9 million (carrying value $165.7 million) and the additional 2017 Notes had a principal balance of $229.3 million (carrying value $170.5 million). Of the $63.6 million discount at the time of the exchange, $4.8 million pertaining to inducement for note holders to exchange their notes was recorded as an expense on the transaction date along with an increase to the carrying value of the 2017 Notes. The remaining $58.8 million will be charged to the Statutory Basis Statements of Operations over the life of the 2017 Notes.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
	$ 17,189,797	$ 290,200,300	0.000%	$ -	$ -	09/30/2039
	$ 21,937,500	$ 142,593,750	0.000%	$ -	$ -	06/19/2064
	$ 28,097,020	$ 92,778,560	0.000%	$ -	$ -	01/24/2077
	$ 5,500,000	$ 11,000,000	0.000%	$ -	$ -	01/22/2070
Total	$ 72,724,317	$ 536,572,610	XXX	$ -	$ -	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Admini-strative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
	No	No	No	No	
	No	No	No	No	
	No	No	No	No	
	No	No	No	No	
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

Not applicable.

M. Not applicable.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total contingent liabilities: $ 1,751,156,513

The Company had commitments to fund mortgage loans or other investments in the normal course of business, which totaled $1,751,156,513 and $1,891,775,983 in 2020 and 2019, respectively.

(2)

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Guarantee of additional capital infusion to dental subsidiary, Managed Dental Care of California up to $5 million, as needed for a term without expiration.	Exception - see SSAP No. 5 R - 17.f	Investment in SCA	$ 3,500,000	$1.5 million has already been provided in previous years. Currently, the subsidiary has $5 million more capital than is required by California.
Total	$ -	XXX	$ 3,500,000	XXX

(3)

	Amount
a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 3,500,000
b. Current Liability Recognized in F/S:	
1. Noncontingent Liabilities	$ -
2. Contingent Liabilities	$ -
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	$ 3,500,000
2. Joint Venture	$ -
3. Dividends to Stockholders (capital contribution)	$ -
4. Expense	$ -
5. Other	$ -
6. Total (Should equal (3)a.)	$ 3,500,000

B. Assessments

(1)

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribe limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2020, and December 31, 2019, the liability balance included in other liabilities and accrued expenses were $2,884,845 and $4,040,053, respectively. Some states permit member insurers to recover assessments through full or partial premium tax offsets. The related premium tax offsets included in other assets were $9,411,124 and $12,239,742 as of December 31, 2020 and December 31, 2019, respectively.

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	12,239,742
b. Decreases current year:		
Adjustment to reserve	$	-
Credits utilized		2,828,618
c. Increases current year:		
Adjustment to reserve	$	-
Credits utilized	$	-

NOTES TO FINANCIAL STATEMENTS

d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end $ 9,411,124

(3)

a. Discount Rate Applied 3.5%

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

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty / ANIC	$ 2,349,119	$ 2,007,025	$ 12,171,454	$ 9,411,124
ELNY	$ 877,620	$ 877,620	$ -	$ -

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

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Various	50	1 - 3 years	2 years	40	1-20 years	6 -7 years

C. Gain Contingencies

Not applicable.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

	Direct
(1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits	$ -
(2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period	0-25 Claims
(3) Indicate whether claim count information is disclosed per claim or per claimant	Per Claim

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

The Company is engaged in various disputes, litigations, governmental regulatory inquiries and other proceedings arising out of its business operations. These matters could result in losses, monetary damages, fines penalties or changes in the business operations of the Company. Due to the uncertainties inherent in these disputes, it is difficult to determine the ultimate loss the Company will experience. The Company evaluates each matter and establishes an accrual where a loss is probable and the amount can be reasonably estimated. In the opinion of Management, based on current information at December 31, 2020, any losses resulting from such disputes would not have a material adverse effect on the financial position of the Company. The Company also evaluates these matters for a reasonably possible range of loss. Due to the uncertainties inherent in these matters, such as timing of discovery and court decisions, the Company is not able to ascertain a reasonably possible range of loss for each matter. In the opinion of Management, as of December 31, 2020, the aggregate range of reasonably possible loss for those matters it is able to provide an estimate for is not material to the Company's financial position.

NOTE 15 Leases

A. Lessee Operating Lease:

(1) **Current Leases:**

The Company has lease agreements for the rental of real estate that are classified as operating leases. Rental expense for these properties was $35,424,604 for year ended December 31, 2020 and $37,427,010 for the year ended December 31, 2019.

The Company's major office facility leases are primarily used for administrative and business support operations are as follows:

On December 10, 2020, the Company sold the Appleton facility and signed a five-year agreement to lease back the third floor of the location from the new owner. The Company will begin paying rent on the leased space in April 2021 and is obligated to pay approximately $651,130 in annual base rent plus operating expenses and taxes.

On September 13, 2017, the Company signed a seventeen-year five-month lease agreement for its New York home office facility. The Company began using the building in the second quarter of 2019 as a replacement of the prior New York home office facility. The Company is obligated to pay approximately $14,985,040 in annual base rent plus operating expenses and taxes. On March 8, 2017, the Company signed a fifteen-year lease agreement for its New Jersey home office facility. The Company began using the building in the first quarter of 2018 and is obligated to pay approximately $3,000,000 in annual base rent plus operating expenses and taxes.

On August 11, 2016, the Company signed a ten-year lease agreement for its Spokane home office facility. The Company began using the building in March 2017 and is obligated to pay approximately $1 million in annual base rent which includes operating expenses and taxes

On January 26, 2015, the Company signed a twenty-year lease agreement with GLICA Bethlehem, LLC. Under the terms of the lease agreement GLICA Bethlehem, LLC built an office building in Bethlehem, PA according to specifications provided by the Company. The Company began using the building in June 2016 and is obligated to pay approximately $5,288,185 in annual base rent plus operating expenses and taxes.

Expired Lease:

In June 1998, the Company executed a 21-year lease for its New York home office facility. A portion of the property was subleased to tenants under lease terms that expired during 2019. The lease was classified as operating. Rental expense for the property was $15,701,077 for the year ended December 31, 2019. Sublease income was $9,612,882 for the year ended December 31, 2019.

On January 9, 2017, the Company exercised its purchase option on the building. During 2019, the Company sold the purchase option to a non-affiliated entity and recognized a realized gain of $151,243,525.

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

	Operating Leases
1. 2021	$ 35,424,604
2. 2022	$ 33,303,627
3. 2023	$ 31,850,745
4. 2024	$ 29,506,947
5. 2025	$ 27,724,376
6. Total	$ 157,810,299

(2) b. At January 1, 2018, the minimum aggregate sublease income receivables are as follows:

1. 2021	$ 5,467,230
2. 2022	$ 3,986,825
3. 2023	$ 3,607,558
4. 2024	$ 2,984,898
5. 2025	$ 2,404,718
6. Total	$ 18,451,228

(3) Not applicable.

B. Lessor Leases

(1) Not applicable.

(2) Leveraged Leases
Not applicable.

NOTE 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.

	ASSETS		LIABILITIES	
	2020	2019	2020	2019
a. Swaps	$ 21,445,931	$ 20,267,549	$ 97,333,670	$ 21,076,976
b. Futures	$ 68,925,590	$ 11,204,100	$ -	$ -
c. Options	$ 183,753	$ 117,905	$ -	$ -
d. Total	$ 90,555,274	$ 31,589,554	$ 97,333,670	$ 21,076,976

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

(2) See Footnote No. 8 for a discussion of the Company's derivative instruments.

(3) The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because exchange-traded futures are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to creditrelated losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to put up collateral for any futures 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 U.S. Treasury securities 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 where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. The Company did not participate in any securities lending programs during 2020.

C. Wash Sales

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2020 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	4	3	$ 49,364,931	$ 49,363,972	$ 960
Bonds	5	1	$ 4,365,775	$ 4,366,476	$ (700)
Common stock		56	$ 10,069,162	$ 10,125,593	$ (56,431)

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

A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2020:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses	$ 11,082,000	$ -	$ 11,082,000
b. Total net other income or expenses (including interest paid to or received from plans)	$ (2,327,000)	$ -	$ (2,327,000)
c. Net gain or (loss) from operations	$ 8,755,000	$ -	$ 8,755,000
d. Total claim payment volume	$ 545,948,291	$ -	$ 545,948,291

B. ASC Plans:

Not applicable.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value 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	$ -		$ -	$ -	$ -
Total Perpetual Preferred Stocks	$ -	$ -	$ -	$ -	$ -
Bonds	$ -	$ -	$ -	$ -	$ -
Industrial and Misc	$ -	$ 218,137,383	$ -	$ -	$ 218,137,383
Total Bonds	$ -	$ -	$ -	$ -	$ -
Common Stock	$ -	$ -	$ -	$ -	$ -
Industrial and Misc	$ -	$ -	$ 33,785,429	$ 78,241,407	$ 112,026,836
Total Common Stock	$ -	$ -	$ -	$ -	$ -
Derivative Assets	$ -	$ -	$ -	$ -	$ -
Foreign exchange contracts	$ -	$ -	$ -	$ -	$ -
Total Derivatives	$ -	$ -	$ -	$ -	$ -
Total assets at fair value/NAV	$ -	$ 218,137,383	$ 33,785,429	$ 78,241,407	$ 330,164,219

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative Liabilities	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

There were no transfers of perpetual preferred stock between levels 1 and 2.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
a. Assets										
Bonds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Industrial & Miscellaneous (Unaffiliated)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Common Stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Industrial & Miscellaneous (Unaffiliated)	$ 13,347,060	$ -	$ -	$ -	$ -	$ 28,327,369	$ (7,889,000)	$ -	$ -	$ 33,785,429
Total Assets	$ 13,347,060	$ -	$ -	$ -	$ -	$ 28,327,369	$ (7,889,000)	$ -	$ -	$ 33,785,429

Description	Beginning Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Transfers into and out of Level 3 are due to changes in Market Value of the bonds held at this level during the reporting period.

(4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

Bonds:
Estimated fair values for bonds, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two sided markets, benchmark securities, bids, offers and reference data.

Preferred Stock:
Estimated fair values for preferred stock, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Preferred stock is carried at fair value if impaired during the reporting period or carried at lower of cost or fair value based on the rating assigned by the SVO.

Common Stock:
Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was $112,026,836 at December 31, 2020. $0 was valued based on quoted market prices from an active market for that identical investment and $0 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of $33,785,429 were determined by using estimates and assumptions based on internally derived information. Common stocks with an aggregate fair value of $78,241,407 were determined by using Net Asset Value.

Mortgage Loans:
The estimated fair value of the mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At December 31, 2020, there were no mortgage loans carried at fair value.

Surplus Notes:
Estimated fair values for surplus notes are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

Real Estate:
Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At December 31, 2020, the Company had no property in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

Derivatives:
Derivative instruments are valued through the use of quoted market prices for exchange-traded derivatives (Level 1), third party pricing model and a third party pricing service for over-the-counter ("OTC") traded derivatives (Level 2) and by using internally developed estimates and assumptions when no quoted market price or third party vendor price is available

(5) Not applicable.

B. Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 54,361,940,571	$ 47,972,078,125	$ 1,757,333,516	$ 48,133,122,798	$ 4,471,484,257	$ -	$ -
Common Stock	$ 112,026,836	$ 112,026,836	$ -	$ -	$ 33,785,429	$ 78,241,407	$ -
Perpetual Preferred	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Mortgage Loans	$ 5,077,573,275	$ 4,815,515,590	$ -	$ -	$ 5,077,573,275	$ -	$ -
Surplus Notes	$ 880,844,376	$ 716,924,056	$ -	$ 880,844,376	$ -	$ -	$ -
Derivative Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Derivative Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
Not applicable.

E. The mutual funds valued at NAV are priced by dividing the daily NAV by the number of shares outstanding. As a result, the shares will never be sold for below NAV.

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

During 2020, the Company restructured three private placement securities with the issuer, ED&F Man Treasury Management. The book value at the time of restructure was $19,800,000 million and a $13,200,000 million impairment was taken prior to the restructure with a $8,594,201 million recovery at the time of restructure. The carrying value of the restructured bond was $27,808,532 million for the year ended December 31, 2020. There were no restructured loans at December 31, 2019.

C. Other Disclosures

Assets in the amounts of $3,976,330 and $3,972,844 at December 31, 2020 and 2019, respectively, were on deposit with government authorities or trustees as required by law. Assets valued at $43,398,651 and $12,433,618 at December 31, 2020 and 2019, respectively, were pledged as collateral for derivatives contracts.

D. Business Interruption Insurance Recoveries
Not applicable.

E. State Transferable and Non-transferable Tax Credits
Not applicable.

F. Subprime Mortgage Related Risk Exposure

(1) Sub-prime mortgages are residential loans to borrowers with weak credit profiles. Alt-A mortgages are residential loans to borrowers who have credit profiles above sub-prime but do not conform to traditional ("prime") mortgage underwriting guidelines. The Company holds investments in certain debt and structured securities that include exposure to mortgage loans with below-prime borrowers. These investments are reported as bonds on page 2 "Assets" of the Company's Annual Statement. These bonds are reported in the Annual Statement at amortized cost, less any valuation adjustments. At December 31, 2020 and 2019, the reported statement value of sub-prime and Alt-A investments was $551,759,992 and $559,394,918 respectively. At December 31, 2020 and 2019, the estimated fair value of sub-prime and Alt-A investments was $579,372,159 and $598,574,830, respectively. The Company has not taken any impairment on these bonds due to credit deterioration in the sub-prime and non-prime mortgage market. To date, the Company has not invested in collateralized debt obligations ("CDOs") or collateralized loan obligations ("CLOs").

(2) Direct exposure through investments in subprime mortgage loans.
Not applicable

(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	$ 529,709,383	$ 551,759,992	$ 579,372,159	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ -	$ -	$ -	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total	$ 529,709,383	$ 551,759,992	$ 579,372,159	$ -

* These investments comprise 0.89% of the companies invested assets.

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

G. Retained Assets

(1) Retained asset accounts may be used as a means to settle claims. Guardian uses a third party administrator to manage its retained asset account program.

The balance at the beginning of the year is in account – Deposit Type Contract-Balance. The settled death claims are deposited to account – Deposit Type Contract-Deposit. Withdrawals either closing the account or a partial withdrawal are in account – Deposit Contracts-Withdrawals. Interest earned is in account – Deposit Contracts-Interest earned. The accounts are separated by line of business depending on whether the proceeds are from a Life, Annuity or Group policy. The Retained Asset Accounts 9 ("RAA") are reported in Exhibit 7 – Deposit Type Contracts, as a Supplemental Contract without Life Contingencies.

NOTES TO FINANCIAL STATEMENTS

In 2020, Guardian credited an interest rate of 2.0% to the retained asset account. This rate remained the same all year. Guardian does not charge a direct, explicit fee to the retained asset account. Guardian does have an indirect fee as we reduce the gross investment rate earned on the account by 35 bps in order to set the credited rate of 2.0%. The 35 bps is used to cover the cost of administering these contracts. The retained asset account is not the default method.

(2)

	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	135	$ 35,055,903	119	$ 32,224,437
b. 13 to 24 Months	102	$ 24,999,079	94	$ 13,979,080
c. 25 to 36 Months	77	$ 10,998,087	96	$ 11,785,662
d. 37 to 48 Months	82	$ 10,144,451	111	$ 14,189,934
e. Equity investment in SCAs *	99	$ 12,403,193	131	$ 10,941,669
f. 49 to 60 Months	1,757	$ 98,139,832	1,779	$ 94,543,397
g. Total	2,252	$ 191,740,545	2,330	$ 177,664,179

(3)

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,311	$ 42,904,399	1,019	$ 34,759,779
b. Number/amount of retained asset accounts issued/added during the year	135	$ 56,785,754	17	$ 1,881,164
c. Investment earnings credited to retained asset accounts during the year		$ 3,145,902		$ 681,823
d. Fees and other charges assessed to retained asset account during the year	N/A	$ -	N/A	$ -
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	2	$ 1,371	4	$ 6,762
f. Number/amount of retained asset accounts closed/withdrawn during the year	144	$ 44,725,594	80	$ 3,684,551
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)	1,300	$ 58,109,090	952	$ 33,631,453

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

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
None.

NOTE 22 Events Subsequent

Type I - Recognized Subsequent Events:

The Company considers events occurring after the balance sheet date but prior to February 26, 2021, the issuance of the financial statements to be subsequent events requiring disclosure. There were no subsequent events for the year ended December 31, 2020.

Type II - Nonrecognized Subsequent Events:

The health insurance industry assessment mandated by the Patient Protection and Affordable Care Act (PPACA) Act of 2010 was levied on health insurers beginning in 2014 based on a ratio of an insurer's net health insurance premiums written for the previous calendar year compared to the total premiums written by U.S. health insurance industry for that year. The Consolidated Appropriations Act 2016 imposed a suspension for the 2019 calendar year and repeal after the 2020 fee year. Therefore, no liability was established for the 2019 calendar year. The 2020 assessment of $41,058,385, based on $2,180,261,807 of dental and vision premiums written in 2019, was paid in September 2020. There will be no fee after the 2020 calendar year.

The Company's Total Adjusted Capital on December 31, 2020 was $9,507,552,986 and the Authorized Control Level reported on its December 31, 2020 RBC was $921,669,307

NOTE 23 Reinsurance

A. The Company has no commutation of Ceded Reinsurance.

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X)
If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)
If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

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

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

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?

NOTES TO FINANCIAL STATEMENTS

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)
If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate $1,082,000,000.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

Not applicable.

B. Uncollectible Reinsurance
The Company had an uncollectible reinsurance balances of $0 during 2020.

C. Commutation of Reinsurance Reflected in Income and Expenses.
Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable.

E. For reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer,
Not applicable.

F. For each reinsurance agreement with an affiliated captive reinsurer,
Not applicable.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework
Not applicable.

H. Reinsurance Credit
Not applicable.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.
Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Activity in the liability for unpaid accident & health claims and claim reserves is summarized as follows:

	12/31/2020	12/31/2019
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance at January 1	$ 4,213,100,189	$ 4,064,714,968
Incurred related to:		
Current year	$ 2,487,896,995	$ 2,584,488,325
Prior Year	$ (201,009,096)	$ (149,132,367)
Total Incurred	$ 2,286,887,899	$ 2,435,355,958
Paid related to:		
Current year	$ 1,483,024,566	$ 1,669,619,692
Prior year	$ 606,520,423	$ 617,351,045
Total Paid	$ 2,089,544,989	$ 2,286,970,737
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance	$ 4,410,443,099	$ 4,213,100,189

B. Reserves as of December 31, 2019 (including the liability for loss adjustment expenses) were $1,790,081,404 million. As of December 31, 2020, $372,050,832 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves (including the liability for loss adjustment expenses) remaining for prior years are now $1,116,253,948 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on long term disability insurance. Therefore, there has been a $301,776,624 million favorable prior-year development from December 31, 2019 to December 31, 2020. The increase is generally the result of ongoing analysis of emerging experience and projected future experience. Reserve assumptions are monitored, and original estimates are increased or decreased accordingly.

The liability for unpaid accident and health claims and claim adjustment expenses represents the Company's best estimate with a margin; however, there may be future adjustments to this estimate and related assumptions. Such adjustments, reflecting any variety of new and adverse trends, could possibly be significant and result in increase in liabilities. As of December 31, 2020, and 2019, the Company had no significant changes in methodologies and assumptions used in calculating the liability. The Company updates its experience study annually for recent company claim experience used to set the liability for unpaid claims.

NOTE 26 Intercompany Pooling Arrangements
Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

A. Pharmaceutical Rebate Receivables

None.

B. Risk-Sharing Receivables

None.

NOTE 29 Participating Policies

For the reporting period ended December 31, 2020, premiums under Individual Life participating policies were $4,632,172,459 or 100% of total individual life premiums earned. The company accounts for its policy holder dividends based upon cash and the change in a full year's liability. The company paid dividends in the amount of $1,034,655,802 to policy holders and did not allocate any additional income to such policyholders.

NOTE 30 Premium Deficiency Reserves

Not applicable.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) The company does not deduct fractional premiums upon the death of the insured. Additionally, it returns any premiums paid beyond the end of the policy month of the death of the insured. Because our reserves are fully continuous, they consider both of these conditions. There are no surrender values that exceed the reserves.

(2) For policies issued on single lives, the company holds additional reserves. These are based on higher expected mortality, and consider the period of time during which the policyholder has to pay the extra premium. For fixed premium survivorship policies, the company bases values and reserves on age rating. That is, they consider the substandard insured as if he were standard at a higher age.

(3) As of December 31, 2020, the Company had $12,346,322,024 of direct insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. The reserves to cover the above insurance totaled $35,462,021 at December 31, 2020, and are reported in Exhibit 5, Life Insurance and Annuities sections.

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

The Tabular Cost has been determined by formula as described in the instructions.

(5) (5) For determination of Tabular Interest on funds not involving life for each valuation rate of interest, Tabular Interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation. The total amount of such products is entered under Exhibit 7, line 3

(6) As of December 31, 2020, the company held a net reserve of $17,876,289 in excess of the NAIC VM-20 reserve due to New York State Regulation 213 minimum reserve requirement.

NOTE 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	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 169,333,301	$ -	$ -	$ 169,333,301	92.4%
(2) Not subject to discretionary withdrawal	$ 14,022,912	$ -	$ -	$ 14,022,912	7.6%
(3) Total (gross: direct + assumed)	$ 183,356,213	$ -	$ -	$ 183,356,213	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 183,356,213	$ -	$ -	$ 183,356,213	
(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:	$ -	$ -	$ -	$ -	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

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	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 319,093	$ -	$ -	$ 319,093	3.8%
(2) Not subject to discretionary withdrawal	$ 7,971,926	$ -	$ -	$ 7,971,926	96.2%
(3) Total (gross: direct + assumed)	$ 8,291,019	$ -	$ -	$ 8,291,019	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 8,291,019	$ -	$ -	$ 8,291,019	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

NOTES TO FINANCIAL STATEMENTS

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	$ 10,127,635	$ -	$ -	$ 10,127,635	0.2%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ 10,127,635	$ -	$ -	$ 10,127,635	0.2%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 460,079,438	$ -	$ -	$ 460,079,438	10.0%
(2) Not subject to discretionary withdrawal	$ 4,111,738,942	$ -	$ -	$ 4,111,738,942	89.7%
(3) Total (gross: direct + assumed)	$ 4,581,946,016	$ -	$ -	$ 4,581,946,016	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 4,581,946,016	$ -	$ -	$ 4,581,946,016	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

D. Life & Accident & Health Annual Statement:

		Amount
(1)	Exhibit 5, Annuities Section, Total (net)	$ 172,186,403
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 19,460,828
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 4,581,946,016
(4)	Subtotal	$ 4,773,593,248
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	$ -
(6)	Exhibit 3, Line 0399999, Column 2	$ -
(7)	Policyholder dividend and coupon accumulations	$ -
(8)	Policyholder premiums	$ -
(9)	Guaranteed interest contracts	$ -
(10)	Other contract deposit funds	$ -
(11)	Subtotal	$ -
(12)	Combined Total	$ 4,773,593,248

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	$ -	$ -	$ -
b. Universal Life	$ 1,081,653,971	$ 1,054,719,850	$ 1,088,664,065
c. Universal Life with Secondary Guarantees	$ 103,998,765	$ 74,901,410	$ 324,719,047
d. Indexed Universal Life	$ -	$ -	$ -
e. Indexed Universal Life with Secondary Guarantees	$ -	$ -	$ -
f. Indexed Life	$ -	$ -	$ -
g. Other Permanent Cash Value Life Insurance	$ -	$ 39,649,058,119	$ 40,958,157,718
h. Variable Life	$ -	$ -	$ 14
i. Variable Universal Life	$ -	$ -	$ 10,416,779
j. Miscellaneous Reserves	$ -	$ -	$ -
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 1,674,170,978
b. Accidental Death Benefits	XXX	XXX	$ 4,897,429
c. Disability - Active Lives	XXX	XXX	$ 163,455,024
d. Disability - Disabled Lives	XXX	XXX	$ 416,443,564
e. Miscellaneous Reserves	XXX	XXX	$ 714,777,532
(3) Total (gross: direct + assumed)	$ 1,185,652,737	$ 40,778,679,379	$ 45,355,702,152
(4) Reinsurance ceded	$ -	$ -	$ 1,211,552,467
(5) Total (net) (3) - (4)	$ 1,185,652,737	$ 40,778,679,379	$ 44,144,149,685

	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 or no cash values:			
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	$ -	$ -	$ -
i. Variable Universal Life	$ -	$ -	$ -
j. Miscellaneous Reserves	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(2) Not subject to discretionary withdrawal or no cash values:				
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)	$ -	$ -	$	-

D. Life & Accident & Health Annual Statement:

	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 42,620,995,642
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ 4,895,583
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 149,531,208
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 408,776,870
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 959,950,382
(6) Subtotal	$ 44,144,149,685
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	$ -
(8) Exhibit 3, Line 0499999, Column 2	$ -
(9) Exhibit 3, Line 0599999, Column 2	$ -
(10) Subtotal (Lines (7) through (9))	$ -
(11) Combined Total (6) and (10))	$ 44,144,149,685

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	$ 62,256,436	$ 62,116,031
(3) Ordinary renewal	$ 751,001,695	$ 628,629,458
(4) Credit Life	$ -	$ -
(5) Group Life	$ 181,341,559	$ 355,976,910
(6) Group Annuity	$ -	$ -
(7) Totals	$ 994,599,690	$ 1,046,722,399

NOTE 35 Separate Accounts

Not applicable.

NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2020 and December 31, 2019 were $99,583,327 and $96,056,197 respectively.

The Company incurred $63,063,936 and paid $59,536,806 of claims adjustment expenses in the current year, of which $18,235,065 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provisionfor insured events of prior years.

Estimated anticipated salvage and subrogation related to the liability for unpaid claims / losses is not material and therefore does not reduce the liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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. 12/31/2018

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/30/2020

3.4 By what department or departments?
New York State 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 [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

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

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Guardian Advisory Services, LLC	New York, NY	NO	NO	NO	YES
Park Avenue Institutional Advisers LLC	New York, NY	NO	NO	NO	YES
Park Avenue Securities LLC	New York, NY	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Pricewaterhouse Coopers LLP, PricewatherhouseCooper Center, 300 Madison Ave, New York, NY 10017

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 Slipowitz, SVP, Corporate Chief Actuary & Chief Risk Officer, 10 Hudson Yards, New York, N.Y. 10001, The Guardian Life Insurance Company of America

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

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

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 2,521,788,113

12.2 If, yes provide explanation:
The Company owns securities of real estate holding companies. The Company also owns subsidiaries that own real estate.

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 29,667
- 22.22 Amount paid as expenses ..... $ ..... (810,586)
- 22.23 Other amounts paid ..... $

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$ 33,360,200
25.28	On deposit with states	$ 3,976,330
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 43,398,651
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 686,628,694
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	270 Park Avenue, Floor 41, New York, NY 10017

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Paul Gillin	I
Keith Simon	I
Martin Vernon	I
John Gargana	I
Rob Simmons	I
Rob Crimmins	I
Kampoleak Pal	I
Kevin Booth	I
Demetrios Tsaparas	I
Douglas Dupont	I
Tim Cashman	I
Brian Keating	I
William Lee	I
Paul Jablansky	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

29.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	47,972,078,125	54,361,940,589	6,389,862,464
30.2 Preferred stocks			
30.3 Totals	47,972,078,125	54,361,940,589	6,389,862,464

30.4 Describe the sources or methods utilized in determining the fair values:
Prices are determined by various external pricing services or third party broker quotes.

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

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

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Broker prices are used in a small number of instances for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D.

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

32.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 160,530,752

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

1 Name	2 Amount Paid

38.1 Amount of payments for legal expenses, if any? ..... $ 11,683,297

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

1 Name	2 Amount Paid

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 679,804

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	293,289

GI # 12.11 attachment

AGREE LIMITED PARTNERSHIP
AGREE REALTY LIMITED
AKELIUS RESIDENTIAL PRPTY AV
AMERICAN ASSETS TRUST, LP
AMERICAN TOWER CORP
AMERICOLD REALTY OPERATING
AVALONBAY COMMUNITIES
AWOF I FINANCE COMPANY
BOSTON PROPERTIES LP
BOYD WATTERSON GSA FUND L.P.
BPHA LIMITED
BRIXMOR OPERATING PART
BROADSTONE NET LEASE, INC
BROOKFIELD RETAIL HOLDINGS
CA & NY PROPERTY SALE REIT
CAMDEN PROPERTY TRUST
CBRE U.S. CORE PARTNERS
CLARION LION FUND HOLDING LP
CORECIVIC OF KANSAS, LLC
CORESITE, LP
CORPORACION INMOBILIARIA
COUSINS PROPERTIES
CROWN CASTLE INTL CORP.
CTL PHILADELPHIA LEASE FINANCE
DERWENT LONDON PLC
DEXUS WHOLESALE PROPERTY FUND
EDENS & AVANT INVESTMENT LTD P
EPR PROPERTIES
ERP OPERATING LP
ESSEX PORTFOLIO LP
EXTRA SPACE STORAGE LP
FEDERAL REALTY INVEST TRUST
FIBRA MACQUARIE MEXICO
FOUR CORNERS OPERATING PARTNER
FRISCO HQ OPERATIONS LLC
GOODMAN NORTH AMERICAN
GREAT PORTLAND ESTATES PLC
HAMMERSON PLC
HOTEL PROPERTIES INVESTMENT
HSRE CORE HOLDING, I, LLC
ICPF FINANCE PTY LTD
ICRE REIT HOLDINGS
IPUT PROPERTY FUND
ISPT FINANCE PTY LTD.
KILROY REALTY LP
KIMCO REALTY
KITE REALTY GROUP L.P.
LENDLEASE INTERNATIONAL
LIFE STORAGE LP
LONDONMETRIC PROPERTY PLC.
MEPT EDGEMOOR OPERATING LP
MID-AMERICA APARTMENTS
MIRVAC GROUP FINANCE LIMITED
NETRALITY PROPERTY SUB TRUST
NETWORK HOMES LIMITED
NEWLON HOUSING TRUST
NSA OP, LP
PEBBLEBROOK HOTEL TRUST
PLACES FOR PEOPLE TREASURY PLC
PORT OF SPAIN WATERFRONT DEVEL

PRIME PROPERTY FUND, LLC
PRISA LHC, LLC
PROLOGIS LP
QIC FINANCE
REALTY INCOME CORPORATION
RETAIL PROPERTIES OF AMERICA
RPT REALTY
RREEF AMERICA REIT II, INC
RXR REALTY LLC
SAFESTORE HOLDINGS PLC
SANCTUARY HOUSING ASSOCIATION
SCA PROPERTY GROUP
SEGRO plc
SHURGARD LUXEMBOURG SARL
SIMON PROPERTY GROUP
STAG INDUSTRIAL OPERATING PART
STOCKLAND TRUST MANAGEMENT LTD
STORE CAPITAL CORPORATION
SVF HOLDING REAL ESTATE INVEST
TERRENO REALTY LLC
TRITAX BIG BOX REIT PLC
VICINITY CENTRES
WAYPOINT REIT
WEINGARTEN REALTY INVESTORS
WERELDHAVE NV
WORKSPACE GROUP PLC

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Bonds Not Filed with the SVO **EXHIBIT A** **Page 1**
As of Dec 31, 2020

CUSIP	Description	Interest	Maturity
74992*AF2	RXR REALTY LLC	5.25	7/17/2025
	TOTAL ISSUES:	1.00	

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Preferred Stocks Not Filed with the SVO **EXHIBIT A**
As of Dec 31, 2020

CUSIP	Description	
	NONE	
	TOTAL ISSUES:	0.00

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

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

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

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,108,644,137	2,158,811,906
2.2	Premium Denominator	8,957,383,294	8,742,039,794
2.3	Premium Ratio (2.1/2.2)	0.235	0.247
2.4	Reserve Numerator	335,588,211	328,918,092
2.5	Reserve Denominator	48,729,977,835	46,221,996,863
2.6	Reserve Ratio (2.4/2.5)	0.007	0.007

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

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

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

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

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 ..... $ 8,631,246,737

7.2 Total Incurred Claims ..... $ 2,163,795,378

7.3 Number of Covered Lives 707,154

*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 ..... $ 37,084,793

9.22 Received ..... $ 458,122,039

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

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: ..... $

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

12.11 Cash ..... $

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			
13.32 Paid claims	246,452		246,452
13.33 Claim liability and reserve (beginning of year)	4,491,853		4,491,853
13.34 Claim liability and reserve (end of year)	4,157,829		4,157,829
13.35 Incurred claims	(87,572)		(87,572)

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	187,338,667	181,676,803	210,788,241	206,830,611	201,764,706
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	217,818,493	221,177,269	177,405,922	164,826,210	152,874,094
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	291,290,346	288,372,335	271,277,812	257,175,369	236,177,629
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	696,447,506	691,226,407	659,471,975	628,832,190	590,816,429
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	26,722,212,435	19,509,212,294			XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	11,540,616	11,774,229	11,616,616	11,516,049	11,881,314
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	10,117,571	21,605,637	22,511,148	21,533,735	21,719,321
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	38,264,048	39,799,511	35,829,518	38,154,891	40,005,277
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	59,922,235	73,179,377	69,957,282	71,204,676	73,605,912
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	4,393,377,506	4,272,564,272	4,080,052,538	4,014,752,561	3,823,918,519
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	14,536,806	13,092,368	11,797,605	14,676,536	16,395,612
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	664,311,318	647,440,593	613,667,015	579,315,223	543,116,049
17.2	Group annuities (Line 20.4, Col. 7)				(18,625,898)	
18.1	A & H-group (Line 20.4, Col. 8)	3,317,541,832	3,261,983,871	3,155,202,139	3,024,454,833	2,912,433,022
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	571,191,750	549,362,304	522,067,264	495,808,501	471,382,560
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)				(19,028)	
20.	Total	8,960,959,211	8,744,443,409	8,382,786,562	8,110,362,728	7,767,245,762
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	68,044,367,654	62,203,964,011	58,488,696,709	55,568,820,448	51,883,712,174
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	60,284,625,653	54,588,411,646	51,316,943,275	48,885,143,145	45,711,224,770
23.	Aggregate life reserves (Page 3, Line 1)	44,335,796,917	42,123,537,361	40,001,244,399	37,881,355,802	35,678,952,887
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	1,805,667				XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	4,633,463,085	4,431,241,243	4,279,624,934	3,918,325,205	3,713,234,025
25.	Deposit-type contract funds (Page 3, Line 3)	4,581,946,016	2,258,669,152	1,924,572,913	1,605,962,575	1,209,717,843
26.	Asset valuation reserve (Page 3, Line 24.01)	1,132,296,050	1,070,825,244	879,016,646	828,854,064	809,617,334
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	7,759,742,001	7,615,552,365	7,171,753,434	6,683,677,303	6,172,487,404
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,873,768,488	2,797,515,243	2,537,660,635	2,525,891,311	2,706,781,463
	Risk-Based Capital Analysis					
30.	Total adjusted capital	9,507,552,987	9,254,129,101	8,602,009,382	8,044,551,733	7,470,042,822
31.	Authorized control level risk - based capital	921,630,772	878,115,823	836,966,051	709,977,377	677,211,858
	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)	77.3	74.0	74.2	75.6	75.6
33.	Stocks (Lines 2.1 and 2.2)	2.1	3.0	3.4	3.0	3.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	7.8	8.6	8.5	7.9	7.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.5	0.7	0.6	0.7	0.8
36.	Cash, cash equivalents and short-term investments (Line 5)	0.7	1.4	1.4	1.1	1.8
37.	Contract loans (Line 6)	6.1	6.7	6.8	7.0	7.3
38.	Derivatives (Page 2, Line 7)	0.0	0.1	0.1	0.0	0.1
39.	Other invested assets (Line 8)	5.5	5.5	4.8	4.5	3.8
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.2	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)			0.1		0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)		676,065	9,049,181	10,035,876	14,124,961
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	1,211,758,294	1,216,367,206	1,156,816,158	1,001,673,654	1,050,191,379
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	637,675,365	802,005,975	747,945,808	875,904,011	857,528,826
50.	Total of above Lines 44 to 49	1,849,433,659	2,019,049,246	1,913,811,147	1,887,613,541	1,921,845,166
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)	199,182,958	150,707,302	127,644,292	156,196,777	389,478,688
53.	Total admitted assets (Page 2, Line 28, Col. 3)	68,044,367,654	62,203,964,011	58,488,696,709	55,568,820,448	51,883,712,174
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,368,419,830	2,303,856,089	2,131,926,933	2,106,146,558	2,052,328,963
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(346,111,549)	(66,775,050)	(171,844,857)	(27,478,724)	(8,389,722)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(186,871,966)	92,627,151	184,607,050	(15,237,019)	(102,931,689)
57.	Total of above Lines 54, 55 and 56	1,835,436,316	2,329,708,190	2,144,689,125	2,063,430,815	1,941,007,552
	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)	3,059,422,789	2,772,700,182	2,564,940,685	2,340,623,228	2,192,081,900
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	2,098,907,097	2,284,556,795	1,971,372,263	2,109,082,956	2,101,616,890
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	2,217,721,508	2,124,427,796	2,110,883,382	2,221,268,809	2,155,846,545
61.	Increase in A & H reserves (Line 19, Col. 6)	139,790,608	151,616,309	361,299,729	205,091,180	206,140,729
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,035,927,853	967,942,892	965,922,894	903,252,386	838,603,112
	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	19.7	23.5	23.9	23.5	22.0
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.6	4.1	4.0	3.9	3.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	59.6	64.3	63.9	66.4	69.2
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.4	0.5	0.5	0.7	0.7
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	35.5	34.8	34.2	32.7	32.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	1,444,885,627	1,496,912,288	1,478,349,079	1,440,211,608	1,344,557,753
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	1,737,047,292	1,707,660,569	1,677,604,355	1,596,807,430	1,490,618,982
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	2,567,205,464	2,418,670,314	2,291,761,335	2,201,435,636	2,139,802,181
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	2,476,052,896	2,357,054,400	2,279,064,524	2,191,497,951	2,084,026,674
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(209,591,734)	143,524,363	10,334,561	183,872,635	153,102,020
74.	Ordinary - individual annuities (Page 6, Col. 4)	13,805,302	12,424,693	4,178,596	2,307,252	1,300,007
75.	Ordinary-supplementary contracts	XXX	XXX	21,551,980	13,110,157	5,637,931
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(31,629,163)	64,520,272	64,936,318	54,446,093	64,877,976
78.	Group annuities (Page 6, Col. 5)	23,608,126	9,702,263	22,847,615	(27,265,981)	(8,646,250)
79.	A & H-group (Page 6.5, Col. 3)	6,448,651	(489,985)	289,673,509	182,699,194	102,084,755
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	691,031,177	385,276,068	69,297,551	41,336,868	57,576,797
82.	Aggregate of all other lines of business (Page 6, Col. 8)	1,170,618	(1,844,541)	(554,254)	44,605	122,739
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	493,102,628	615,315,072	482,265,876	450,550,823	376,055,978

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

If no, please explain:



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

NAIC Group Code 0429 — NAIC Company Code 64246

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,570,541,642		658,727,872		4,229,269,514
2. Annuity considerations	12,618,946				12,618,946
3. Deposit-type contract funds	1,763,928	XXX	2,544,200,000	XXX	2,545,963,928
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,584,924,516		3,202,927,872		6,787,852,388
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	27,201,079				27,201,079
6.2 Applied to pay renewal premiums	194,167,602				194,167,602
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	750,991,492				750,991,492
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	972,360,173				972,360,173
Annuities:					
7.1 Paid in cash or left on deposit	211,477				211,477
7.2 Applied to provide paid-up annuities	386,217				386,217
7.3 Other	430,342				430,342
7.4 Totals (Sum of Lines 7.1 to 7.3)	1,028,036				1,028,036
8. Grand Totals (Lines 6.5 plus 7.4)	973,388,208				973,388,208
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,187,000,549		485,525,907		1,672,526,456
10. Matured endowments	966,720				966,720
11. Annuity benefits	997,122		1,582,345		2,579,467
12. Surrender values and withdrawals for life contracts	1,407,408,462		(54)		1,407,408,408
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,596,372,852		487,108,198		3,083,481,051
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	787	241,028,909			1,190	126,538,463			1,977	367,567,372
17. Incurred during current year	5,288	1,280,177,261			10,167	538,974,785			15,455	1,819,152,046
Settled during current year:										
18.1 By payment in full	5,021	1,187,967,269			9,276	485,525,907			14,297	1,673,493,176
18.2 By payment on compromised claims										
18.3 Totals paid	5,021	1,187,967,269			9,276	485,525,907			14,297	1,673,493,176
18.4 Reduction by compromise										
18.5 Amount rejected					484	20,174,282			484	20,174,282
18.6 Total settlements	5,021	1,187,967,269			9,760	505,700,189			14,781	1,693,667,458
19. Unpaid Dec. 31, current year (16+17-18.6)	1,054	333,238,901			1,597	159,813,058			2,651	493,051,960
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	744,794	399,376,141,732		(a)	50,990	288,218,564,668			795,784	687,594,706,400
21. Issued during year	28,819	21,380,729,922			7,450	38,264,048,499			36,269	59,644,778,421
22. Other changes to in force (Net)	(36,156)	(18,913,567,895)			(5,800)	(35,335,626,732)			(41,956)	(54,249,194,627)
23. In force December 31 of current year	737,457	401,843,303,760		(a)	52,640	291,146,986,435			790,097	692,990,290,195

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,302,988,954	3,330,246,061		1,802,918,707	1,810,856,732
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)	280	280			(52)
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	121,472,103	122,380,140	1,105,846	224,290,847	256,047,694
25.2 Guaranteed renewable (b)	305,962	307,781	47	1,764,589	328,866
25.3 Non-renewable for stated reasons only (b)	12,544,663	12,566,906	801,670	4,185,784	5,657,795
25.4 Other accident only					
25.5 All other (b)	33,314,951	34,423,178		17,183,300	17,559,796
25.6 Totals (sum of Lines 25.1 to 25.5)	167,637,679	169,678,004	1,907,562	247,424,520	279,594,151
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,470,626,913	3,499,924,345	1,907,562	2,050,343,227	2,090,450,831

(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			1,201,072	402,854,072			51,779	3,337,502	288,372,335	691,226,407
2.	Issued during year			28,817	21,658,187			7,450	649,474	38,264,048	59,922,235
3.	Reinsurance assumed			5,206	32,766			(14)	(155)	(10,410)	22,356
4.	Revived during year			21,742	403,563				309	7,433	410,996
5.	Increased during year (net)				602,744						602,744
6.	Subtotals, Lines 2 to 5			55,765	22,697,260			7,436	649,628	38,261,071	60,958,331
7.	Additions by dividends during year	XXX		XXX	1,526,253	XXX		XXX	XXX		1,526,253
8.	Aggregate write-ins for increases				11,977,803						11,977,803
9.	Totals (Lines 1 and 6 to 8)			1,256,837	439,055,389			59,215	3,987,130	326,633,406	765,688,795
	Deductions during year:										
10.	Death			6,682	1,273,978			XXX	9,286	485,791	1,759,769
11.	Maturity			53	3,115			XXX			3,115
12.	Disability							XXX			
13.	Expiry			7,043	3,374,759						3,374,759
14.	Surrender			14,990	7,211,176				62	1,499	7,212,675
15.	Lapse			45,286	7,480,208			4,956	368,774	34,367,352	41,847,559
16.	Conversion			(32,234)	2,196,751			XXX	XXX	XXX	2,196,751
17.	Decreased (net)			58,867				825	312,742	481,410	481,410
18.	Reinsurance							19	347	7,008	7,008
19.	Aggregate write-ins for decreases				12,358,243						12,358,243
20.	Totals (Lines 10 to 19)			100,687	33,898,230			5,800	691,211	35,343,059	69,241,289
21.	In force end of year (b) (Line 9 minus Line 20)			1,156,150	405,157,159			53,415	3,295,919	291,290,346	696,447,506
22.	Reinsurance ceded end of year	XXX		XXX	155,804,917	XXX		XXX	XXX	177,978	155,982,895
23.	Line 21 minus Line 22	XXX		XXX	249,352,242	XXX	(a)	XXX	XXX	291,112,368	540,464,610
	DETAILS OF WRITE-INS										
0801.	Dividend Term Additions during year				11,977,803						11,977,803
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)				11,977,803						11,977,803
1901.	Term Additions Expires				12,358,239						12,358,239
1902.	Terminations				4						4
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)				12,358,243						12,358,243

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	24,905,795
25.	Other paid-up insurance			38,909	15,317,516
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			1	81
28.	Term policies - other	7,123	8,120,091	621,010	188,886,733
29.	Other term insurance - decreasing	XXX		XXX	353,523
30.	Other term insurance	XXX	1,997,480	XXX	15,573,924
31.	Totals (Lines 27 to 30)	7,123	10,117,571	621,011	204,814,260
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	11,685,893
33.	Totals, extended term insurance	XXX	XXX	7,767	1,318,338
34.	Totals, whole life and endowment	21,694	11,540,616	527,372	187,338,667
35.	Totals (Lines 31 to 34)	28,817	21,658,187	1,156,150	405,157,159

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		21,658,187	3,374,936	401,782,222
38.	Credit Life (Group and Individual)				
39.	Group		38,264,048	143,359	291,146,986
40.	Totals (Lines 36 to 39)		59,922,235	3,518,295	692,929,209

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	3,288,940	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			6,715	239,784

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	967,588

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 For decreasing term riders, the initial face amount is used.

47.2 'For wifes and spouse level term riders and child rider, the exact amount issued are used.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
	Disability Provisions								
48.	Waiver of Premium			460,405	217,841,200			3,289,203	291,050,561
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	460,405	(a) 217,841,200		(a)	3,289,203	(a) 291,050,561

(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	409	1,916		1,019
2.	Issued during year	9	220		17
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	418	2,136		1,036
	Deductions during year:				
6.	Decreased (net)	51	198		84
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	51	198		84
9.	In force end of year (line 5 minus line 8)	367	1,938		952
10.	Amount on deposit		(a) 349,093,642		(a) 33,631,453
11.	Income now payable	367	74		
12.	Amount of income payable	(a) 2,552,156	(a) 1,016,741	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	96	1,221		22
2.	Issued during year		30		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	96	1,251		22
	Deductions during year:				
6.	Decreased (net)	39	111		5
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	39	111		5
9.	In force end of year (line 5 minus line 8)	57	1,140		17
	Income now payable:				
10.	Amount of income payable	(a) 436,959	XXX	XXX	(a) 54,942
	Deferred fully paid:				
11.	Account balance	XXX	(a) 53,804,837	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 114,850,528	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	5,961,756	3,336,436,892			318,687	536,895,176
2.	Issued during year	980,255	373,305,309			81	257,571
3.	Reinsurance assumed					253,313	446,113,278
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	6,942,011	XXX		XXX	572,081	XXX
	Deductions during year:						
6.	Conversions	103	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,004,386	XXX		XXX	249,252	XXX
8.	Reinsurance ceded		XXX		XXX	81	XXX
9.	Totals (Lines 6 to 8)	1,004,489	XXX		XXX	249,333	XXX
10.	In force end of year (line 5 minus line 9)	5,937,522	(a) 3,330,490,222		(a)	322,748	(a) 551,443,714

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	105	12,086
2.	Issued during year		52
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	105	12,138
	Deductions During Year:		
6.	Decreased (net)	4	646
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	4	646
9.	In force end of year (line 5 minus line 8)	101	11,492
10.	Amount of account balance	(a) 22,904,212	(a) 92,351,615

(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	389,867,992
2.	Current year's realized pre-tax capital gains/(losses) of $ 469,890,257 transferred into the reserve net of taxes of $ 98,676,953	371,213,304
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	761,081,296
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	58,433,768
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	702,647,528

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	43,706,171	14,727,597		58,433,768
2.	2021	34,182,493	25,857,195		60,039,688
3.	2022	27,915,085	20,668,120		48,583,204
4.	2023	24,823,145	18,121,060		42,944,206
5.	2024	23,701,287	15,406,651		39,107,938
6.	2025	22,053,821	12,649,838		34,703,659
7.	2026	19,854,324	10,904,676		30,759,000
8.	2027	18,040,037	10,676,404		28,716,441
9.	2028	17,535,549	10,730,313		28,265,862
10.	2029	17,051,493	10,226,944		27,278,437
11.	2030	16,911,730	9,691,472		26,603,202
12.	2031	16,628,945	9,917,020		26,545,966
13.	2032	16,774,130	10,065,143		26,839,273
14.	2033	15,665,486	10,228,856		25,894,342
15.	2034	14,156,943	10,081,636		24,238,579
16.	2035	12,697,759	10,492,075		23,189,834
17.	2036	10,924,717	10,811,649		21,736,366
18.	2037	8,986,477	11,272,887		20,259,364
19.	2038	7,265,885	11,697,656		18,963,541
20.	2039	5,507,258	12,484,023		17,991,281
21.	2040	4,089,318	12,665,036		16,754,354
22.	2041	3,093,235	13,205,890		16,299,125
23.	2042	2,100,822	13,198,552		15,299,374
24.	2043	1,808,452	13,517,738		15,326,190
25.	2044	1,392,330	13,255,418		14,647,748
26.	2045	1,119,757	13,805,740		14,925,497
27.	2046	699,528	12,268,508		12,968,036
28.	2047	369,271	9,759,040		10,128,311
29.	2048	476,469	6,970,743		7,447,211
30.	2049	336,075	4,461,275		4,797,351
31.	2050 and Later		1,394,149		1,394,149
32.	Total (Lines 1 to 31)	389,867,992	371,213,304		761,081,296

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	371,583,513	44,540,299	416,123,812	144,095,246	510,606,188	654,701,434	1,070,825,246
2. Realized capital gains/(losses) net of taxes - General Account	(5,679,211)		(5,679,211)	(36,207,620)	(32,432,088)	(68,639,708)	(74,318,919)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	4,450,161		4,450,161	(39,556,577)	60,193,099	20,636,522	25,086,683
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	126,839,382	9,765,893	136,605,275		628,100	628,100	137,233,375
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	497,193,845	54,306,192	551,500,037	68,331,049	538,995,299	607,326,348	1,158,826,385
9. Maximum reserve	534,114,527	47,421,181	581,535,708	90,045,803	568,884,525	658,930,328	1,240,466,036
10. Reserve objective	332,472,578	36,433,286	368,905,864	89,925,706	567,343,142	657,268,848	1,026,174,712
11. 20% of (Line 10 - Line 8)	(32,944,253)	(3,574,581)	(36,518,834)	4,318,931	5,669,569	9,988,500	(26,530,334)
12. Balance before transfers (Lines 8 + 11)	464,249,592	50,731,611	514,981,202	72,649,980	544,664,868	617,314,848	1,132,296,050
13. Transfers	3,310,430	(3,310,430)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	467,560,022	47,421,181	514,981,202	72,649,980	544,664,868	617,314,848	1,132,296,050

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,657,967,276	XXX	XXX	1,657,967,276	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	2,280,438,540	XXX	XXX	2,280,438,540	0.0005	1,140,219	0.0016	3,648,702	0.0033	7,525,447
2.2	1	NAIC Designation Category 1.B	636,140,230	XXX	XXX	636,140,230	0.0005	318,070	0.0016	1,017,824	0.0033	2,099,263
2.3	1	NAIC Designation Category 1.C	1,523,555,428	XXX	XXX	1,523,555,428	0.0005	761,778	0.0016	2,437,689	0.0033	5,027,733
2.4	1	NAIC Designation Category 1.D	2,895,800,308	XXX	XXX	2,895,800,308	0.0005	1,447,900	0.0016	4,633,280	0.0033	9,556,141
2.5	1	NAIC Designation Category 1.E	2,989,191,567	XXX	XXX	2,989,191,567	0.0005	1,494,596	0.0016	4,782,707	0.0033	9,864,332
2.6	1	NAIC Designation Category 1.F	7,011,217,034	XXX	XXX	7,011,217,034	0.0005	3,505,609	0.0016	11,217,947	0.0033	23,137,016
2.7	1	NAIC Designation Category 1.G	6,834,421,281	XXX	XXX	6,834,421,281	0.0005	3,417,211	0.0016	10,935,074	0.0033	22,553,590
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	24,170,764,388	XXX	XXX	24,170,764,388	XXX	12,085,382	XXX	38,673,223	XXX	79,763,522
3.1	2	NAIC Designation Category 2.A	6,899,465,784	XXX	XXX	6,899,465,784	0.0021	14,488,878	0.0064	44,156,581	0.0106	73,134,337
3.2	2	NAIC Designation Category 2.B	6,985,070,281	XXX	XXX	6,985,070,281	0.0021	14,668,648	0.0064	44,704,450	0.0106	74,041,745
3.3	2	NAIC Designation Category 2.C	5,047,214,745	XXX	XXX	5,047,214,745	0.0021	10,599,151	0.0064	32,302,174	0.0106	53,500,476
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	18,931,750,810	XXX	XXX	18,931,750,810	XXX	39,756,677	XXX	121,163,205	XXX	200,676,559
4.1	3	NAIC Designation Category 3.A	712,974,995	XXX	XXX	712,974,995	0.0099	7,058,452	0.0263	18,751,242	0.0376	26,807,860
4.2	3	NAIC Designation Category 3.B	154,797,638	XXX	XXX	154,797,638	0.0099	1,532,497	0.0263	4,071,178	0.0376	5,820,391
4.3	3	NAIC Designation Category 3.C	270,950,808	XXX	XXX	270,950,808	0.0099	2,682,413	0.0263	7,126,006	0.0376	10,187,750
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,138,723,441	XXX	XXX	1,138,723,441	XXX	11,273,362	XXX	29,948,426	XXX	42,816,001
5.1	4	NAIC Designation Category 4.A	377,555,615	XXX	XXX	377,555,615	0.0245	9,250,113	0.0572	21,596,181	0.0817	30,846,294
5.2	4	NAIC Designation Category 4.B	805,889,704	XXX	XXX	805,889,704	0.0245	19,744,298	0.0572	46,096,891	0.0817	65,841,189
5.3	4	NAIC Designation Category 4.C	517,730,941	XXX	XXX	517,730,941	0.0245	12,684,408	0.0572	29,614,210	0.0817	42,298,618
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,701,176,260	XXX	XXX	1,701,176,260	XXX	41,678,818	XXX	97,307,282	XXX	138,986,100
6.1	5	NAIC Designation Category 5.A	183,774,834	XXX	XXX	183,774,834	0.0630	11,577,815	0.1128	20,729,801	0.1880	34,549,669
6.2	5	NAIC Designation Category 5.B	125,727,118	XXX	XXX	125,727,118	0.0630	7,920,808	0.1128	14,182,019	0.1880	23,636,698
6.3	5	NAIC Designation Category 5.C	38,072,536	XXX	XXX	38,072,536	0.0630	2,398,570	0.1128	4,294,582	0.1880	7,157,637
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	347,574,488	XXX	XXX	347,574,488	XXX	21,897,193	XXX	39,206,402	XXX	65,344,004
7.	6	NAIC 6	24,121,461	XXX	XXX	24,121,461	0.0000		0.2370	5,716,786	0.2370	5,716,786
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	47,972,078,124	XXX	XXX	47,972,078,124	XXX	126,691,432	XXX	332,015,325	XXX	533,302,973
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

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	46,088,633	XXX	XXX	46,088,633	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	43,499,831	XXX	XXX	43,499,831	0.0005	21,750	0.0016	69,600	0.0033	143,549
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F	6,710,204	XXX	XXX	6,710,204	0.0005	3,355	0.0016	10,736	0.0033	22,144
19.7	1	NAIC Designation Category 1.G	16,562,900	XXX	XXX	16,562,900	0.0005	8,281	0.0016	26,501	0.0033	54,658
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	66,772,935	XXX	XXX	66,772,935	XXX	33,386	XXX	106,837	XXX	220,351
20.1	2	NAIC Designation Category 2.A	50,588,678	XXX	XXX	50,588,678	0.0021	106,236	0.0064	323,768	0.0106	536,240
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	50,588,678	XXX	XXX	50,588,678	XXX	106,236	XXX	323,768	XXX	536,240
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	163,450,246	XXX	XXX	163,450,246	XXX	139,623	XXX	430,604	XXX	756,591
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	16,655,448	XXX	XXX	16,655,448	0.0005	8,328	0.0016	26,649	0.0033	54,963
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	16,655,448	XXX	XXX	16,655,448	XXX	8,328	XXX	26,649	XXX	54,963
34.		Total (Lines 9 + 17 + 25 + 33)	48,152,183,818	XXX	XXX	48,152,183,818	XXX	126,839,382	XXX	332,472,578	XXX	534,114,527

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	3,343,952,165		XXX	3,343,952,165	0.0011	3,678,347	0.0057	19,060,527	0.0074	24,745,246
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,402,152,291		XXX	1,402,152,291	0.0040	5,608,609	0.0114	15,984,536	0.0149	20,892,069
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	69,411,135		XXX	69,411,135	0.0069	478,937	0.0200	1,388,223	0.0257	1,783,866
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,815,515,591		XXX	4,815,515,591	XXX	9,765,893	XXX	36,433,286	XXX	47,421,181
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,815,515,591		XXX	4,815,515,591	XXX	9,765,893	XXX	36,433,286	XXX	47,421,181

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	78,642,886	XXX	XXX	78,642,886	0.0000		0.1580 (a)	12,425,576	0.1580 (a)	12,425,576
2.		Unaffiliated - Private	23,750	XXX	XXX	23,750	0.0000		0.1945	4,619	0.1945	4,619
3.		Federal Home Loan Bank	33,360,200	XXX	XXX	33,360,200	0.0000		0.0061	203,497	0.0097	323,594
4.		Affiliated - Life with AVR	792,882,636	XXX	XXX	792,882,636	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	412,145,611	XXX	XXX	412,145,611	0.0000		0.1945	80,162,321	0.1945	80,162,321
17.		Total Common Stock (Sum of Lines 1 through 16)	1,317,055,083			1,317,055,083	XXX		XXX	92,796,014	XXX	92,916,111
		REAL ESTATE										
18.		Home Office Property (General Account only)	3,021			3,021	0.0000		0.0912	276	0.0912	276
19.		Investment Properties	253,341,980		290,649,392	543,991,372	0.0000		0.0912	49,612,013	0.0912	49,612,013
20.		Properties Acquired in Satisfaction of Debt	26,800,313			26,800,313	0.0000		0.1337	3,583,202	0.1337	3,583,202
21.		Total Real Estate (Sum of Lines 18 through 20)	280,145,314		290,649,392	570,794,706	XXX		XXX	53,195,490	XXX	53,195,490
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	686,806,994	XXX	XXX	686,806,994	0.0005	343,403	0.0016	1,098,891	0.0033	2,266,463
31.	2	High Quality	30,117,062	XXX	XXX	30,117,062	0.0021	63,246	0.0064	192,749	0.0106	319,241
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	716,924,056	XXX	XXX	716,924,056	XXX	406,649	XXX	1,291,640	XXX	2,585,704
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality	10,002,384	(10,002,384)	XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	10,002,384	(10,002,384)	XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	10,002,384	(10,002,384)	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	1,842,108,169	XXX	XXX	1,842,108,169	0.0000		0.1945	358,290,039	0.1945	358,290,039
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	637,675,365	XXX	XXX	637,675,365	0.0000		0.1945	124,027,858	0.1945	124,027,858
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,479,783,534	XXX	XXX	2,479,783,534	XXX		XXX	482,317,897	XXX	482,317,897
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	28,889,163	10,002,384	115,628,817	154,520,364	0.0000		0.0912	14,092,257	0.0912	14,092,257
73		Properties Acquired in Satisfaction of Debt	73,700			73,700	0.0000		0.1337	9,854	0.1337	9,854
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	28,962,863	10,002,384	115,628,817	154,594,064	XXX		XXX	14,102,111	XXX	14,102,111
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	16,728,484			16,728,484	0.0003	5,019	0.0006	10,037	0.0010	16,728
76.		Non-guaranteed Federal Low Income Housing Tax Credit	34,249,007			34,249,007	0.0063	215,769	0.0120	410,988	0.0190	650,731
77.		Guaranteed State Low Income Housing Tax Credit	2,212,658			2,212,658	0.0003	664	0.0006	1,328	0.0010	2,213
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	53,190,149			53,190,149	XXX	221,451	XXX	422,353	XXX	669,672
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	101,352,215	XXX		101,352,215	0.0000		0.1580	16,013,650	0.1580	16,013,650
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	101,352,215	XXX		101,352,215	XXX		XXX	16,013,650	XXX	16,013,650
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	3,390,215,201		115,628,817	3,505,844,018	XXX	628,100	XXX	514,147,651	XXX	515,689,034

(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								

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
6910686	L18231	NY	2019	1,000,000	1,683	1,000,000	Material Misrepresentation
0199999. Death Claims - Ordinary				1,000,000	1,683	1,000,000	XXX
0599999. Death Claims - Disposed Of				1,000,000	1,683	1,000,000	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				1,000,000	1,683	1,000,000	XXX
6820611	L11085	NY	2017	500,000	896	500,000	Material Misrepresentation
2799999. Death Claims - Ordinary				500,000	896	500,000	XXX
469812	Z01066016	LA	2020	10,000		10,000	Question of Eligibility
500311	Z01052848	TX	2020	125,000		125,000	Beneficiary dispute
449731	Z01015672	OK	2020	16,000		16,000	Beneficiary dispute
515750	Z01058664	NH	2020	30,000		30,000	Question of Eligibility
344578	Z01065250	MA	2020	30,000		30,000	Question of Eligibility
546757	Z01063189	OR	2020	22,000		22,000	Question of Eligibility
483436	Z01048294	IL	2020	10,000		10,000	Question of Eligibility
2999999. Death Claims - Group				243,000		243,000	XXX
3199999. Death Claims - Resisted				743,000	896	743,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				743,000	896	743,000	XXX
5399999 - Totals				1,743,000	2,580	1,743,000	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	3,888,733,581	XXX	3,317,541,832	XXX		XXX	225	XXX	518,662,071	XXX	306,739	XXX	17,661,195	XXX		XXX	34,561,519	XXX
2. Premiums earned	3,890,400,583	XXX	3,321,478,761	XXX		XXX	225	XXX	516,577,575	XXX	307,117	XXX	17,613,727	XXX		XXX	34,423,178	XXX
3. Incurred claims	2,286,887,899	58.8	1,806,621,800	54.4			(42)	(18.5)	455,964,083	88.3	284,228	92.5	6,458,033	36.7			17,559,796	51.0
4. Cost containment expenses	14,940,507	0.4	14,940,507	0.4														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	2,301,828,406	59.2	1,821,562,307	54.8			(42)	(18.5)	455,964,083	88.3	284,228	92.5	6,458,033	36.7			17,559,796	51.0
6. Increase in contract reserves	15,908,041	0.4	(285,812)	0.0			(93)	(41.3)	16,153,894	3.1	(32,295)	(10.5)	72,346	0.4				
7. Commissions (a)	630,646,086	16.2	416,331,414	12.5				0.0	211,787,251	41.0	2,738	0.9	2,019,878	11.5			504,805	1.5
8. Other general insurance expenses	606,958,619	15.6	551,036,806	16.6					15,585,319	3.0	77,604	25.3	207,645	1.2			40,051,245	116.3
9. Taxes, licenses and fees	141,801,802	3.6	137,483,542	4.1					3,271,059	0.6	8,853	2.9	1,749	0.0			1,036,600	3.0
10. Total other expenses incurred	1,379,406,507	35.5	1,104,851,762	33.3				0.0	230,643,629	44.6	89,195	29.0	2,229,272	12.7			41,592,649	120.8
11. Aggregate write-ins for deductions	798,252	0.0	798,252	0.0														
12. Gain from underwriting before dividends or refunds	192,459,376	4.9	394,552,251	11.9			359	159.7	(186,184,031)	(36.0)	(34,012)	(11.1)	8,854,076	50.3			(24,729,268)	(71.8)
13. Dividends or refunds	1,272,051	0.0							789,510	0.2	(2,024)	(0.7)	484,565	2.8				
14. Gain from underwriting after dividends or refunds	191,187,325	4.9	394,552,251	11.9			359	159.7	(186,973,541)	(36.2)	(31,988)	(10.4)	8,369,511	47.5			(24,729,268)	(71.8)
DETAILS OF WRITE-INS																		
1101. Miscellaneous income	798,252	0.0	798,252	0.0														
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	798,252	0.0	798,252	0.0														

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	49,083,558	5,329,248		2	41,904,978	66,411	1,483,742		299,176
2. Advance premiums	73,306,941	64,296,178		1	7,550,424	74,925	180,290		1,205,122
3. Reserve for rate credits									
4. Total premium reserves, current year	122,390,498	69,625,426		3	49,455,402	141,336	1,664,032		1,504,298
5. Total premium reserves, prior year	131,000,577	80,042,618		3	46,536,159	142,266	1,599,130		2,680,400
6. Increase in total premium reserves	(8,610,079)	(10,417,191)			2,919,243	(930)	64,902		(1,176,102)
B. Contract Reserves:									
1. Additional reserves (a)	445,299,920	35,183,449		338	403,767,391	43,762	6,304,981		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	445,299,920	35,183,449		338	403,767,391	43,762	6,304,981		
4. Total contract reserves, prior year.	429,391,879	35,469,261		430	387,613,496	76,057	6,232,635		
5. Increase in contract reserves	15,908,041	(285,812)		(93)	16,153,894	(32,295)	72,346		
C. Claim Reserves and Liabilities:									
1. Total current year	4,410,443,097	1,744,941,470		20	2,634,963,723	15,053,838	12,433,909		3,050,138
2. Total prior year	4,213,100,187	1,737,047,292		61	2,446,764,306	16,455,792	10,159,095		2,673,642
3. Increase	197,342,910	7,894,179		(42)	188,199,417	(1,401,954)	2,274,814		376,496
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	606,520,423	359,639,709			241,710,823	476,967	2,682,649		2,010,274
1.2 On claims incurred during current year	1,483,024,566	1,439,087,913			26,053,843	1,209,215	1,500,570		15,173,026
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	3,405,570,668	1,085,245,918			2,301,575,008	14,767,496	3,890,374		91,872
2.2 On claims incurred during current year	1,004,872,429	659,695,552		20	333,388,715	286,342	8,543,535		2,958,266
3. Test:									
3.1 Lines 1.1 and 2.1	4,012,091,091	1,444,885,627			2,543,285,831	15,244,464	6,573,023		2,102,146
3.2 Claim reserves and liabilities, December 31, prior year	4,213,100,187	1,737,047,292		61	2,446,764,306	16,455,792	10,159,095		2,673,642
3.3 Line 3.1 minus Line 3.2	(201,009,096)	(292,161,665)		(61)	96,521,525	(1,211,328)	(3,586,072)		(571,496)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	551,113,012	21		228	532,928,172	180,643	18,003,949		
2. Premiums earned	548,981,845	21		228	530,843,676	181,439	17,956,481		
3. Incurred claims	461,545,833	(1,105,392)		(42)	455,964,083	228,909	6,458,274		
4. Commissions	231,729,008	53,340			229,443,629	2,767	2,229,272		
B. Reinsurance Ceded:									
1. Premiums written	153,691,837	8,856,341		281	132,012,260	38,102	12,784,852		
2. Premiums earned	154,831,490	8,767,320		281	133,207,236	39,484	12,817,169		
3. Incurred claims	275,928,937	3,129,540		(52)	266,633,054	281,855	5,884,540		
4. Commissions	29,441,731				28,058,559	3,459	1,379,713		

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(4,709,172)	1,095,130,612	1,010,849,562	2,101,271,002
2. Beginning Claim Reserves and Liabilities	20,756,873	89,082,067	3,586,749,308	3,696,588,248
3. Ending Claim Reserves and Liabilities	14,173,315	85,220,276	3,648,122,431	3,747,516,023
4. Claims Paid	1,874,385	1,098,992,403	949,476,439	2,050,343,227
B. Assumed Reinsurance:				
5. Incurred Claims			461,545,833	461,545,833
6. Beginning Claim Reserves and Liabilities			2,471,835,011	2,471,835,011
7. Ending Claim Reserves and Liabilities			2,660,799,731	2,660,799,731
8. Claims Paid			272,581,113	272,581,113
C. Ceded Reinsurance:				
9. Incurred Claims			275,928,937	275,928,937
10. Beginning Claim Reserves and Liabilities			1,956,727,173	1,956,727,173
11. Ending Claim Reserves and Liabilities			1,999,193,885	1,999,193,886
12. Claims Paid			233,462,224	233,462,224
D. Net:				
13. Incurred Claims	(4,709,172)	1,095,130,612	1,196,466,458	2,286,887,899
14. Beginning Claim Reserves and Liabilities	20,756,872	89,082,067	4,101,857,146	4,211,696,086
15. Ending Claim Reserves and Liabilities	14,173,315	85,220,276	4,309,728,277	4,409,121,868
16. Claims Paid	1,874,385	1,098,992,403	988,595,328	2,089,462,116
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	14,940,507			14,940,507
18. Beginning Reserves and Liabilities	20,756,872	89,082,067	4,101,857,146	4,211,696,086
19. Ending Reserves and Liabilities	14,173,315	85,220,276	4,309,728,277	4,409,121,868
20. Paid Claims and Cost Containment Expenses	21,524,064	3,861,791	(207,871,131)	(182,485,275)

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
78778	13-2656036	07/01/1989	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	15,223	14	16			
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	MCO/I	XXXL0	1,828,282,053	14,854,827	17,197,894	1,644,531	434,310,918	
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	511,664	688	6,939			
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	COMB/I	AXXX	593,385,913	209,416,422	6,874,536	135,000	31,626,634	
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	2,871,540	20,385	17,367			
78778	13-2656036	01/01/2011	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	93,435,772	701,925	500,275			
78778	13-2656036	02/01/1998	The Guardian Insurance and Annuity Company, Inc.	DE	MCO/G	0L	153,769,195		924,848	141,300	10,338,305	
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	COMB/I	XXXL0	225,478,321	3,363,438	4,333,401	19,513	26,910,796	
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	YRT/I	XXXL0	1,895,225	22,752	12,015			
71714	75-1277524	01/19/2005	Berkshire Life Insurance Company Of America	MA	CO/I	XXXL	66,391,386	1,587,916	82,879	14,891		
0299999. General Account - U.S. Affiliates - Other							2,966,036,292	229,968,366	29,950,169	1,955,235	503,186,654	
0399999. Total General Account - U.S. Affiliates							2,966,036,292	229,968,366	29,950,169	1,955,235	503,186,654	
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							2,966,036,292	229,968,366	29,950,169	1,955,235	503,186,654	
62308	06-0303370	01/01/1965	Connecticut General Life Insurance Company	CT	YRT/I	0L						
62057	22-0832760	01/01/1998	Lincoln Life & Annuity Company of New York	NY	YRT/I	0L						
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	0L	891,621	9,848	5,866			
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	0L						
67105	41-0451140	07/01/1996	Reliastar Life Insurance Company	MN	CO/G	0L	500,695,957	5,381,100	1,922,913	2,485,509		
0899999. General Account - U.S. Non-Affiliates							501,587,578	5,390,948	1,928,779	2,485,509		
1099999. Total General Account - Non-Affiliates							501,587,578	5,390,948	1,928,779	2,485,509		
1199999. Total General Account							3,467,623,870	235,359,314	31,878,948	4,440,744	503,186,654	
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							3,467,623,870	235,359,314	31,878,948	4,440,744	503,186,654	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							3,467,623,870	235,359,314	31,878,948	4,440,744	503,186,654	

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
71714	75-1277524	01/01/2013	Berkshire Life Insurance Company of America	MA	OTH/I	LTDI	536,353,891	43,391,069	3,040,123,367	19,143,929		3,177,601,258
0299999. U.S. Affiliates - Other							536,353,891	43,391,069	3,040,123,367	19,143,929		3,177,601,258
0399999. Total - U.S. Affiliates							536,353,891	43,391,069	3,040,123,367	19,143,929		3,177,601,258
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates							536,353,891	43,391,069	3,040,123,367	19,143,929		3,177,601,258
71773	75-1016594	02/01/2000	American National Life Insurance Company of Texas	TX	QA/G	A	(126)			1,967,842		200,000
20443	36-2114545	01/01/1998	Continental Casualty Company	IL	QA/G	A				942,819		180,538
69140	04-1867050	07/01/1998	First Allmerica Financial Life Insurance Company	MA	QA/G	A	47			195,923		6,287
00000	AA-9995096	01/01/1999	LDG Re Underwriters Occupational A&H Facility	MA	OTH/G	A				682,057		513,551
65498	23-1503749	03/01/2000	Life Insurance Company of North America	PA	CAT/G	A						
67814	06-0493340	01/01/1998	Nassau Life Insurance Company	NY	QA/G	A				156,225		75,000
00000	AA-9995074	01/01/1999	Special Risk Reinsurance Facility	MA	QA/G	A	85			4,573,319		2,429,084
69078	13-5679267	01/01/1999	Standard Security Life Insurance Company of New York	NY	CAT/G	A						
86231	39-0989781	01/01/1997	Transamerica Life Insurance Company	IA	QA/G	A				26,900		169
62235	01-0278678	01/01/1998	Unum Life Insurance Company of America	ME	QA/G	A				130,222		72,138
0899999. U.S. Non-Affiliates							6			8,675,307		3,476,767
00000	AA-1122000	01/01/1999	Lloyds of London	GBR	OTH/G	A	15			2,973,598		56,121
0999999. Non-U.S. Non-Affiliates							15			2,973,598		56,121
1099999. Total - Non-Affiliates							21			11,648,905		3,532,888
1199999. Total U.S. (Sum of 0399999 and 0899999)							536,353,897	43,391,069	3,040,123,367	27,819,236		3,181,078,025
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							15			2,973,598		56,121
9999999 - Totals							536,353,912	43,391,069	3,040,123,367	30,792,834		3,181,134,146

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
86258	13-2572994	07/01/1971	General Re Life Corporation	CT		57
86258	13-2572994	01/01/1985	General Re Life Corporation	CT		111
86258	13-2572994	12/01/1988	General Re Life Corporation	CT		1,761
86258	13-2572994	09/01/1989	General Re Life Corporation	CT		3,105
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		22,821
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	3,983	2,431,155
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	22,500	141,837
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	18,000	79,069
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		151
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		182,514
86258	13-2572994	07/01/1996	General Re Life Corporation	CT		1,055
86258	13-2572994	03/01/2003	General Re Life Corporation	CT		126,584
86258	13-2572994	11/15/2005	General Re Life Corporation	CT	398,913	25,979
86258	13-2572994	04/01/2010	General Re Life Corporation	CT		16,854
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL		1,412
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN		305
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN		107
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	100,562	981,102
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	10,012	566
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	85,500	339,616
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN		1,049
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		534
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		580
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA		381
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA		32,516
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA		2,292
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	168,750	1,108,473
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	263,250	384,799
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA		40,251
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	255	232,488
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA		114,018
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	270,000	107,942
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA	797,826	
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA		51,746
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	56,250	2,912,363
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	1,481,182	450,921
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	120,287	3,052,599
66346	58-0828824	06/01/2015	Munich American Reassurance Company	GA		122,074
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO	56,250	770,562
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO		49,752
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO		86,785
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	671,341	696,415
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO		316,570
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO		2,447
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO		271,175
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO		302,330
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	56,250	424,553
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO		377,856
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	9,908	741,569
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		134,450
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		9,591
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	36,531	431,031
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	109,593	421,147
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		42,123
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		23
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	117,000	38,729
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	255	912,958
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	503,582	301,360
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO		276,161
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO		440
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO		63,407
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO		14,417
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO		271,950
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	169,783	2,626,553
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO		19,125
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO		25,978
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		1,087,904
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		35,397
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		447,783
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	55,414	444,920
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO		71,257
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	120,285	3,048,830
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE		2,274
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE	83,819	121,075
97071	13-3126819	06/01/2009	SCOR Global Life USA Reinsurance Company	DE		40,410
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE		1,427,080
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE		467
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	DE		308,022
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	120,287	3,043,024
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE		3,214
97071	13-3126819	06/01/2015	SCOR Global Life USA Reinsurance Company	DE		183,112
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE		42
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE		1,743
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE		7,535
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO		1,240
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO		356,942
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	165,974	637,003
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO		168
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO		139,086
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO		369
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO		1,388
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	166,500	884,214
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO		1,025
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	47,153	3,168,772
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO		9,501
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	47,124	350,512
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO		384
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO		8,116
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO		237
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO		76,727
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	MO	1,536	180
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO		2,111

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
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO		10,062
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO		3,789
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO		3,054
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO	117,000	36,346
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	219	201,827
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	5,879	346,397
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	MO		30,682
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO	270,000	114,716
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	MO	398,913	
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO		6
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO		18,297
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	709	445,813
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	339,567	708,391
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO		26,562
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO	56,250	1,804,695
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO	55,414	480,881
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO		58,241
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO		743,595
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO		164,853
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	120,287	3,073,128
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	55,325	231,053
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY		89
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	708,135	144
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY		94,531
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY		306
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		8,172
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		205
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	170,198	232,522
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	284	178,393
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		830
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		275
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		572,393
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		1,412
0899999. Life and Annuity - U.S. Non-Affiliates					8,634,033	48,104,369
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU		243,540
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	BMU	155,394	23,092
0999999. Life and Annuity - Non-U.S. Non-Affiliates					155,394	266,632
1099999. Total Life and Annuity - Non-Affiliates					8,789,427	48,371,002
1199999. Total Life and Annuity					8,789,427	48,371,002
71714	75-1277524	01/01/2013	Berkshire Life Insurance Company of America	MA		13,128,200
1399999. Accident and Health - U.S. Affiliates - Other						13,128,200
1499999. Total Accident and Health - U.S. Affiliates						13,128,200
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						13,128,200
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	MO		62,359
39845	48-0921045	01/01/2002	Westport Insurance Corporation	MO	94,086	
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	212,290	
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	190,751	
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	812,164	84,823
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	MO	4,431	
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		137,874
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	MI	7,508	
1999999. Accident and Health - U.S. Non-Affiliates					1,321,229	285,056
2199999. Total Accident and Health - Non-Affiliates					1,321,229	285,056
2299999. Total Accident and Health					1,321,229	13,413,256
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					9,955,262	61,517,626
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					155,394	266,632
9999999 Totals - Life, Annuity and Accident and Health					10,110,656	61,784,258

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
86258	13-2572994	07/01/1971	General Re Life Corporation	CT	YRT/I	XXXL0	617,452	18,425	17,684	31,859				
86258	13-2572994	01/01/1985	General Re Life Corporation	CT	YRT/I	XXXL0	208,058	9,056	8,676	7,480				
86258	13-2572994	12/01/1988	General Re Life Corporation	CT	YRT/I	XXXL0	3,297,785	138,561	135,603	83,225				
86258	13-2572994	09/01/1989	General Re Life Corporation	CT	YRT/I	XXXL0	5,815,869	419,138	462,596	395,869				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	OL	177,978,416	203,237	155,821	398,879				
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	YRT/I	XXXL0	215,695,603	4,455,321	4,736,760	4,755,931				
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	MCO/I	XXXL0	292,433,106			2,657,726				
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	MCO/I	XXXL0	76,314,262			642,419				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	1,630,738	59,219	63,386	64,161				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	2,947,466	140,765	139,709	90,254				
86258	13-2572994	08/01/1995	General Re Life Corporation	CT	YRT/I	XXXL0	3,124,710			78,666				
86258	13-2572994	07/01/1996	General Re Life Corporation	CT	YRT/I	XXXL0	11,394,495	116,478	110,085	109,724				
86258	13-2572994	03/01/2003	General Re Life Corporation	CT	CO/I	XXXL0	229,637,679	1,243,408	1,254,187	715,990				
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	YRT/I	XXXL0	24,654,378	802,285	749,926	553,636				
86258	13-2572994	11/15/2005	General Re Life Corporation	CT	YRT/I	XXXL0	117,020,552	1,909,255	1,746,709	1,641,659				
86258	13-2572994	04/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	182,908,034	829,202	744,414	667,301				
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL	YRT/I	XXXL0	55,911,060	202,731	256,718	189,566				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	CO/I	XXXL0	1,000,000	20,266	24,041	19,734				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,086,269	34,969	33,534	35,214				
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA	YRT/I	XXXL0	714,357	31,574	38,448	32,313				
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,158,969	22,356	33,747	31,475				
66346	58-0828824	10/01/1989	Munich American Reassurance Company	GA	YRT/I	XXXL0				(3,568)				
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	4,292,811	44,821	95,184	28,489				
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	YRT/I	XXXL0	793,208,394	4,438,921	8,118,755	1,959,184				
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	CO/I	XXXL0	743,441,648	4,143,507	4,064,613	2,368,264				
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	434,543,262	2,334,217	2,262,063	1,143,847				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	CO/I	XXXL	809,557,891	14,510,193	16,449,256	1,050,295				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	87,525,135	768,937	767,498	546,270				
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	CO/I	XXXL	1,165,324,270	13,308,151	14,333,330	1,290,355				
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	98,973,239	2,552,437	2,353,251	1,844,821				
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA	YRT/I	XXXL0	204,125,080	993,079	1,139,811	788,228				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL	8,718,162,310	89,675,116	84,795,097	11,742,978				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL0	836,598,021	1,058,629	803,204	991,564				
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,939,106,167	6,589,736	6,093,536	3,394,474				
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	4,457,162,802	3,869,327	3,663,355	1,893,030				
66346	58-0828824	06/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	228,359,967	1,187,282	1,088,969	382,531				
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	201,230	9,193	10,182	7,062				
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	YRT/I	XXXL0	16,112,683	397,394	397,365	434,707				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	175,245,308	3,462,163	3,637,072	3,710,019				
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	69,399,618	1,726,384	1,717,922	1,846,544				
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,582,672	119,205	106,799	135,122				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	6,113,725			97,437				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	MCO/I	XXXL0	349,035,699			1,492,829				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	696,902,286	3,836,499	3,893,065	2,364,989				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	MCO/I	XXXL0	435,676,532			1,873,829				
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXL0	121,579,075	164,371	154,762	1,640,125				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL0	101,991,028	622,442	649,571	501,273				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	17,965,903	214,520	259,577	188,807				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	766,844,105	12,387,341	15,707,437	1,008,002				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	1,631,764,097	24,692,731	31,053,562	1,916,993				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	454,756,249	2,434,961	2,378,246	1,155,737				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	251,636	3,660	3,679	684				
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	XXXL0	223,793,019	1,416,525	1,384,185	820,516				

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	07/01/2004	RGA Reinsurance Company	MO	CO/I	XXXL	868,611,407	16,162,553	18,398,288	1,191,125				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXL0	565,980,144	4,583,384	4,868,465	3,499,529				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL0	338,225,518	1,970,431	2,013,276	1,123,999				
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	119,659,484	576,276	592,959	585,765				
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL	684,529,614	8,055,675	8,653,394	832,977				
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO	CO/I	XXXL0	155,649,252	337,392	477,406	379,870				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL0	749,772,780	1,311,310	1,194,136	1,517,485				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	7,303,785,600	110,207,442	111,722,185	6,700,674				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	206,475,696	809,594	836,781	811,991				
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	71,251,579	624,997	560,116	447,046				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	5,185,823,553	55,149,462	52,338,066	6,903,909				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	139,233,207	361,421	369,760	386,905				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL0	380,911,171	480,297	371,288	471,937				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,879,999,848	6,717,672	6,268,833	3,608,982				
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO	YRT/I	XXXL0	60,499,935	213,998	264,284	142,005				
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	COFW/I	XXXL	49,750,997,584	295,212,020	244,523,458	67,514,804				118,111,903
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,462,434,134	4,040,884	3,837,233	2,108,045				
97071	13-3126819	06/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	103,175,988	899,676	810,443	555,646				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	6,661,856,925	69,976,019	66,135,250	8,658,244				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	5,037,713	29,443	28,374	16,510				
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	498,554,384	2,211,339	2,254,677	1,945,569				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	4,445,125,548	3,779,929	3,532,236	1,721,790				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	34,701,927	280,756	80,382	41,773				
97071	13-3126819	06/01/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	336,736,258	1,702,397	1,553,090	617,137				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	78,576	2,862	2,715	2,367				
87572	23-2038295	05/01/1988	Scottish Re U.S. Inc	DE	YRT/I	XXXL0				(3,534)				
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	3,263,898	85,424	73,452	68,533				
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	14,114,507	192,877	201,972	155,159				
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	13,385,819	489,129	371,658	906,731				
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	MCO/I	XXXL0	452,804,022			2,251,908				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXXL	2,504,681,021	38,241,539	48,532,838	2,979,633				
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	313,836	13,138	13,240	16,988				
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0			215	2				
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0			1,972					
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	44,114,648			740,870				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	690,760	19,539	17,939	21,742				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,600,526	151,250	352,445	(17,625)				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	1,068,400,134			8,593,801				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	11,068,127	102,601	101,169	71,935				
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	157,758,478	3,489,651	3,720,234	3,459,633				
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	17,796,279	322,195	328,978	350,203				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	135,916,352	2,528,308	2,554,955	2,144,898				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	718,973	21,913	86,024	47,036				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	15,202,598	528,906	519,222	452,843				
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	443,037	50,331	49,526	48,597				
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	9,911,201	339,781	345,928	353,056				
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,946,469	104,056	100,536	94,065				
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	3,705,744			41,218				
82627	06-0839705	08/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,271,104			19,112				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	22,789,036	232,957	220,170	208,066				
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	11,462,834			81,565				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	7,097,279	66,279	95,288	64,177				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	5,720,423	68,674	109,554	52,315				
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	198,060,836	1,200,306	1,142,610	679,968				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	721,452,366	13,065,642	14,820,829	983,325				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	621,387,363	4,567,068	4,934,752	2,990,370				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	74,460,489	2,414,005	2,254,779	1,548,526				
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	145,463,870	743,104	755,862	867,153				
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	1,238,461,537	14,335,501	15,468,322	1,427,920				
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	51,170,011	1,315,511	1,215,129	1,313,798				
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	65,954	509	612	494				
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	197,536,319	424,841	606,275	476,327				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	1,169,336,448	2,024,793	1,827,605	2,295,181				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	6,460,159,846	96,720,879	98,002,177	7,484,303				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	286,764,439	1,122,370	1,173,906	1,119,082				
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	8,552,748,523	91,511,367	86,715,670	11,349,749				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,270,661,504	7,625,289	7,108,323	3,947,779				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	223,829,679	550,816	570,790	590,764				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	604,103,055	760,255	578,722	715,976				
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	85,255,515	296,598	359,945	263,117				
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	4,867,268,584	4,198,935	3,965,034	2,287,606				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,036,973,302	16,355,811	20,492,113	1,261,692				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	958,522	23,573	23,633	12,114				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	1,558,010	12,624	20,561	3,544				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,020,546,068	11,632,064	12,506,343	1,169,564				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,300,998	31,344	30,362	21,358				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	88,221,784	204,620	285,631	236,731				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	2,209,851	12,774	13,650	6,298				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	2,510,282,995	39,858,726	40,227,106	3,074,893				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	468,468,121	854,822	745,161	933,555				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	8,962,746	38,574	37,542	15,633				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	2,970,334	12,898	12,324	4,048				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	2,900,239,073	33,076,181	31,653,583	3,965,535				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	15,242,125	66,936	67,470	30,193				
0899999. General Account - Authorized U.S. Non-Affiliates							152,343,550,317	1,185,422,500	1,155,194,629	247,884,130				118,111,903
1099999. Total General Account - Authorized Non-Affiliates							152,343,550,317	1,185,422,500	1,155,194,629	247,884,130				118,111,903
1199999. Total General Account Authorized							152,343,550,317	1,185,422,500	1,155,194,629	247,884,130				118,111,903
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	570,577	30,133	61,039	36,403				
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	200,698	9,578	48,160	(8,633)				
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	201,420,848	3,548,949	3,598,240	3,470,800				
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	6,105,448	221,459	218,663	254,283				
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	MCO/I	XXXL0	411,493,832			2,310,728				
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	4,075,806			37,693				
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	11,328,992	115,983	109,473	111,126				
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO	YRT/I	XXXL0	788,769,462	4,527,410	6,585,581	2,545,950				
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	24,554,356	263,720	244,118	31,486				
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	1,196,886,589	2,984,494	2,709,567	1,370,276				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,645,406,608	11,701,727	13,574,840	10,160,112				
2199999. Total General Account - Unauthorized Non-Affiliates							2,645,406,608	11,701,727	13,574,840	10,160,112				
2299999. Total General Account Unauthorized							2,645,406,608	11,701,727	13,574,840	10,160,112				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN	CO/I	XXXL0			69,544					
3099999. General Account - Certified U.S. Non-Affiliates									69,544					
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	CO/I	XXXL	929,074,420	13,898,014	13,958,378	787,416				
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	XXXL0	2,532,606	7,728	7,376	4,938				
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	XXXL0	62,331,702	522,497	470,734	355,214				

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
3199999. General Account - Certified Non-U.S. Non-Affiliates							993,938,728	14,428,240	14,436,488	1,147,568				
3299999. Total General Account - Certified Non-Affiliates							993,938,728	14,428,240	14,506,032	1,147,568				
3399999. Total General Account Certified							993,938,728	14,428,240	14,506,032	1,147,568				
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							155,982,895,653	1,211,552,467	1,183,275,501	259,191,809				118,111,903
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							154,988,956,925	1,197,124,227	1,168,839,014	258,044,241				118,111,903
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							993,938,728	14,428,240	14,436,488	1,147,568				
9999999 - Totals							155,982,895,653	1,211,552,467	1,183,275,501	259,191,809				118,111,903

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
71714	75-1277524	07/01/2001	Berkshire Life Insurance Company of America	MA	OTH/I	LTDI	144,950,161	14,439,338	2,089,739,828				
0299999. General Account - Authorized U.S. Affiliates - Other							144,950,161	14,439,338	2,089,739,828				
0399999. Total General Account - Authorized U.S. Affiliates							144,950,161	14,439,338	2,089,739,828				
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates							144,950,161	14,439,338	2,089,739,828				
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	MO	OTH/I	LTDI			27,139,971				
39845	48-0921045	01/01/2002	Westport Insurance Corporation	MO	OTH/G	LTDI			427,418				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	OTH/G	LTDI			2,960,757				
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	OTH/G	LTDI			5,055,192				
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	OTH/G	LTDI	4,311,152		21,655,181				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	LTDI	1,300,995		656,542				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	A	90,763		45,283				
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	A	3,153,432						
0899999. General Account - Authorized U.S. Non-Affiliates							8,856,341		57,940,345				
1099999. Total General Account - Authorized Non-Affiliates							8,856,341		57,940,345				
1199999. Total General Account Authorized							153,806,502	14,439,338	2,147,680,174				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	MI	OTH/G	LTD/I			189,995				
1999999. General Account - Unauthorized U.S. Non-Affiliates									189,995				
2199999. Total General Account - Unauthorized Non-Affiliates									189,995				
2299999. Total General Account Unauthorized									189,995				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							153,806,502	14,439,338	2,147,870,169				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													

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	Domi-ciliary Juris-diction	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
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							153,806,502	14,439,338	2,147,870,169				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							153,806,502	14,439,338	2,147,870,169				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	30,133	305		30,438			126,666				30,438
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	9,578	107		9,686			40,306				9,686
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	3,548,949	1,081,664		4,630,613			19,270,231				4,630,613
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	221,459	10,577		232,036			965,613				232,036
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company		425,116		425,116			1,769,113				425,116
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company											
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	189,995	7,508		197,502	390,000						197,502
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	115,983	1,049		117,033			487,030				117,033
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	4,527,410	826,812		5,354,222			9,034,968				5,354,222
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	263,720	2,274		265,994	346,409	0001					265,994
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	2,984,494	204,894		3,189,387	4,153,591	0001					3,189,387
0899999. General Account - Life and Annuity U.S. Non-Affiliates				11,891,722	2,560,306		14,452,028	4,890,000	XXX	31,693,928				14,452,028
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	13,898,014	243,540		14,141,554	14,227,958	0002					14,141,554
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	7,728			7,728	7,775	0002					7,728
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	522,497	178,486		700,983	705,266	0002					700,983
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				14,428,240	422,026		14,850,266	14,941,000	XXX					14,850,266
1099999. Total General Account - Life and Annuity Non-Affiliates				26,319,961	2,982,332		29,302,293	19,831,000	XXX	31,693,928				29,302,293
1199999. Total General Account Life and Annuity				26,319,961	2,982,332		29,302,293	19,831,000	XXX	31,693,928				29,302,293
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				26,319,961	2,982,332		29,302,293	19,831,000	XXX	31,693,928				29,302,293
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				11,891,722	2,560,306		14,452,028	4,890,000	XXX	31,693,928				14,452,028
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				14,428,240	422,026		14,850,266	14,941,000	XXX					14,850,266
9999999 - Totals				26,319,961	2,982,332		29,302,293	19,831,000	XXX	31,693,928				29,302,293

(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	026004093	Royal Bank of Canada	390,000
0001	1	021000021	JPMORGAN CHASE BANK, N.A.	4,500,000
0002	1	121000248	WELLS FARGO BANK, N.A.	14,941,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
1099999. Total General Account - Life and Annuity Non-Affiliates																	XXX					XXX	XXX		
1199999. Total General Account Life and Annuity																	XXX					XXX	XXX		
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account																	XXX					XXX	XXX		
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)																	XXX					XXX	XXX		
9999999 - Totals																	XXX					XXX	XXX		

(a)

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

SCHEDULE S - PART 6

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	409,422	432,062	462,942	468,311	465,396
2.	Commissions and reinsurance expense allowances	66,543	81,871	79,759	88,166	86,222
3.	Contract claims	427,101	386,509	364,729	350,016	358,746
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members	(1,908)	(2,056)	(2,223)	(2,365)	(2,489)
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	54,037	51,434	29,562	49,363	82,062
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	92,621	95,974	99,575	95,715	89,741
9.	Aggregate reserves for life and accident and health contracts	3,373,862	3,319,825	3,268,391	3,238,830	3,189,466
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	61,784	48,139	41,930	44,629	85,969
12.	Amounts recoverable on reinsurance	10,111	11,590	15,355	11,492	6,311
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)	(2,817)	(2,999)	(2,915)	(3,178)	(3,291)
15.	Commissions and reinsurance expense allowances due	2,466	2,385	2,715	2,829	2,945
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	19,831	20,354	19,749	17,974	15,733
20.	Trust agreements (T)	31,694	29,395	26,921	22,404	21,292
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	62,098,281,617		62,098,281,617
2.	Reinsurance (Line 16)	3,229,284,120	(3,229,284,120)	
3.	Premiums and considerations (Line 15)	1,157,303,053	92,621,179	1,249,924,232
4.	Net credit for ceded reinsurance	XXX	6,572,309,173	6,572,309,173
5.	All other admitted assets (balance)	1,559,498,864		1,559,498,864
6.	Total assets excluding Separate Accounts (Line 26)	68,044,367,654	3,435,646,232	71,480,013,886
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	68,044,367,654	3,435,646,232	71,480,013,886
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	48,969,260,001	3,373,861,974	52,343,121,975
10.	Liability for deposit-type contracts (Line 3)	4,581,946,016		4,581,946,016
11.	Claim reserves (Line 4)	720,668,215	61,784,258	782,452,474
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,015,139,871		1,015,139,871
13.	Premium & annuity considerations received in advance (Line 8)	355,497,571		355,497,571
14.	Other contract liabilities (Line 9)	722,918,890		722,918,890
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	3,919,195,089		3,919,195,089
20.	Total liabilities excluding Separate Accounts (Line 26)	60,284,625,653	3,435,646,232	63,720,271,885
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	60,284,625,653	3,435,646,232	63,720,271,885
23.	Capital & surplus (Line 38)	7,759,742,001	XXX	7,759,742,001
24.	Total liabilities, capital & surplus (Line 39)	68,044,367,654	3,435,646,232	71,480,013,886
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,373,861,974		
26.	Claim reserves	61,784,258		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	3,229,284,120		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	6,664,930,352		
34.	Premiums and considerations	92,621,179		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	92,621,179		
41.	Total net credit for ceded reinsurance	6,572,309,173		

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	42,015,883	50,000	53,873,022		95,938,905	
2. Alaska AK	L	2,697,803		4,611,933		7,309,736	
3. Arizona AZ	L	42,385,836	141,252	31,934,670		74,461,758	
4. Arkansas AR	L	10,048,102		15,508,429		25,556,532	
5. California CA	L	298,275,375	721,355	510,091,100		809,087,830	12,562
6. Colorado CO	L	45,437,812	621,474	31,754,338		77,813,623	
7. Connecticut CT	L	102,505,935		39,424,014		141,929,949	10,857
8. Delaware DE	L	13,816,234		4,797,970		18,614,205	
9. District of Columbia DC	L	12,134,303	212,265	21,113,742		33,460,311	
10. Florida FL	L	307,661,264	569,661	292,132,163		600,363,089	
11. Georgia GA	L	147,828,439	2,887,836	109,343,954		260,060,229	108,016
12. Hawaii HI	L	36,835,805		6,311,994		43,147,799	44,021
13. Idaho ID	L	4,902,664		5,207,445		10,110,109	
14. Illinois IL	L	103,695,352		170,616,163		274,311,515	
15. Indiana IN	L	50,376,611		66,734,494		117,111,106	
16. Iowa IA	L	37,109,625	140,133	8,230,453		45,480,210	
17. Kansas KS	L	14,176,003		21,997,450		36,173,453	
18. Kentucky KY	L	22,785,752	256,326	31,800,357		54,842,435	
19. Louisiana LA	L	42,907,375	781,260	47,213,229		90,901,864	
20. Maine ME	L	11,642,463		8,837,551		20,480,014	
21. Maryland MD	L	75,390,316	175,003	59,992,907		135,558,226	
22. Massachusetts MA	L	165,846,581	185,953	97,751,047		263,783,581	397,163
23. Michigan MI	L	50,658,152		85,528,944		136,187,096	
24. Minnesota MN	L	62,559,251	110,011	20,673,244		83,342,506	
25. Mississippi MS	L	20,547,054		35,648,423		56,195,477	
26. Missouri MO	L	32,773,249		67,577,824		100,351,073	
27. Montana MT	L	14,873,491		10,327,814		25,201,304	
28. Nebraska NE	L	8,264,606	78,235	7,181,797		15,524,638	
29. Nevada NV	L	39,185,852		29,297,610		68,483,462	
30. New Hampshire NH	L	21,998,208		9,680,702		31,678,910	
31. New Jersey NJ	L	443,767,888	873,172	123,039,063		567,680,122	395,483
32. New Mexico NM	L	4,279,799		3,670,800		7,950,599	
33. New York NY	L	944,186,242	2,861,796	444,420,898		1,391,468,936	2,544,410,093
34. North Carolina NC	L	83,422,445		78,868,344		162,290,789	109,839
35. North Dakota ND	L	6,644,357		2,702,629		9,346,986	74,728
36. Ohio OH	L	127,595,649	259,200	136,490,512		264,345,361	
37. Oklahoma OK	L	18,427,569		21,121,713		39,549,281	
38. Oregon OR	L	35,549,913		26,372,895		61,922,808	
39. Pennsylvania PA	L	203,519,473	1,900	130,240,049		333,761,422	155,165
40. Rhode Island RI	L	8,735,164		2,317,815		11,052,979	
41. South Carolina SC	L	43,458,297		58,372,672		101,830,969	21,000
42. South Dakota SD	L	3,702,888		1,930,434		5,633,322	
43. Tennessee TN	L	54,492,254	704,885	52,673,000		107,870,140	
44. Texas TX	L	204,920,114	578,421	311,743,961		517,242,495	
45. Utah UT	L	18,418,930		13,550,570		31,969,500	
46. Vermont VT	L	3,803,499	300	1,332,177		5,135,976	
47. Virginia VA	L	81,696,068	343,508	89,263,218		171,302,793	
48. Washington WA	L	27,959,477	65,000	20,251,787		48,276,264	225,000
49. West Virginia WV	L	10,619,173		15,355,448		25,974,621	
50. Wisconsin WI	L	34,627,636		29,632,588		64,260,224	
51. Wyoming WY	L	3,835,895		1,940,461		5,776,356	
52. American Samoa AS	N	179		1,930		2,109	
53. Guam GU	N						
54. Puerto Rico PR	N	142,961		40,452		183,413	
55. U.S. Virgin Islands VI	N	4,821		6,491		11,311	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	86,422		58,936		145,358	
58. Aggregate Other Alien OT	XXX	24,037,007		33,636		24,070,643	
59. Subtotal	XXX	4,229,269,514	12,618,946	3,470,627,263		7,712,515,723	2,545,963,928
90. Reporting entity contributions for employee benefits plans	XXX	2,697,881		4,817,805		7,515,686	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	758,509,712	2,160,563			760,670,275	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	22,082,682		10,689,601		32,772,283	
94. Aggregate or other amounts not allocable by State	XXX	245,339,112		210,012		245,549,124	
95. Totals (Direct Business)	XXX	5,257,898,900	14,779,509	3,486,344,681		8,759,023,090	2,545,963,928
96. Plus reinsurance assumed	XXX	32,037,543		536,077,792		568,115,335	
97 Totals (All Business)	XXX	5,289,936,443	14,779,509	4,022,422,472		9,327,138,425	2,545,963,928
98. Less reinsurance ceded	XXX	259,044,146		153,616,298		412,660,443	
99. Totals (All Business) less Reinsurance Ceded	XXX	5,030,892,297	14,779,509	(c) 3,868,806,175		8,914,477,981	2,545,963,928
DETAILS OF WRITE-INS							
58001. Other alien	XXX	24,037,007		33,636		24,070,643	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	24,037,007		33,636		24,070,643	
9401. Paid-up	XXX	193,537,548				193,537,548	
9402. Dividend accumulations applied as premium in states that do not allow a dividend deduction and Non-Taxable fees and charges	XXX	51,801,564		210,012		52,011,576	
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	245,339,112		210,012		245,549,124	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 6

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

Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

(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.

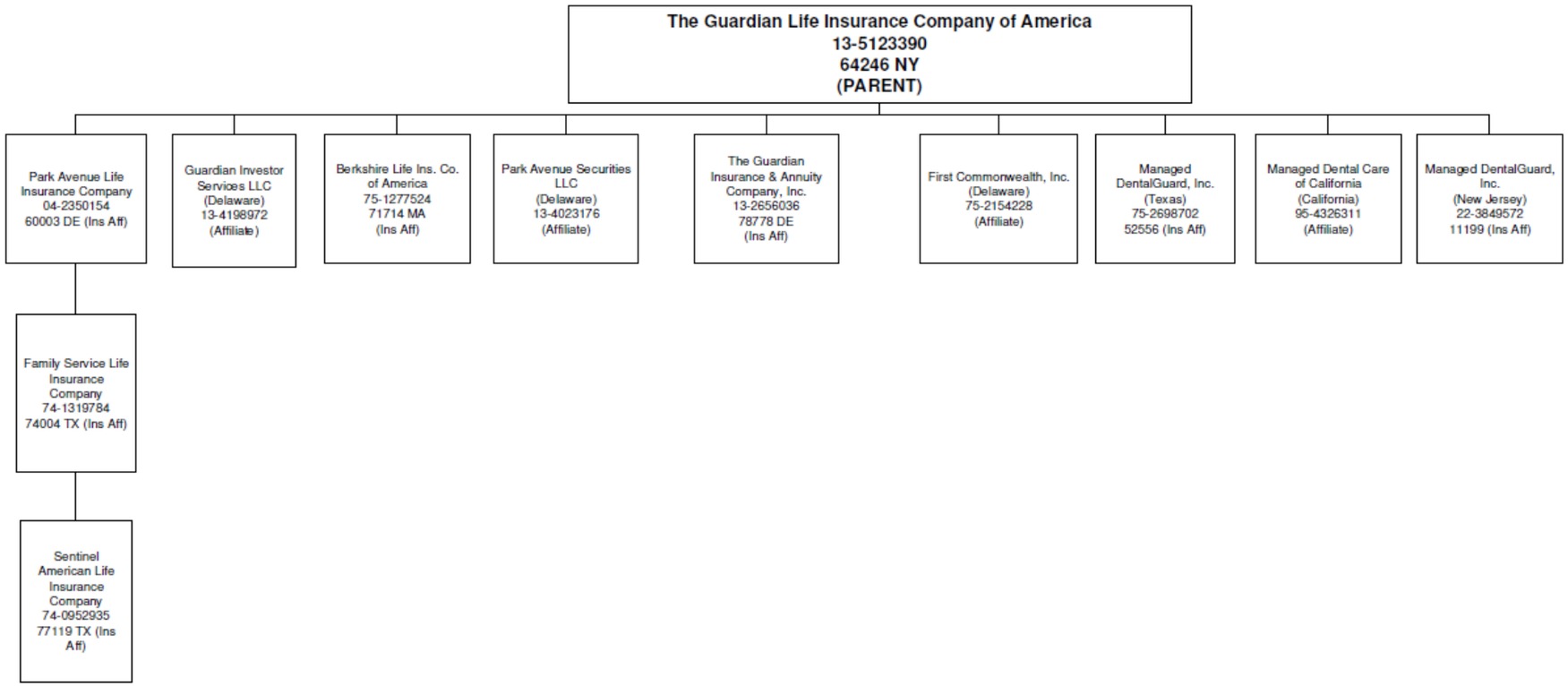
Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

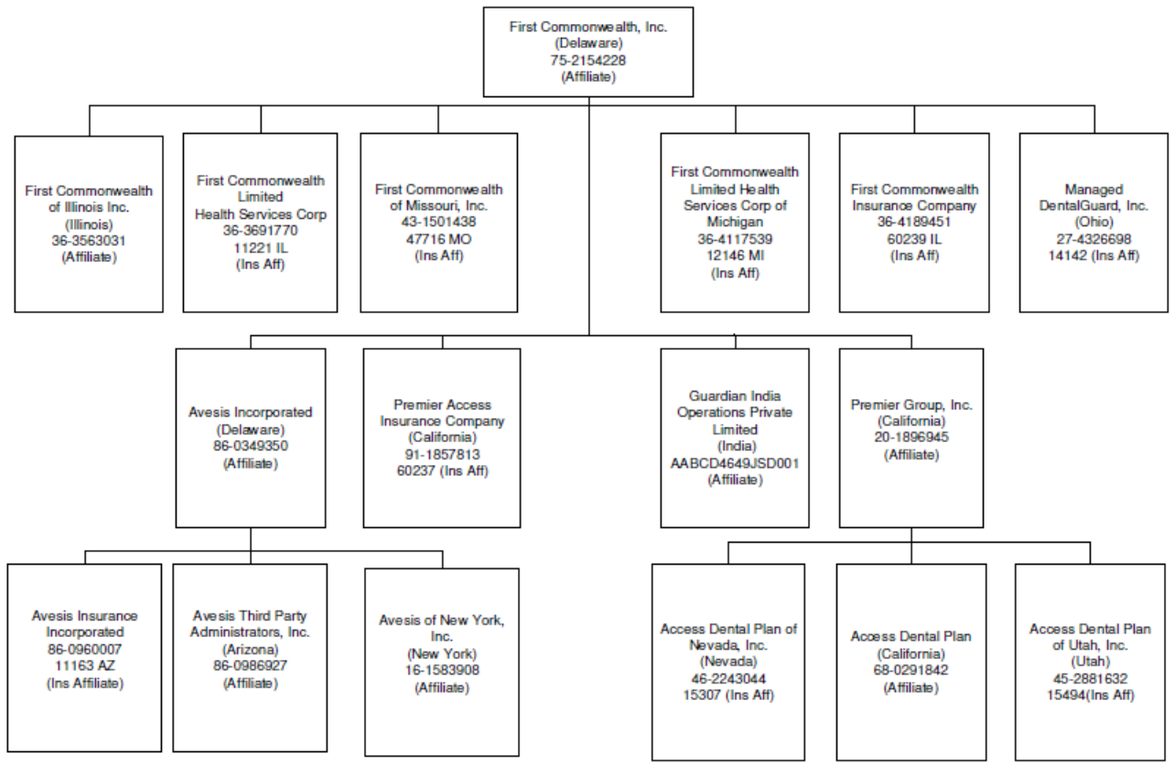
SCHEDULE T - PART 2

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	42,015,883	50,000	17,154,917			59,220,800
2. Alaska	AK	2,697,803		2,632,743			5,330,545
3. Arizona	AZ	42,385,836	141,252	11,826,330			54,353,418
4. Arkansas	AR	10,048,102		4,001,615			14,049,717
5. California	CA	298,275,375	721,355	122,081,582		12,562	421,090,874
6. Colorado	CO	45,437,812	621,474	10,776,403			56,835,688
7. Connecticut	CT	102,505,935		13,665,490		10,857	116,182,282
8. Delaware	DE	13,816,234		1,301,970			15,118,204
9. District of Columbia	DC	12,134,303	212,265	7,457,084			19,803,653
10. Florida	FL	307,661,264	569,661	55,149,997			363,380,922
11. Georgia	GA	147,828,439	2,887,836	35,950,005		108,016	186,774,296
12. Hawaii	HI	36,835,805		5,737,274		44,021	42,617,100
13. Idaho	ID	4,902,664		2,127,021			7,029,686
14. Illinois	IL	103,695,352		41,311,227			145,006,579
15. Indiana	IN	50,376,611		20,812,245			71,188,856
16. Iowa	IA	37,109,625	140,133	3,346,467			40,596,225
17. Kansas	KS	14,176,003		8,163,417			22,339,420
18. Kentucky	KY	22,785,752	256,326	11,093,126			34,135,204
19. Louisiana	LA	42,907,375	781,260	12,646,106			56,334,740
20. Maine	ME	11,642,463		3,003,812			14,646,275
21. Maryland	MD	75,390,316	175,003	22,195,472			97,760,790
22. Massachusetts	MA	165,846,581	185,953	38,688,760		397,163	205,118,458
23. Michigan	MI	50,658,152		34,571,985			85,230,137
24. Minnesota	MN	62,559,251	110,011	10,636,504			73,305,766
25. Mississippi	MS	20,547,054		5,119,457			25,666,511
26. Missouri	MO	32,773,249		19,160,705			51,933,954
27. Montana	MT	14,873,491		1,812,102			16,685,593
28. Nebraska	NE	8,264,606	78,235	2,798,322			11,141,163
29. Nevada	NV	39,185,852		5,863,053			45,048,905
30. New Hampshire	NH	21,998,208		4,519,228			26,517,436
31. New Jersey	NJ	443,767,888	873,172	50,059,315		395,483	495,095,857
32. New Mexico	NM	4,279,799		1,523,598			5,803,397
33. New York	NY	944,186,242	2,861,796	181,422,123		2,544,410,093	3,672,880,253
34. North Carolina	NC	83,422,445		22,136,619		109,839	105,668,903
35. North Dakota	ND	6,644,357		1,178,488		74,728	7,897,574
36. Ohio	OH	127,595,649	259,200	41,409,027			169,263,876
37. Oklahoma	OK	18,427,569		9,305,888			27,733,457
38. Oregon	OR	35,549,913		7,428,896			42,978,809
39. Pennsylvania	PA	203,519,473	1,900	43,820,330		155,165	247,496,868
40. Rhode Island	RI	8,735,164		1,733,961			10,469,125
41. South Carolina	SC	43,458,297		18,840,453		21,000	62,319,751
42. South Dakota	SD	3,702,888		525,697			4,228,585
43. Tennessee	TN	54,492,254	704,885	17,267,339			72,464,479
44. Texas	TX	204,920,114	578,421	74,366,634			279,865,169
45. Utah	UT	18,418,930		3,588,175			22,007,105
46. Vermont	VT	3,803,499	300	707,412			4,511,211
47. Virginia	VA	81,696,068	343,508	35,494,541			117,534,116
48. Washington	WA	27,959,477	65,000	7,306,504		225,000	35,555,981
49. West Virginia	WV	10,619,173		4,109,942			14,729,115
50. Wisconsin	WI	34,627,636		13,177,046			47,804,682
51. Wyoming	WY	3,835,895		413,959			4,249,854
52. American Samoa	AS	179		1,930			2,109
53. Guam	GU						
54. Puerto Rico	PR	142,961		40,452			183,413
55. U.S. Virgin Islands	VI	4,821		6,491			11,311
56. Northern Mariana Islands	MP			58,936			58,936
57. Canada	CAN	86,422					86,422
58. Aggregate Other Alien	OT	24,037,007		33,636			24,070,643
59. Total		4,229,269,514	12,618,946	1,071,561,810		2,545,963,928	7,859,414,198


The Guardian Life Insurance Company of America
13-5123390
64246 NY
(PARENT)
Park Avenue Life Insurance Company
04-2350154
60003 DE (Ins Aff)
Guardian Investor Services LLC
(Delaware)
13-4198972
(Affiliate)
Berkshire Life Ins. Co. of America
75-1277524
71714 MA
(Ins Aff)
Park Avenue Securities LLC
(Delaware)
13-4023176
(Affiliate)
The Guardian Insurance & Annuity Company, Inc.
13-2656036
78778 DE
(Ins Aff)
First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
Managed DentalGuard, Inc.
(Texas)
75-2698702
52556 (Ins Aff)
Managed Dental Care of California
(California)
95-4326311
(Affiliate)
Managed DentalGuard, Inc.
(New Jersey)
22-3849572
11199 (Ins Aff)
Family Service Life Insurance Company
74-1319784
74004 TX (Ins Aff)
Sentinel American Life Insurance Company
74-0952935
77119 TX (Ins Aff)


First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
First Commonwealth of Illinois Inc.
(Illinois)
36-3563031
(Affiliate)
First Commonwealth Limited Health Services Corp
36-3691770
11221 IL
(Ins Aff)
First Commonwealth of Missouri, Inc.
43-1501438
47716 MO
(Ins Aff)
First Commonwealth Limited Health Services Corp of Michigan
36-4117539
12146 MI
(Ins Aff)
First Commonwealth Insurance Company
36-4189451
60239 IL
(Ins Aff)
Managed DentalGuard, Inc.
(Ohio)
27-4326698
14142 (Ins Aff)
Avesis Incorporated
(Delaware)
86-0349350
(Affiliate)
Premier Access Insurance Company
(California)
91-1857813
60237 (Ins Aff)
Guardian India Operations Private Limited
(India)
AABCD4649JSD001
(Affiliate)
Premier Group, Inc.
(California)
20-1896945
(Affiliate)
Avesis Insurance Incorporated
86-0960007
11163 AZ
(Ins Affiliate)
Avesis Third Party Administrators, Inc.
(Arizona)
86-0986927
(Affiliate)
Avesis of New York, Inc.
(New York)
16-1583908
(Affiliate)
Access Dental Plan of Nevada, Inc.
(Nevada)
46-2243044
15307 (Ins Aff)
Access Dental Plan
(California)
68-0291842
(Affiliate)
Access Dental Plan of Utah, Inc.
(Utah)
45-2881632
15494(Ins Aff)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0429	The Guardian Life Insurance Co. of America	64246	13-5123390	3081309			The Guardian Life Insurance Co. of America	NY					The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60003	04-2350154				Park Avenue Life Insurance Company	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	74004	74-1319784				Family Service Life Insurance Company	TX	IA	Park Avenue Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	77119	74-0952935				Sentinel American Life Insurance Company	TX	IA	Family Service Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	78778	13-2656036				The Guardian Insurance & Annuity Co., Inc.	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		13-4023176				Park Avenue Securities LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		95-4326311				Managed Dental Care of California	CA	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	Y	
0429	The Guardian Life Insurance Co. of America	11221	36-3691770				First Commonwealth Ltd Health Svs Corp	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		36-3563031				First Commonwealth of Illinois Inc.	IL	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	47716	43-1501438				First Commonwealth of Missouri, Inc.	MO	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	12146	36-4117539				First Commonwealth Ltd Hlth Svs Corp of MI	MI	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60239	36-4189451				First Commonwealth Insurance Company	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		75-2154228				First Commonwealth Inc.	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	Y	
0429	The Guardian Life Insurance Co. of America	71714	75-1277524	2391878			Berkshire Life Ins. Co. of America	MA	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	52556	75-2698702				Managed DentalGuard Inc. (Texas)	TX	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11199	22-3849572				Managed DentalGuard Inc. (New Jersey)	NJ	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	14142	27-4326698				Managed DentalGuard Inc. (Ohio)	OH	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		13-4198972				Guardian Investor Services LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60237	91-1857813				Premier Access Insurance Company	CA	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	15494	45-2881632				Access Dental Plan of Utah, Inc.	UT	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	15307	46-2243044				Access Dental Plan of Nevada, Inc.	NV	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		68-0291842				Access Dental Plan	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America						Guardian India Operations Private Limited	IND	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		20-1896945				Premier Group, Inc.	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0349350				Avesis Incorporated	DE	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11163	86-0960007				Avesis Insurance Incorporated	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0986927				Avesis Third Party Administrators, Inc	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000	The Guardian Life Insurance Co. of America		16-1583908				Avesis of New York, Inc	NY	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	

Asterisk	Explanation

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
64246	13-5123390	Guardian Life Insurance Company of America	97,210,960	(100,000,000)			446,752,081	101,160,655		(181,350,662)	363,773,033	(1,217,274,601)
78778	13-2656036	Guardian Insurance & Annuity Company, Inc.		100,000,000			(62,632,054)	12,114,043			49,481,989	226,915,092
00000	13-4198972	Guardian Investor Services LLC					(2,802,019)			18,500,000	15,697,981	
71714	75-1277524	Berkshire Life Insurance Company of America					(130,453,312)	(113,274,697)			(243,728,009)	990,359,509
60003	04-2350154	Park Avenue Life Insurance Company					(1,229,830)				(1,229,830)	
00000	95-4326311	Managed Dental Care of California	(4,600,880)				(2,457,653)				(7,058,533)	
11199	22-3849572	Managed DentalGuard Inc. (New Jersey)					(877,576)				(877,576)	
52556	75-2698702	Managed DentalGuard Inc. (Texas)	(3,000,000)				(1,282,598)				(4,282,598)	
14142	27-4326698	Managed DentalGuard, Inc. (Ohio)					(45,716)				(45,716)	
00000	13-4023176	Park Avenue Securities, LLC					(24,210,398)				(24,210,398)	
00000	85-0810849	Guardian Advisory Services, LLC.					5,790				5,790	
74004	74-1319784	Family Service Life Insurance Company					(1,319,910)				(1,319,910)	
77119	74-0952935	Sentinel American Life Insurance Company					(128,880)				(128,880)	
00000	22-1947346	Innovative Underwriters, Inc.	(400,000)				(173,135)				(573,135)	
00000	46-5427804	Hanover Square Funding, LLC					(1,693,526)				(1,693,526)	
00000	37-1780736	Park Avenue Institutional Advisers, LLC					(24,894,380)				(24,894,380)	
00000	75-2154228	First Commonwealth Inc.	(77,399,995)				(1,002,749)				(78,402,744)	
60239	36-4189451	First Commonwealth Insurance Company	(5,580,000)				(9,987,750)				(15,567,750)	
00000	36-3563031	First Commonwealth of Illinois, Inc.					7,475,368				7,475,368	
11221	36-3691770	First Commonwealth Limited Health Services Corporation (IL)	(110,000)				(110,290)				(220,290)	
47716	43-1501438	First Commonwealth of Missouri, Inc.	(370,000)				(483,279)				(853,279)	
12146	36-4117539	First Commonwealth Limited Health Services Corporation of Michigan	(750,000)				(1,714,097)				(2,464,097)	
00000	84-0733950	Reed Group Ltd.					(7,676,202)				(7,676,202)	
00000	81-0948679	GIS Canada Holdings Corp					510,093				510,093	
00000	04-3331304	Reed Group Management LLC					(117,610,056)				(117,610,056)	
00000		Reed Group Canada Services ULC					(925,872)				(925,872)	
00000		Reed Group Legal Services PC					(109,528)				(109,528)	
00000	68-0291842	Access Dental Plan					(9,539,135)				(9,539,135)	
60237	91-1857813	Premier Access Insurance Company	(5,000,085)				(18,478,469)				(23,478,554)	
00000		Guardian India Operations Private Ltd.					38,315,219				38,315,219	
15307	46-2243044	Access Dental Plan of Nevada					17,121				17,121	
15494	45-2881632	Access Dental Plan of Utah					1,150				1,150	
00000	86-0349350	Avesis Incorporated					(596,828)				(596,828)	
11163	86-0960007	Avesis Insurance Incorporated					(13,351,064)				(13,351,064)	
00000	86-0986927	Avesis Third Party Administrators, Inc					(59,929,521)				(59,929,521)	
00000	47-4192116	GIS Strategic Ventures LLC					1,042,090				1,042,090	
00000	81-5286640	Park Avenue Credit Opportunities LLC					(1,630,189)				(1,630,189)	

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	47-5246254	GIS Credit Opportunities LLC					3,227,102			162,850,662	166,077,764	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

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17. Only filed with the State of Domicile
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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



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



14. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



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



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



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



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



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



43. Credit Insurance Experience Exhibit [Document Identifier 230]



49. Variable Annuities Supplement [Document Identifier 286]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Modco receivable	155,021		155,021	154,058
2505.	Premium tax receivable	1		1	
2506.	Leasehold improvements	39,289,249	39,289,249		
2597.	Summary of remaining write-ins for Line 25 from overflow page	39,444,272	39,289,249	155,023	154,058

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Reserve for special litigation expense	2,385,420	428,400
2505.	Paid family leave risk adjustment	2,000,000	3,535,640
2506.	Miscellaneous reinsurance liabilities	7,089	83,264
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,392,509	4,047,304

Additional Write-ins for Liabilities Line 34

		1 Current Year	2 Prior Year
3404.	Affordable Care Act fee		43,605,236
3497.	Summary of remaining write-ins for Line 34 from overflow page		43,605,236

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous income	9,095,743	11,219,232
08.305.	Service fees	6,811,424	5,734,448
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	15,907,167	16,953,680

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Federal exchange fees	563,720	766,368
2705.	Losses on all other lines of business	155,270	146,599
2706.	Fines & penalties of regulatory authorities	65,088	30,991
2707.	Interest on fines & penalties of regulatory authorities	5,464	39,105
2708.	Miscellaneous-Space and Aviation Activity	485	696,612
2709.	Paid family leave risk adjustment	(2,033,479)	4,012,396
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,243,451)	5,692,071

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304.	Joint venture administration expenses	252,462						252,462
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	252,462						252,462

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Miscellaneous income	9,095,743	1,143,144	126,859	1,529,382	463,991	4,700,252		1,132,111	3
08.305. Service fees	6,811,424	3,839	638		(6,105)	6,813,053			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	15,907,167	1,146,982	127,497	1,529,382	457,886	11,513,305		1,132,111	3

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Federal exchange fees	563,720					563,720			
2705. Losses on all other lines of business	155,270							155,270	
2706. Fines & penalties of regulatory authorities	65,088	27,999	3,936	58		33,097			
2707. Interest on fines & penalties of regulatory authorities	5,464	2,659	374	5		2,426			
2708. Miscellaneous-space and aviation activity	485							485	
2709. Paid Family Leave risk adjustment	(2,033,479)					(2,033,479)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,243,451)	30,657	4,309	63		(1,434,236)		155,756	

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Service fees	3,839		(682)			4,520						
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,839		(682)			4,520						

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. Fines & penalties of regulatory authorities	27,999		25,392	1,933		610			63			
2705. Interest on fines & penalties of regulatory authorities	2,659		2,411	184		58			6			
2797. Summary of remaining write-ins for Line 27 from overflow page	30,657		27,803	2,117		668			69			

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

	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
2704. Interest on fines & penalties of regulatory authorities	374		374						
2797. Summary of remaining write-ins for Line 27 from overflow page	374		374						

Additional Write-ins for Analysis of Operations - Accident and Health Line 8.3

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
08.304. Experience refund	400										400		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	400										400		

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

	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
2704. Fines & penalties of regulatory authorities	33,097				1,412	26,581					4,701		403
2705. Interest on fines & penalties of regulatory authorities	2,426				134	1,807					446		38
2706. Miscellaneous-space and aviation activity	485												485
2707. Paid Family Leave risk adjustment	(2,033,479)										(2,033,479)		
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,997,471)				1,546	28,388					(2,028,332)		926

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,657,967,279	2.669	1,657,967,279		1,657,967,279	2.670
	1.02 All other governments	155,000,000	0.250	155,000,000		155,000,000	0.250
	1.03 U.S. states, territories and possessions, etc. guaranteed	224,931,169	0.362	224,931,169		224,931,169	0.362
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	172,505,655	0.278	172,505,655		172,505,655	0.278
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,469,087,607	2.365	1,469,087,607		1,469,087,607	2.366
	1.06 Industrial and miscellaneous	42,331,251,109	68.155	42,331,251,109		42,331,251,109	68.168
	1.07 Hybrid securities	5,033,412	0.008	5,033,412		5,033,412	0.008
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds	214,792,150	0.346	214,792,150		214,792,150	0.346
	1.10 Unaffiliated Bank loans	1,741,509,754	2.804	1,741,509,754		1,741,509,754	2.804
	1.11 Total long-term bonds	47,972,078,135	77.237	47,972,078,135		47,972,078,135	77.252
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks		0.000				0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	103,369	0.000	103,369		103,369	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	33,682,060	0.054	33,682,060		33,682,060	0.054
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	1,211,758,294	1.951	1,205,028,247		1,205,028,247	1.941
	3.05 Mutual funds	78,241,407	0.126	78,241,407		78,241,407	0.126
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	1,323,785,130	2.131	1,317,055,083		1,317,055,083	2.121
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	4,815,515,589	7.753	4,815,515,589		4,815,515,589	7.755
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	4,815,515,589	7.753	4,815,515,589		4,815,515,589	7.755
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	3,021	0.000	3,021		3,021	0.000
	5.02 Properties held for production of income	280,142,294	0.451	280,142,294		280,142,294	0.451
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	280,145,314	0.451	280,145,315		280,145,315	0.451
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(55,856,023)	(0.090)	(55,856,023)		(55,856,023)	(0.090)
	6.02 Cash equivalents (Schedule E, Part 2)	313,981,866	0.506	313,981,867		313,981,867	0.506
	6.03 Short-term investments (Schedule DA)	163,450,247	0.263	163,450,246		163,450,246	0.263
	6.04 Total cash, cash equivalents and short-term investments	421,576,090	0.679	421,576,090		421,576,090	0.679
7.	Contract loans	3,810,663,319	6.135	3,809,542,003		3,809,542,003	6.135
8.	Derivatives (Schedule DB)	16,655,449	0.027	16,655,449		16,655,449	0.027
9.	Other invested assets (Schedule BA)	3,394,307,866	5.465	3,390,215,206		3,390,215,206	5.459
10.	Receivables for securities	75,498,754	0.122	75,498,754		75,498,754	0.122
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	62,110,225,647	100.000	62,098,281,623		62,098,281,623	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		381,462,041
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,909,659	7,909,659
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(86,848,947)	
	3.2 Totals, Part 3, Column 11		(86,848,947)
4.	Total gain (loss) on disposals, Part 3, Column 18		8,795,489
5.	Deduct amounts received on disposals, Part 3, Column 15		11,031,200
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	19,490,078	
	8.2 Totals, Part 3, Column 9	651,645	20,141,723
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		280,145,320
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		280,145,320

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,878,732,606
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	275,936,900	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	67,524,880	343,461,780
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	1,575,715	
	3.2 Totals, Part 3, Column 11		1,575,715
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		407,582,134
8.	Deduct amortization of premium and mortgage interest points and commitment fees		672,388
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,815,515,579
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,815,515,579
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,815,515,579

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,118,097,343
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	104,948,202	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	570,901,572	675,849,773
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		37,416
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	37,983,131	
	5.2 Totals, Part 3, Column 9		37,983,131
6.	Total gain (loss) on disposals, Part 3, Column 19		728,884
7.	Deduct amounts received on disposals, Part 3, Column 16		121,096,612
8.	Deduct amortization of premium and depreciation		14,326,050
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	3,996,077	
	9.2 Totals, Part 3, Column 14		3,996,077
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	306,962,105	
	10.2 Totals, Part 3, Column 11		306,962,105
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,394,307,857
12.	Deduct total nonadmitted amounts		4,092,660
13.	Statement value at end of current period (Line 11 minus Line 12)		3,390,215,197

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		43,598,316,974
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,167,558,928
3.	Accrual of discount		53,233,164
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	5,633,116	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(101,943,144)	
	4.4. Part 4, Column 11	(52,737,395)	(149,047,423)
5.	Total gain (loss) on disposals, Part 4, Column 19		421,218,153
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		13,810,357,215
7.	Deduct amortization of premium		69,197,010
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	88,118,514	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	4,321,433	92,439,947
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,293,631	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	15,128,847	16,422,478
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		8,120,206
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		49,295,863,246
12.	Deduct total nonadmitted amounts		6,730,048
13.	Statement value at end of current period (Line 11 minus Line 12)		49,289,133,199

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,657,967,279	1,758,691,685	1,644,618,288	1,984,326,017
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	155,000,000	154,999,663	155,000,000	155,000,000
	4.	Totals	1,812,967,279	1,913,691,348	1,799,618,288	2,139,326,017
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	224,931,169	299,765,098	229,760,738	210,825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	172,505,655	206,843,199	176,540,325	165,355,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,469,087,607	1,804,283,424	1,492,464,788	1,409,038,414
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	35,371,930,810	40,289,083,708	35,412,310,378	34,362,964,385
	9.	Canada	958,078,420	1,086,628,000	958,367,605	950,680,079
	10.	Other Countries	7,962,577,195	8,761,645,812	7,913,912,393	7,885,161,518
	11.	Totals	44,292,586,425	50,137,357,520	44,284,590,376	43,198,805,982
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	47,972,078,135	54,361,940,589	47,982,974,515	47,123,350,413
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	112,026,836	112,026,836	110,362,630	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	112,026,836	112,026,836	110,362,630	
Parent, Subsidiaries and Affiliates	24.	Totals	1,211,758,294	1,211,758,295	1,552,611,938	
	25.	Total Common Stocks	1,323,785,130	1,323,785,131	1,662,974,568	
	26.	Total Stocks	1,323,785,130	1,323,785,131	1,662,974,568	
	27.	Total Bonds and Stocks	49,295,863,265	55,685,725,720	49,645,949,083	

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	430,515,423	1,065,952,853	73,969,288	48,855,582	387,010,303	XXX	2,006,303,449	4.1	2,251,737,700	5.3	2,005,554,255	749,194
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	430,515,423	1,065,952,853	73,969,288	48,855,582	387,010,303	XXX	2,006,303,449	4.1	2,251,737,700	5.3	2,005,554,255	749,194
2. All Other Governments												
2.1 NAIC 1	10,000,000	140,000,000	5,000,000			XXX	155,000,000	0.3	70,000,000	0.2	155,000,000	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	10,000,000	140,000,000	5,000,000			XXX	155,000,000	0.3	70,000,000	0.2	155,000,000	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		10,235,141	69,861,819	125,052,988	19,781,221	XXX	224,931,169	0.5	261,585,414	0.6	224,931,169	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		10,235,141	69,861,819	125,052,988	19,781,221	XXX	224,931,169	0.5	261,585,414	0.6	224,931,169	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	831,737	41,175,059	58,125,461	43,086,325	27,789,077	XXX	171,007,659	0.4	171,745,464	0.4	171,007,660	(1)
4.2 NAIC 2				497,179	1,000,818	XXX	1,497,997	0.0	1,497,954	0.0	1,497,997	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	831,737	41,175,059	58,125,461	43,583,504	28,789,895	XXX	172,505,656	0.4	173,243,418	0.4	172,505,657	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	27,959,314	210,544,973	392,488,075	350,017,536	488,077,702	XXX	1,469,087,600	3.0	1,965,233,126	4.6	1,469,087,599	1
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	27,959,314	210,544,973	392,488,075	350,017,536	488,077,702	XXX	1,469,087,600	3.0	1,965,233,126	4.6	1,469,087,599	1

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	589,093,369	3,390,285,455	4,966,226,814	2,589,479,884	10,658,998,272	XXX	22,194,083,794	45.8	21,468,160,822	50.2	16,194,381,428	5,999,702,366
6.2 NAIC 2	718,725,828	3,582,554,731	6,782,455,619	2,193,308,382	5,452,288,734	XXX	18,729,333,294	38.7	14,400,813,923	33.7	10,113,773,586	8,615,559,708
6.3 NAIC 3	67,450,895	361,686,962	282,074,520	161,641,558	86,143,308	XXX	958,997,243	2.0	637,765,655	1.5	237,293,755	721,703,488
6.4 NAIC 4	28,881,703	205,988,073	90,583,035		30,248,477	XXX	355,701,288	0.7	255,723,005	0.6	40,201,874	315,499,414
6.5 NAIC 5	6,421,904	110,179,621	85,359,672			XXX	201,961,197	0.4	149,729,713	0.4	8,242,022	193,719,175
6.6 NAIC 6		965,582	804,651			XXX	1,770,233	0.0	1,359,665	0.0		1,770,233
6.7 Totals	1,410,573,699	7,651,660,424	12,207,504,311	4,944,429,824	16,227,678,791	XXX	42,441,847,049	87.6	36,913,552,783	86.4	26,593,892,665	15,847,954,384
7. Hybrid Securities												
7.1 NAIC 1				4,927,107		XXX	4,927,107	0.0	5,584,108	0.0	4,927,107	
7.2 NAIC 2			106,305			XXX	106,305	0.0			106,305	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			106,305	4,927,107		XXX	5,033,412	0.0	5,584,108	0.0	5,033,412	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	18,500,000					XXX	18,500,000	0.0	30,750,000	0.1		18,500,000
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX			676,065	0.0		
8.6 NAIC 6						XXX						
8.7 Totals	18,500,000					XXX	18,500,000	0.0	31,426,065	0.1		18,500,000
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	214,792,150	214,792,150	0.4			214,792,150	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	214,792,150	214,792,150	0.4			214,792,150	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2			48,344,068			XXX	48,344,068	0.1			48,344,068	
10.3 NAIC 3		137,853,885	41,872,314			XXX	179,726,199	0.4	206,469,707	0.5	179,726,198	1
10.4 NAIC 4		844,540,621	500,934,350			XXX	1,345,474,971	2.8	839,706,150	2.0	1,345,474,971	
10.5 NAIC 5		116,559,308	27,946,442		1,107,540	XXX	145,613,290	0.3	26,696,624	0.1	145,613,291	(1)
10.6 NAIC 6		20,776,228	1,575,000			XXX	22,351,228	0.0	1,920,000	0.0	22,351,228	
10.7 Totals		1,119,730,042	620,672,174		1,107,540	XXX	1,741,509,756	3.6	1,074,792,481	2.5	1,741,509,756	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,076,899,843	4,858,193,481	5,565,671,457	3,161,419,422	11,581,656,575		26,243,840,778	54.2	XXX	XXX	20,224,889,218	6,018,951,560
11.2 NAIC 2	(d) 718,725,828	3,582,554,731	6,830,905,992	2,193,805,561	5,453,289,552	214,792,150	18,994,073,814	39.2	XXX	XXX	10,378,514,106	8,615,559,708
11.3 NAIC 3	(d) 67,450,895	499,540,847	323,946,834	161,641,558	86,143,308		1,138,723,442	2.4	XXX	XXX	417,019,953	721,703,489
11.4 NAIC 4	(d) 28,881,703	1,050,528,694	591,517,385		30,248,477		1,701,176,259	3.5	XXX	XXX	1,385,676,845	315,499,414
11.5 NAIC 5	(d) 6,421,904	226,738,929	113,306,114		1,107,540		(c) 347,574,487	0.7	XXX	XXX	153,855,313	193,719,174
11.6 NAIC 6	(d)	21,741,810	2,379,651				(c) 24,121,461	0.0	XXX	XXX	22,351,228	1,770,233
11.7 Totals	1,898,380,173	10,239,298,492	13,427,727,433	5,516,866,541	17,152,445,452	214,792,150	(b) 48,449,510,241	100.0	XXX	XXX	32,582,306,663	15,867,203,578
11.8 Line 11.7 as a % of Col. 7	3.9	21.1	27.7	11.4	35.4	0.4	100.0	XXX	XXX	XXX	67.3	32.7
12. Total Bonds Prior Year												
12.1 NAIC 1	1,404,695,078	4,485,675,846	5,403,205,686	3,079,088,597	11,852,131,427		XXX	XXX	26,224,796,634	61.3	20,288,435,641	5,936,360,993
12.2 NAIC 2	444,679,673	3,403,674,586	6,239,147,124	1,935,728,588	2,379,081,906		XXX	XXX	14,402,311,877	33.7	6,145,593,375	8,256,718,502
12.3 NAIC 3	61,968,958	452,159,556	245,097,361	69,656,608	15,352,879		XXX	XXX	844,235,362	2.0	318,314,646	525,920,716
12.4 NAIC 4	11,861,226	596,067,888	485,021,556	50,103	2,428,382		XXX	XXX	1,095,429,155	2.6	909,489,805	185,939,350
12.5 NAIC 5	2,787,509	79,830,315	93,808,513	676,065			XXX	XXX	(c) 177,102,402	0.4	50,690,988	126,411,414
12.6 NAIC 6			1,920,000		1,359,665		XXX	XXX	(c) 3,279,665	0.0	1,920,000	1,359,665
12.7 Totals	1,925,992,444	9,017,408,191	12,468,200,240	5,085,199,961	14,250,354,259		XXX	XXX	(b) 42,747,155,095	100.0	27,714,444,455	15,032,710,640
12.8 Line 12.7 as a % of Col. 9	4.5	21.1	29.2	11.9	33.3		XXX	XXX	100.0	XXX	64.8	35.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	790,071,207	3,203,097,166	3,788,566,481	2,144,701,082	10,298,453,282		20,224,889,218	41.7	20,288,435,641	47.5	20,224,889,218	XXX
13.2 NAIC 2	244,128,260	905,106,303	3,084,415,063	1,033,074,114	4,896,998,217	214,792,150	10,378,514,107	21.4	6,145,593,375	14.4	10,378,514,107	XXX
13.3 NAIC 3	3,035,938	199,345,921	101,574,199	38,867,870	74,196,025		417,019,953	0.9	318,314,646	0.7	417,019,953	XXX
13.4 NAIC 4	10,260,984	872,041,568	500,934,350		2,439,944		1,385,676,846	2.9	909,489,805	2.1	1,385,676,846	XXX
13.5 NAIC 5	5,179,912	119,316,752	28,251,109		1,107,540		153,855,313	0.3	50,690,988	0.1	153,855,313	XXX
13.6 NAIC 6		20,776,228	1,575,000				22,351,228	0.0	1,920,000	0.0	22,351,228	XXX
13.7 Totals	1,052,676,301	5,319,683,938	7,505,316,202	3,216,643,066	15,273,195,008	214,792,150	32,582,306,665	67.3	27,714,444,455	64.8	32,582,306,665	XXX
13.8 Line 13.7 as a % of Col. 7	3.2	16.3	23.0	9.9	46.9	0.7	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.2	11.0	15.5	6.6	31.5	0.4	67.3	XXX	XXX	XXX	67.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	286,828,636	1,655,096,315	1,777,104,976	1,016,718,340	1,283,203,293		6,018,951,560	12.4	5,936,360,993	13.9	XXX	6,018,951,560
14.2 NAIC 2	474,597,568	2,677,448,428	3,746,490,929	1,160,731,447	556,291,335		8,615,559,707	17.8	8,256,718,502	19.3	XXX	8,615,559,707
14.3 NAIC 3	64,414,957	300,194,926	222,372,635	122,773,688	11,947,283		721,703,489	1.5	525,920,716	1.2	XXX	721,703,489
14.4 NAIC 4	18,620,719	178,487,126	90,583,035		27,808,533		315,499,413	0.7	185,939,350	0.4	XXX	315,499,413
14.5 NAIC 5	1,241,992	107,422,177	85,055,005				193,719,174	0.4	126,411,414	0.3	XXX	193,719,174
14.6 NAIC 6		965,582	804,651				1,770,233	0.0	1,359,665	0.0	XXX	1,770,233
14.7 Totals	845,703,872	4,919,614,554	5,922,411,231	2,300,223,475	1,879,250,444		15,867,203,576	32.7	15,032,710,640	35.2	XXX	15,867,203,576
14.8 Line 14.7 as a % of Col. 7	5.3	31.0	37.3	14.5	11.8		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.7	10.2	12.2	4.7	3.9		32.7	XXX	XXX	XXX	XXX	32.7

(a) Includes $ 4,609,329,739 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 537,654,718 current year of bonds with Z designations and $ 413,517,743 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ 676,065 prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 415,109,108 ; NAIC 2 $ 62,323,003 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	430,383,132	1,065,657,924	73,853,344	48,835,351	387,010,303	XXX	2,005,740,054	4.1	2,251,004,472	5.3	2,004,990,859	749,195
1.02 Residential Mortgage-Backed Securities	132,291	294,929	115,944	20,231		XXX	563,395	0.0	733,229	0.0	563,396	(1)
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	430,515,423	1,065,952,853	73,969,288	48,855,582	387,010,303	XXX	2,006,303,449	4.1	2,251,737,701	5.3	2,005,554,255	749,194
2. All Other Governments												
2.01 Issuer Obligations	10,000,000	140,000,000	5,000,000			XXX	155,000,000	0.3	70,000,000	0.2	155,000,000	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	10,000,000	140,000,000	5,000,000			XXX	155,000,000	0.3	70,000,000	0.2	155,000,000	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		10,235,141	69,861,819	125,052,988	19,781,221	XXX	224,931,169	0.5	261,585,414	0.6	224,931,169	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		10,235,141	69,861,819	125,052,988	19,781,221	XXX	224,931,169	0.5	261,585,414	0.6	224,931,169	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	831,737	41,175,059	58,125,461	43,583,505	28,789,895	XXX	172,505,657	0.4	173,243,419	0.4	172,505,657	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	831,737	41,175,059	58,125,461	43,583,505	28,789,895	XXX	172,505,657	0.4	173,243,419	0.4	172,505,657	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	8,904,569	182,006,943	356,332,042	346,780,773	487,658,144	XXX	1,381,682,471	2.9	1,624,713,245	3.8	1,381,682,472	(1)
5.02 Residential Mortgage-Backed Securities	19,054,744	27,023,714	6,172,119	3,236,763	419,558	XXX	55,906,898	0.1	265,071,759	0.6	55,906,897	1
5.03 Commercial Mortgage-Backed Securities		1,514,316	29,983,914			XXX	31,498,230	0.1	75,448,122	0.2	31,498,229	1
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	27,959,313	210,544,973	392,488,075	350,017,536	488,077,702	XXX	1,469,087,599	3.0	1,965,233,126	4.6	1,469,087,598	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,234,267,131	6,762,826,817	11,244,376,911	4,184,479,852	16,002,704,278	XXX	39,428,654,989	81.4	33,445,439,177	78.2	24,860,462,284	14,568,192,705
6.02 Residential Mortgage-Backed Securities	32,904,783	127,857,364	133,535,848	294,567,495	7,953,929	XXX	596,819,419	1.2	637,818,121	1.5	571,035,690	25,783,729
6.03 Commercial Mortgage-Backed Securities	34,722,845	540,749,245	674,931,647	274,295,960	203,779,651	XXX	1,728,479,348	3.6	1,886,396,693	4.4	1,108,772,792	619,706,556
6.04 Other Loan-Backed and Structured Securities	108,678,941	220,226,997	154,659,905	191,086,516	13,240,934	XXX	687,893,293	1.4	943,898,791	2.2	53,621,898	634,271,395
6.05 Totals	1,410,573,700	7,651,660,423	12,207,504,311	4,944,429,823	16,227,678,792	XXX	42,441,847,049	87.6	36,913,552,782	86.4	26,593,892,664	15,847,954,385
7. Hybrid Securities												
7.01 Issuer Obligations			106,305	4,927,107		XXX	5,033,412	0.0	5,584,108	0.0	5,033,412	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			106,305	4,927,107		XXX	5,033,412	0.0	5,584,108	0.0	5,033,412	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	18,500,000					XXX	18,500,000	0.0	31,426,065	0.1		18,500,000
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	18,500,000					XXX	18,500,000	0.0	31,426,065	0.1		18,500,000

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	214,792,150	214,792,150	0.4			214,792,150	
9.03 Totals	XXX	XXX	XXX	XXX	XXX	214,792,150	214,792,150	0.4			214,792,150	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		1,119,730,043	620,672,174		1,107,540	XXX	1,741,509,757	3.6	1,074,792,481	2.5	1,741,509,757	
10.03 Totals		1,119,730,043	620,672,174		1,107,540	XXX	1,741,509,757	3.6	1,074,792,481	2.5	1,741,509,757	
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,702,886,569	8,201,901,884	11,807,655,882	4,753,659,576	16,925,943,841	XXX	43,392,047,752	89.6	XXX	XXX	28,804,605,853	14,587,441,899
11.02 Residential Mortgage-Backed Securities	52,091,818	155,176,007	139,823,911	297,824,489	8,373,487	XXX	653,289,712	1.3	XXX	XXX	627,505,983	25,783,729
11.03 Commercial Mortgage-Backed Securities	34,722,845	542,263,561	704,915,561	274,295,960	203,779,651	XXX	1,759,977,578	3.6	XXX	XXX	1,140,271,021	619,706,557
11.04 Other Loan-Backed and Structured Securities	108,678,941	220,226,997	154,659,905	191,086,516	13,240,934	XXX	687,893,293	1.4	XXX	XXX	53,621,898	634,271,395
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	214,792,150	214,792,150	0.4	XXX	XXX	214,792,150	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans		1,119,730,043	620,672,174		1,107,540	XXX	1,741,509,757	3.6	XXX	XXX	1,741,509,757	
11.08 Totals	1,898,380,173	10,239,298,492	13,427,727,433	5,516,866,541	17,152,445,453	214,792,150	48,449,510,242	100.0	XXX	XXX	32,582,306,662	15,867,203,580
11.09 Line 11.08 as a % of Col. 7	3.9	21.1	27.7	11.4	35.4	0.4	100.0	XXX	XXX	XXX	67.3	32.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,584,240,277	7,151,500,840	10,986,786,611	4,274,574,309	13,865,893,863	XXX	XXX	XXX	37,862,995,900	88.6	24,432,682,137	13,430,313,763
12.02 Residential Mortgage-Backed Securities	84,566,971	279,724,846	198,572,717	314,928,235	25,830,340	XXX	XXX	XXX	903,623,109	2.1	854,991,149	48,631,960
12.03 Commercial Mortgage-Backed Securities	91,130,569	614,332,117	645,208,043	279,365,242	331,808,844	XXX	XXX	XXX	1,961,844,815	4.6	1,118,146,296	843,698,519
12.04 Other Loan-Backed and Structured Securities	161,083,690	405,620,102	134,041,611	216,332,176	26,821,212	XXX	XXX	XXX	943,898,791	2.2	233,832,395	710,066,396
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	4,970,935	566,230,287	503,591,259			XXX	XXX	XXX	1,074,792,481	2.5	1,074,792,481	
12.08 Totals	1,925,992,442	9,017,408,192	12,468,200,241	5,085,199,962	14,250,354,259		XXX	XXX	42,747,155,096	100.0	27,714,444,458	15,032,710,638
12.09 Line 12.08 as a % of Col. 9	4.5	21.1	29.2	11.9	33.3		XXX	XXX	100.0	XXX	64.8	35.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	964,735,386	3,753,762,843	6,238,734,977	2,769,715,192	15,077,657,454	XXX	28,804,605,852	59.5	24,432,682,137	57.2	28,804,605,852	XXX
13.02 Residential Mortgage-Backed Securities	49,089,316	146,589,308	129,270,948	294,182,924	8,373,486	XXX	627,505,982	1.3	854,991,149	2.0	627,505,982	XXX
13.03 Commercial Mortgage-Backed Securities	10,256,656	281,791,225	509,421,664	152,744,949	186,056,527	XXX	1,140,271,021	2.4	1,118,146,296	2.6	1,140,271,021	XXX
13.04 Other Loan-Backed and Structured Securities	28,594,941	17,810,519	7,216,438			XXX	53,621,898	0.1	233,832,395	0.5	53,621,898	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	214,792,150	214,792,150	0.4			214,792,150	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		1,119,730,043	620,672,174		1,107,540	XXX	1,741,509,757	3.6	1,074,792,481	2.5	1,741,509,757	XXX
13.08 Totals	1,052,676,299	5,319,683,938	7,505,316,201	3,216,643,065	15,273,195,007	214,792,150	32,582,306,660	67.3	27,714,444,458	64.8	32,582,306,660	XXX
13.09 Line 13.08 as a % of Col. 7	3.2	16.3	23.0	9.9	46.9	0.7	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.2	11.0	15.5	6.6	31.5	0.4	67.3	XXX	XXX	XXX	67.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	738,151,183	4,448,139,041	5,568,920,905	1,983,944,384	1,848,286,387	XXX	14,587,441,900	30.1	13,430,313,763	31.4	XXX	14,587,441,900
14.02 Residential Mortgage-Backed Securities	3,002,502	8,586,699	10,552,963	3,641,565	1	XXX	25,783,730	0.1	48,631,960	0.1	XXX	25,783,730
14.03 Commercial Mortgage-Backed Securities	24,466,189	260,472,336	195,493,897	121,551,011	17,723,124	XXX	619,706,557	1.3	843,698,519	2.0	XXX	619,706,557
14.04 Other Loan-Backed and Structured Securities	80,084,000	202,416,478	147,443,467	191,086,516	13,240,934	XXX	634,271,395	1.3	710,066,396	1.7	XXX	634,271,395
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	845,703,874	4,919,614,554	5,922,411,232	2,300,223,476	1,879,250,446		15,867,203,582	32.7	15,032,710,638	35.2	XXX	15,867,203,582
14.09 Line 14.08 as a % of Col. 7	5.3	31.0	37.3	14.5	11.8		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.7	10.2	12.2	4.7	3.9		32.7	XXX	XXX	XXX	XXX	32.7

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	38,097,997	38,097,997			
2. Cost of short-term investments acquired	24,205,843,071	19,414,343,071		4,791,500,000	
3. Accrual of discount	1,398,728	1,398,728			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(584,007)	(584,007)			
6. Deduct consideration received on disposals	24,080,544,487	19,289,044,487		4,791,500,000	
7. Deduct amortization of premium	761,056	761,056			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	163,450,246	163,450,246			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	163,450,246	163,450,246			

(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)			9,241,859
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,813,989		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	44,843,944		46,657,933
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(89,976,662)		
	3.2 Section 2, Column 19			(89,976,662)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			12,802,460
6.	Considerations received/(paid) on terminations, Section 2, Column 15			59,231,011
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21	(698,711)		(698,711)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23	506,412		506,412
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(80,697,721)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(80,697,721)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			12,433,618
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			29,550,127
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	5,948,175		
	3.12 Section 1, Column 15, prior year	3,475,880	2,472,295	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	1,538,368		
	3.14 Section 1, Column 18, prior year	(943,738)	2,482,106	4,954,401
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	5,948,175		
	3.22 Section 1, Column 17, prior year	3,475,880	2,472,295	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	1,538,368		
	3.24 Section 1, Column 19, prior year plus	(943,738)		
	3.25 SSAP No. 108 Adjustments		2,482,106	4,954,401
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)		31,238,665	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	29,316,823		
	4.22 Amount recognized (Section 2, Column 16)	1,921,842		
	4.23 SSAP No. 108 Adjustments		31,238,665	
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)			41,983,745
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			41,983,745

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	734,422	811,450	811,450	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,719,578)	(2,616,373)	055451-AV-0	BHP BILLITON FIN USA	1.F FE	2,531,027	3,427,823
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	724,434	800,414	800,414	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,696,192)	(2,527,721)	06051G-FG-9	BAFC 2004-2	1.G FE	2,496,607	3,328,135
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	607,287	670,981	670,981	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,421,905)	(2,041,464)	110122-AQ-1	BRISTOL-MYERS SQUIBB CO	1.F FE	2,092,886	2,712,445
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	593,743	656,016	656,015	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,390,191)	(1,876,187)	110122-CR-7	BRISTOL-MYERS SQUIBB CO	1.F FE	2,046,206	2,532,203
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	753,335	832,346	832,346	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,763,861)	(2,618,960)	110122-DG-0	BRISTOL-MYERS SQUIBB CO	1.G FE	2,596,207	3,451,307
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	774,309	855,520	855,520	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,812,969)	(2,865,622)	110122-DL-9	BRISTOL-MYERS SQUIBB CO	1.F FE	2,668,489	3,721,142
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	763,238	843,288	843,288	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,787,048)	(2,953,394)	149123-CE-9	CATERPILLAR INC.	1.G FE	2,630,336	3,796,682
91283#HK2	Replication 03.31.2021 TUH1	1.C FE	588,438	650,154	650,154	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,377,770)	(2,036,640)	167560-PL-9	CHICAGO METRO WATER	1.C FE	2,027,925	2,686,795
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	590,186	652,086	652,086	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,381,863)	(2,182,379)	171232-AQ-4	CHUBB CORP	1.G FE	2,033,949	2,834,465
91283#HK2	Replication 03.31.2021 TUH1	1.E FE	586,253	647,740	647,740	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,372,654)	(2,230,421)	17275R-AD-4	CISCO SYSTEMS INC	1.E FE	2,020,395	2,878,162
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	600,111	663,052	663,052	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,405,103)	(2,141,595)	26442C-AB-0	DUKE ENERGY CAROLINAS	1.F FE	2,068,155	2,804,647
91283#HK2	Replication 03.31.2021 TUH1	1.E FE	604,977	668,428	668,428	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,416,495)	(2,176,209)	341081-FB-8	FLORIDA POWER & LIGHT	1.E FE	2,084,924	2,844,638
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	621,747	686,957	686,957	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,455,760)	(2,278,959)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE	2,142,717	2,965,916
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	762,294	842,244	842,244	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,784,836)	(2,632,618)	39138Q-AC-9	GREAT-WEST LIFECO FIN 18	1.F FE	2,627,081	3,474,863
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	741,242	818,985	818,985	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,735,547)	(2,532,770)	404280-AQ-2	HSBC HOLDINGS PLC	1.G FE	2,554,533	3,351,756
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	741,232	818,973	818,973	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,735,522)	(2,581,666)	437076-BF-8	HOME DEPOT INC	1.F FE	2,554,495	3,400,640
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	731,324	808,027	808,027	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,712,324)	(2,655,150)	46625H-JU-5	JP MORGAN CHASE & CO	1.F FE	2,520,351	3,463,176
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	797,950	881,640	881,640	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,868,322)	(2,033,626)	575767-AQ-1	MASS MUTUAL LIFE INS CO	1.F FE	2,749,963	2,915,266
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	762,613	842,597	842,597	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,785,584)	(2,647,448)	59156R-BG-2	METLIFE INC.	1.G FE	2,628,181	3,490,045
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	393,890	435,202	435,202	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(922,255)	(1,061,268)	638671-AL-1	NATIONWIDE MUTUAL INSURA	1.G FE	1,357,457	1,496,470
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	741,965	819,784	819,784	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,737,239)	(2,516,243)	63946B-AJ-9	NBCUNIVERSAL MEDIA LLC	1.G FE	2,557,023	3,336,027
91283#HK2	Replication 03.31.2021 TUH1	1.D FE	146,604	161,980	161,980	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(343,258)	(549,010)	641062-AN-4	NESTLE HOLDINGS INC	1.D FE	505,238	710,990
91283#HK2	Replication 03.31.2021 TUH1	1.B FE	567,060	626,534	626,534	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,327,715)	(1,955,204)	64990F-MT-8	NEW YORK DORM AUTH PER INC TAX	1.B FE	1,954,249	2,581,737
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	371,420	410,376	410,376	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(869,644)	(1,112,932)	69448F-AA-9	PACIFIC LIFE INSURANCE C	1.G FE	1,280,020	1,523,308
91283#HK2	Replication 03.31.2021 TUH1	1.E FE	599,506	662,383	662,383	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,403,685)	(2,117,005)	695114-CL-0	SCOTTISH POWER	1.E FE	2,066,068	2,779,388
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	746,357	824,636	824,636	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,747,522)	(2,397,652)	718172-BD-0	PHILIP MORRIS	1.F FE	2,572,159	3,222,289
91283#HK2	Replication 03.31.2021 TUH1	1.C FE	655,742	724,517	724,517	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,535,355)	(2,443,300)	771196-AU-6	ROCHE CVT GENENTECH CSD 144A	1.C FE	2,259,872	3,167,817
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	372,337	411,388	411,388	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(871,790)	(1,269,420)	797440-BW-3	SAN DIEGO GAS & ELECTRIC	1.F FE	1,283,178	1,680,808
91283#HK2	Replication 03.31.2021 TUH1	1.D FE	630,108	696,195	696,195	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,475,336)	(2,233,066)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	2,171,531	2,929,261
91283#HK2	Replication 03.31.2021 TUH1	1.D FE	389,092	429,900	429,900	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(911,020)	(1,334,250)	822582-BF-8	SHELL INTERNATIONAL FIN	1.D FE	1,340,921	1,764,151
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	388,374	429,108	429,108	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(909,341)	(1,245,131)	837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	1,338,449	1,674,239
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	579,020	639,748	639,748	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,355,718)	(1,745,867)	842400-FF-5	SOUTHERN CALIFORNIA EDISON	1.G FE	1,995,467	2,385,615
91283#HK2	Replication 03.31.2021 TUH1	1.F FE	325,330	359,451	359,451	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(761,728)	(979,009)	872540-AU-3	TJX COMPANIES, INC	1.F FE	1,121,178	1,338,460
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	733,438	810,363	810,363	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,717,275)	(2,784,789)	87612E-BA-3	TARGET CORP	1.G FE	2,527,637	3,595,151
91283#HK2	Replication 03.31.2021 TUH1	1.E FE	331,061	365,783	365,783	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(775,147)	(1,178,311)	882508-BD-5	TEXAS INSTRUMENTS IN	1.E FE	1,140,930	1,544,094
91283#HK2	Replication 03.31.2021 TUH1	1.A FE	598,853	661,662	661,662	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,402,155)	(2,179,910)	89837L-AB-1	PRINCETON UNIVERSITY	1.A FE	2,063,817	2,841,572
91283#HK2	Replication 03.31.2021 TUH1	1.A FE	563,622	622,736	622,736	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,319,667)	(2,081,421)	915115-3X-5	UNIV OF TEXAS TX	1.A FE	1,942,404	2,704,157
91283#HK2	Replication 03.31.2021 TUH1	1.C FE	618,321	683,171	683,171	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,447,738)	(2,359,084)	931142-CK-7	WAL-MART STORES	1.C FE	2,130,909	3,042,256
91283#HK2	Replication 03.31.2021 TUH1	1.G FE	568,767	628,421	628,421	12/01/2020	03/31/2021	Replication 03.31.2021 TUH1	(1,331,713)	(1,935,118)	976656-BW-7	WISCONSIN ELECTRIC POWER	1.G FE	1,960,134	2,563,538
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	411,151	567,709	567,709	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,203,057)	(1,830,476)	055451-AV-0	BHP BILLITON FIN USA	1.F FE	1,770,766	2,398,185
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	405,559	559,989	559,989	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,186,696)	(1,768,453)	06051G-FG-9	BAFC 2004-2	1.G FE	1,746,684	2,328,441
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	339,977	469,434	469,434	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(994,798)	(1,428,256)	110122-AQ-1	BRISTOL-MYERS SQUIBB CO	1.F FE	1,464,232	1,897,690
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	332,394	458,964	458,964	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(972,610)	(1,312,624)	110122-CR-7	BRISTOL-MYERS SQUIBB CO	1.F FE	1,431,574	1,771,588
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	421,739	582,329	582,329	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,234,038)	(1,832,286)	110122-DG-0	BRISTOL-MYERS SQUIBB CO	1.G FE	1,816,367	2,414,615
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	433,481	598,542	598,542	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,268,396)	(2,004,856)	110122-DL-9	BRISTOL-MYERS SQUIBB CO	1.F FE	1,866,937	2,603,398
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	427,283	589,984	589,984	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,250,261)	(2,066,264)	149123-CE-9	CATERPILLAR INC.	1.G FE	1,840,245	2,656,248
91283#HV8	Replication 03.22.2021 TYH1	1.C FE	329,425	454,863	454,863	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(963,920)	(1,424,881)	167560-PL-9	CHICAGO METRO WATER	1.C FE	1,418,784	1,879,744
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	330,403	456,215	456,215	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(966,784)	(1,526,843)	171232-AQ-4	CHUBB CORP	1.G FE	1,422,999	1,983,058
91283#HV8	Replication 03.22.2021 TYH1	1.E FE	328,201	453,174	453,174	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(960,341)	(1,560,455)	17275R-AD-4	CISCO SYSTEMS INC	1.E FE	1,413,516	2,013,629
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	335,960	463,887	463,887	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(983,043)	(1,498,310)	26442C-AB-0	DUKE ENERGY CAROLINAS	1.F FE	1,446,930	1,962,197
91283#HV8	Replication 03.22.2021 TYH1	1.E FE	338,684	467,648	467,648	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(991,013)	(1,522,527)	341081-FB-8	FLORIDA POWER & LIGHT	1.E FE	1,458,662	1,990,175
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	348,072	480,611	480,611	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,018,484)	(1,594,413)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE	1,499,095	2,075,024
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	426,754	589,254	589,254	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,248,713)	(1,841,841)	39138Q-AC-9	GREAT-WEST LIFECO FIN 18	1.F FE	1,837,967	2,431,095
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	414,969	572,981	572,981	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,214,230)	(1,771,986)	404280-AQ-2	HSBC HOLDINGS PLC	1.G FE	1,787,211	2,344,967
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	414,963	572,973	572,973	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,214,212)	(1,806,194)	437076-BF-8	HOME DEPOT INC	1.F FE	1,787,185	2,379,167
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	409,417	565,315	565,315	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,197,982)	(1,857,605)	46625H-JU-5	JP MORGAN CHASE & CO	1.F FE	1,763,297	2,422,919
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	446,716	616,816	616,816	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,307,122)	(1,422,772)	575767-AQ-1	MASS MUTUAL LIFE INS CO	1.F FE	1,923,938	2,039,589
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	426,933	589,501	589,501	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,249,236)	(1,852,216)	59156R-BG-2	METLIFE INC.	1.G FE	1,838,737	2,441,717
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	220,511	304,478	304,478	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(645,231)	(742,488)	638671-AL-1	NATIONWIDE MUTUAL INSURA	1.G FE	949,709	1,046,965
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	415,374	573,540	573,540	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,215,413)	(1,760,423)	63946B-AJ-9	NBCUNIVERSAL MEDIA LLC	1.G FE	1,788,953	2,333,963
91283#HV8	Replication 03.22.2021 TYH1	1.D FE	82,073	113,325	113,325	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(240,152)	(384,100)	641062-AN-4	NESTLE HOLDINGS INC	1.D FE	353,477	497,425
91283#HV8	Replication 03.22.2021 TYH1	1.B FE	317,456	438,338	438,338	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(928,900)	(1,367,906)	64990F-MT-8	NEW YORK DORM AUTH PER INC TAX	1.B FE	1,367,238	1,806,244
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	207,932	287,108	287,108	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(608,424)	(778,633)	69448F-AA-9	PACIFIC LIFE INSURANCE C	1.G FE	895,532	1,065,742

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HV8	Replication 03.22.2021 TYH1	1.E FE	335,621	463,419	463,419	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(982,051)	(1,481,106)	695114-CL-0	SCOTTISH POWER	1.E FE	1,445,470	1,944,525
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	417,832	576,935	576,935	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,222,607)	(1,677,454)	718172-BD-0	PHILIP MORRIS	1.F FE	1,799,542	2,254,389
91283#HV8	Replication 03.22.2021 TYH1	1.C FE	367,103	506,889	506,889	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,074,170)	(1,709,390)	771196-AU-6	ROCHE CVT GENENTECH CSD 144A	1.C FE	1,581,060	2,216,279
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	208,445	287,817	287,817	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(609,925)	(888,116)	797440-BW-3	SAN DIEGO GAS & ELECTRIC	1.F FE	897,741	1,175,933
91283#HV8	Replication 03.22.2021 TYH1	1.D FE	352,753	487,074	487,074	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,032,180)	(1,562,305)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	1,519,254	2,049,379
91283#HV8	Replication 03.22.2021 TYH1	1.D FE	217,825	300,768	300,768	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(637,371)	(933,473)	822582-BF-8	SHELL INTERNATIONAL FIN	1.D FE	938,140	1,234,241
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	217,423	300,214	300,214	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(636,196)	(871,123)	837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	936,410	1,171,337
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	324,152	447,583	447,583	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(948,492)	(1,221,449)	842400-FF-5	SOUTHERN CALIFORNIA EDISON	1.G FE	1,396,075	1,669,032
91283#HV8	Replication 03.22.2021 TYH1	1.F FE	182,129	251,480	251,480	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(532,922)	(684,938)	872540-AU-3	TJX COMPANIES, INC	1.F FE	784,403	936,418
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	410,600	566,949	566,949	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,201,446)	(1,948,303)	87612E-BA-3	TARGET CORP	1.G FE	1,768,394	2,515,252
91283#HV8	Replication 03.22.2021 TYH1	1.E FE	185,337	255,910	255,910	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(542,311)	(824,374)	882508-BD-5	TEXAS INSTRUMENTS IN	1.E FE	798,221	1,080,284
91283#HV8	Replication 03.22.2021 TYH1	1.A FE	335,255	462,914	462,914	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(980,981)	(1,525,116)	89837L-AB-1	PRINCETON UNIVERSITY	1.A FE	1,443,895	1,988,030
91283#HV8	Replication 03.22.2021 TYH1	1.A FE	315,532	435,681	435,681	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(923,270)	(1,456,211)	915115-3X-5	UNIV OF TEXAS TX	1.A FE	1,358,951	1,891,892
91283#HV8	Replication 03.22.2021 TYH1	1.C FE	346,154	477,963	477,963	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,012,871)	(1,650,471)	931142-CK-7	WAL-MART STORES	1.C FE	1,490,834	2,128,433
91283#HV8	Replication 03.22.2021 TYH1	1.G FE	318,412	439,658	439,658	12/21/2020	03/22/2021	Replication 03.22.2021 TYH1	(931,698)	(1,353,854)	976656-BW-7	WISCONSIN ELECTRIC POWER	1.G FE	1,371,355	1,793,512
903708E0	Replication 03.22.2021 USH1	1.F FE	950,982	1,646,983	1,646,983	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,490,191)	(5,310,398)	055451-AV-0	BHP BILLITON FIN USA	1.F FE	5,137,174	6,957,381
903708E0	Replication 03.22.2021 USH1	1.G FE	938,049	1,624,584	1,624,584	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,442,726)	(5,130,462)	06051G-FG-9	BAFC 2004-2	1.G FE	5,067,311	6,755,046
903708E0	Replication 03.22.2021 USH1	1.F FE	786,359	1,361,876	1,361,876	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,886,010)	(4,143,517)	110122-AQ-1	BRISTOL-MYERS SQUIBB CO	1.F FE	4,247,887	5,505,393
903708E0	Replication 03.22.2021 USH1	1.F FE	768,821	1,331,501	1,331,501	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,821,641)	(3,808,058)	110122-CR-7	BRISTOL-MYERS SQUIBB CO	1.F FE	4,153,142	5,139,559
903708E0	Replication 03.22.2021 USH1	1.G FE	975,472	1,689,396	1,689,396	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,580,072)	(5,315,649)	110122-DG-0	BRISTOL-MYERS SQUIBB CO	1.G FE	5,269,468	7,005,045
903708E0	Replication 03.22.2021 USH1	1.F FE	1,002,631	1,736,431	1,736,431	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,679,746)	(5,816,294)	110122-DL-9	BRISTOL-MYERS SQUIBB CO	1.F FE	5,416,177	7,552,725
903708E0	Replication 03.22.2021 USH1	1.G FE	988,296	1,711,605	1,711,605	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,627,135)	(5,994,443)	149123-CE-9	CATERPILLAR INC.	1.G FE	5,338,739	7,706,048
903708E0	Replication 03.22.2021 USH1	1.C FE	761,952	1,319,605	1,319,605	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,796,431)	(4,133,726)	167560-PL-9	CHICAGO METRO WATER	1.C FE	4,116,036	5,453,331
903708E0	Replication 03.22.2021 USH1	1.G FE	764,215	1,323,525	1,323,525	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,804,739)	(4,429,529)	171232-AQ-4	CHUBB CORP	1.G FE	4,128,265	5,753,054
903708E0	Replication 03.22.2021 USH1	1.E FE	759,122	1,314,705	1,314,705	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,786,048)	(4,527,040)	17275R-AD-4	CISCO SYSTEMS INC	1.E FE	4,100,753	5,841,745
903708E0	Replication 03.22.2021 USH1	1.F FE	777,067	1,345,784	1,345,784	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,851,908)	(4,346,751)	26442C-AB-0	DUKE ENERGY CAROLINAS	1.F FE	4,197,691	5,692,534
903708E0	Replication 03.22.2021 USH1	1.E FE	783,368	1,356,695	1,356,695	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,875,031)	(4,417,007)	341081-FB-8	FLORIDA POWER & LIGHT	1.E FE	4,231,727	5,773,703
903708E0	Replication 03.22.2021 USH1	1.F FE	805,083	1,394,303	1,394,303	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,954,726)	(4,625,556)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE	4,349,029	6,019,858
903708E0	Replication 03.22.2021 USH1	1.F FE	987,072	1,709,486	1,709,486	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,622,645)	(5,343,371)	39138Q-AC-9	GREAT-WEST LIFECO FIN 18	1.F FE	5,332,131	7,052,857
903708E0	Replication 03.22.2021 USH1	1.G FE	959,814	1,662,278	1,662,278	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,522,604)	(5,140,712)	404280-AQ-2	HSBC HOLDINGS PLC	1.G FE	5,184,882	6,802,989
903708E0	Replication 03.22.2021 USH1	1.F FE	959,800	1,662,253	1,662,253	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,522,552)	(5,239,955)	437076-BF-8	HOME DEPOT INC	1.F FE	5,184,806	6,902,208
903708E0	Replication 03.22.2021 USH1	1.F FE	946,971	1,640,035	1,640,035	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,475,470)	(5,389,102)	46625H-JU-5	JP MORGAN CHASE & CO	1.F FE	5,115,505	7,029,137
903708E0	Replication 03.22.2021 USH1	1.F FE	1,033,243	1,789,447	1,789,447	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,792,095)	(4,127,608)	575767-AQ-1	MASS MUTUAL LIFE INS CO	1.F FE	5,581,542	5,917,055
903708E0	Replication 03.22.2021 USH1	1.G FE	987,486	1,710,202	1,710,202	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,624,163)	(5,373,470)	59156R-BG-2	METLIFE INC.	1.G FE	5,334,365	7,083,672
903708E0	Replication 03.22.2021 USH1	1.G FE	510,037	883,321	883,321	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,871,883)	(2,154,033)	638671-AL-1	NATIONWIDE MUTUAL INSURA	1.G FE	2,755,203	3,037,354
903708E0	Replication 03.22.2021 USH1	1.G FE	960,750	1,663,898	1,663,898	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,526,038)	(5,107,167)	63946B-AJ-9	NBCUNIVERSAL MEDIA LLC	1.G FE	5,189,936	6,771,065
903708E0	Replication 03.22.2021 USH1	1.D FE	189,833	328,767	328,767	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(696,705)	(1,114,314)	641062-AN-4	NESTLE HOLDINGS INC	1.D FE	1,025,472	1,443,081
903708E0	Replication 03.22.2021 USH1	1.B FE	734,269	1,271,663	1,271,663	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,694,835)	(3,968,436)	64990F-MT-8	NEW YORK DORM AUTH PER INC TAX	1.B FE	3,966,498	5,240,099
903708E0	Replication 03.22.2021 USH1	1.G FE	480,942	832,931	832,931	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,765,099)	(2,258,896)	69448F-AA-9	PACIFIC LIFE INSURANCE C	1.G FE	2,598,030	3,091,826
903708E0	Replication 03.22.2021 USH1	1.E FE	776,283	1,344,426	1,344,426	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,849,030)	(4,296,841)	695114-CL-0	SCOTTISH POWER	1.E FE	4,193,456	5,641,267
903708E0	Replication 03.22.2021 USH1	1.F FE	966,437	1,673,747	1,673,747	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,546,910)	(4,866,465)	718172-BD-0	PHILIP MORRIS	1.F FE	5,220,657	6,540,212
903708E0	Replication 03.22.2021 USH1	1.C FE	849,101	1,470,537	1,470,537	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,116,279)	(4,959,116)	771196-AU-6	ROCHE CVT GENENTECH CSD 144A	1.C FE	4,586,816	6,429,653
903708E0	Replication 03.22.2021 USH1	1.F FE	482,128	834,986	834,986	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,769,454)	(2,576,516)	797440-BW-3	SAN DIEGO GAS & ELECTRIC	1.F FE	2,604,439	3,411,502
903708E0	Replication 03.22.2021 USH1	1.D FE	815,909	1,413,052	1,413,052	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,994,460)	(4,532,407)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	4,407,512	5,945,459
903708E0	Replication 03.22.2021 USH1	1.D FE	503,824	872,560	872,560	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,849,079)	(2,708,100)	822582-BF-8	SHELL INTERNATIONAL FIN	1.D FE	2,721,639	3,580,660
903708E0	Replication 03.22.2021 USH1	1.F FE	502,895	870,951	870,951	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,845,670)	(2,527,217)	837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	2,716,622	3,398,168
903708E0	Replication 03.22.2021 USH1	1.G FE	749,756	1,298,484	1,298,484	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,751,674)	(3,543,550)	842400-FF-5	SOUTHERN CALIFORNIA EDISON	1.G FE	4,050,158	4,842,034
903708E0	Replication 03.22.2021 USH1	1.F FE	421,260	729,570	729,570	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,546,063)	(1,987,075)	872540-AU-3	TJX COMPANIES, INC	1.F FE	2,275,633	2,716,645
903708E0	Replication 03.22.2021 USH1	1.G FE	949,709	1,644,777	1,644,777	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,485,517)	(5,652,228)	87612E-BA-3	TARGET CORP	1.G FE	5,130,293	7,297,004
903708E0	Replication 03.22.2021 USH1	1.E FE	428,681	742,422	742,422	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,573,299)	(2,391,592)	882508-BD-5	TEXAS INSTRUMENTS IN	1.E FE	2,315,721	3,134,015
903708E0	Replication 03.22.2021 USH1	1.A FE	775,437	1,342,961	1,342,961	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,845,926)	(4,424,518)	89837L-AB-1	PRINCETON UNIVERSITY	1.A FE	4,188,886	5,767,479
903708E0	Replication 03.22.2021 USH1	1.A FE	729,819	1,263,955	1,263,955	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,678,501)	(4,224,616)	915115-3X-5	UNIV OF TEXAS TX	1.A FE	3,942,457	5,488,571
903708E0	Replication 03.22.2021 USH1	1.C FE	800,646	1,386,619	1,386,619	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,938,443)	(4,788,185)	931142-CK-7	WAL-MART STORES	1.C FE	4,325,061	6,174,803
903708E0	Replication 03.22.2021 USH1	1.G FE	736,481	1,275,492	1,275,492	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,702,950)	(3,927,669)	976656-BW-7	WISCONSIN ELECTRIC POWER	1.G FE	3,978,443	5,203,161
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	13,280	14,673	14,673	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,488)	(9,325)	002824-BB-5	ABBOTT LABORATORIES	1.G FE	21,161	23,998
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	24,062	26,585	26,585	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(11,756)	(16,117)	002824-BF-6	ABBOTT LABORATORIES	1.G FE	38,342	42,703
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	114,325	126,316	126,316	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(55,858)	(65,335)	00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	1.D FE	182,174	191,651
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	45,826	50,632	50,632	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(22,390)	(26,383)	00386S-AL-6	ABU DHABI NATIONAL ENERGY CO	1.D FE	73,023	77,015
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	66,476	73,449	73,449	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(32,480)	(43,215)	00440E-AS-6	ACE INA HOLDINGS	1.F FE	105,928	116,663
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	91,734	101,355	101,355	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(44,821)	(42,009)	02079K-AD-9	ALPHABET INC-CL-C	1.C FE	146,176	143,365
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	98,830	109,196	109,196	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(48,288)	(69,135)	023135-BC-9	AMAZON.COM INC.	1.E FE	157,484	178,331
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	20,548	22,704	22,704	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(10,040)	(12,835)	025816-BW-8	AMERICAN EXPRESS	1.G FE	32,743	35,539
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	79,822	88,193	88,194	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(39,000)	(40,025)	0258M0-EB-1	AMERICAN EXPRESS CREDIT	1.G FE	127,194	128,218

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	29,801	32,927	32,927	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,561)	(18,647)	02665W-CQ-2	AMERICAN HONDA FINANCE	1.G FE	47,488	51,574
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	13,656	15,088	15,088	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,672)	(9,244)	03076C-AG-1	AMERIPRISE FINANCIAL INC	1.G FE	21,760	24,332
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	35,913	39,680	39,680	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(17,547)	(24,292)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1.G FE	57,227	63,972
91283#HJ5	Replication 03.31.2021 TUH1	1.B FE	30,742	33,966	33,966	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,020)	(21,170)	037833-AZ-3	APPLE COMPUTER INC	1.B FE	48,987	55,136
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	129,776	143,387	143,387	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(63,407)	(92,164)	038222-AL-9	APPLIED MATERIALS INC	1.G FE	206,794	235,551
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	117,359	129,668	129,668	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(57,341)	(59,506)	038222-AN-5	APPLIED MATERIALS INC	1.G FE	187,009	189,175
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	79,926	88,309	88,309	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(39,051)	(53,089)	049560-AN-5	ATMOS ENERGY CORP	1.E FE	127,360	141,398
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	57,192	63,190	63,190	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(27,943)	(31,344)	05348E-AQ-2	AVALONBAY COMMUNITIES	1.G FE	91,133	94,534
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	68,632	75,831	75,831	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(33,533)	(37,046)	05377R-CQ-5	AESOP 2012-1A	1.A FE	109,364	112,877
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	39,665	43,825	43,825	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(19,380)	(21,155)	05541V-AE-6	BG ENERGY CAPITAL PLC	1.E FE	63,205	64,980
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	31,895	35,240	35,240	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,584)	(17,259)	055451-AQ-1	BHP BILLITON FIN USA	1.F FE	50,824	52,499
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	16,015	17,695	17,695	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(7,825)	(11,037)	05565Q-DN-5	BP CAPITAL MARKETS PLC	1.F FE	25,519	28,731
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	128,204	141,651	141,651	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(62,640)	(94,806)	05964H-AB-1	BANCO SANTANDER CHILE	1.G FE	204,290	236,457
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	29,814	32,941	32,941	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,567)	(19,639)	06051G-FF-1	BAFC 2004-2	1.G FE	47,507	52,580
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	34,307	37,905	37,905	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(16,762)	(19,206)	06406R-AN-7	BANK OF NY MELLON CORP	1.E FE	54,667	57,111
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	11,471	12,674	12,674	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,605)	(7,378)	09247X-AL-5	BLACKROCK INC	1.D FE	18,278	20,052
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	92,028	101,680	101,680	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(44,964)	(45,119)	10373Q-BM-1	BP CAP MARKETS AMERICA	1.F FE	146,645	146,799
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	185,628	205,097	205,097	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(90,696)	(133,938)	110122-CP-1	BRISTOL-MYERS SQUIBB CO	1.F FE	295,793	339,035
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	42,992	47,501	47,501	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(21,006)	(25,070)	110122-CW-6	BRISTOL-MYERS SQUIBB CO	1.F FE	68,507	72,571
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	20,285	22,413	22,413	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(9,911)	(12,337)	110122-CZ-9	BRISTOL-MYERS SQUIBB CO	1.F FE	32,324	34,750
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	11,455	12,656	12,656	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,597)	(5,826)	12189L-AF-8	BURLINGTN NORTH SANTA FE	1.E FE	18,253	18,482
91283#HJ5	Replication 03.31.2021 TUH1	1.A FM	51,947	57,395	57,395	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(25,381)	(24,482)	125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE	1.A FM	82,776	81,877
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	31,938	35,288	35,288	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,605)	(18,106)	125720-AE-5	CHICAGO MERCANTILE EXCHANGE	1.D FE	50,893	53,394
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	4,517	4,991	4,991	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(2,207)	(2,600)	133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	7,198	7,591
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	4,497	4,969	4,969	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(2,197)	(2,848)	166764-BT-6	CHEVRON CORP	1.C FE	7,166	7,817
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	22,875	25,274	25,274	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(11,177)	(16,742)	191219-AU-8	COCA-COLA REFRESH USA	1.F FE	36,451	42,016
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	271,102	299,536	299,536	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(132,458)	(191,838)	2027A0-HY-8	COMMONWEALTH BANK AUST	1.D FE	431,994	491,374
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	29,751	32,871	32,871	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,536)	(14,556)	21685W-BT-3	COOPERATIEVE RABOBANK UA	1.D FE	47,407	47,427
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	31,683	35,006	35,006	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,480)	(17,432)	22160K-AK-1	COSTCO WHOLESALE CORP	1.D FE	50,486	52,438
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	11,413	12,610	12,610	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,576)	(7,620)	225460-AP-2	CREDIT SUISSE NEW YORK	1.F FE	18,186	20,230
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	57,190	63,189	63,189	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(27,943)	(36,349)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1.F FE	91,132	99,538
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	114,655	126,681	126,681	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(56,020)	(56,455)	254687-CK-0	DISNEY WALT PRODUCTIONS	1.G FE	182,700	183,136
91283#HJ5	Replication 03.31.2021 TUH1	2.A FE	46,141	50,981	50,981	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(22,544)	(29,812)	254687-CZ-7	DISNEY WALT PRODUCTIONS	2.A FE	73,525	80,793
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	20,211	22,331	22,331	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(9,875)	(14,039)	291011-BG-8	EMERSON ELECTRIC CO	1.F FE	32,206	36,370
91283#HJ5	Replication 03.31.2021 TUH1	1.A FM	23,312	25,757	25,757	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(11,390)	(13,864)	29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE	1.A FM	37,147	39,621
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	175,707	194,135	194,135	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(85,849)	(95,794)	29446M-AF-9	EQUINOR ASA	1.D FE	279,984	289,929
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	8,884	9,816	9,816	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(4,341)	(5,936)	30231G-AF-9	EXXON MOBIL CORP	1.C FE	14,157	15,752
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	4,476	4,946	4,946	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(2,187)	(3,136)	30231G-AT-9	EXXON MOBIL CORP	1.C FE	7,133	8,082
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	31,987	35,342	35,342	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,629)	(15,769)	30231G-AV-4	EXXON MOBIL CORP	1.C FE	50,971	51,111
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	174,098	192,358	192,358	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(85,063)	(86,323)	30231G-BN-1	EXXON MOBIL CORP	1.C FE	277,421	278,680
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	82,235	90,860	90,860	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(40,179)	(50,024)	313747-AT-4	FEDERAL REALTY INVEST TRUST	1.G FE	131,039	140,884
91283#HJ5	Replication 03.31.2021 TUH1	1.A	23,097	25,519	25,519	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(11,285)	(14,657)	3137F3-2B-9	FHLMC MULTIFAMILY STRUCTURED P	1.A	36,804	40,176
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	13,569	14,992	14,992	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,630)	(7,912)	341081-FJ-1	FLORIDA POWER & LIGHT	1.E FE	21,622	22,904
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	20,001	22,098	22,098	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(9,772)	(12,208)	344419-AA-4	FOMENTO ECONOMICO MEX	1.G FE	31,870	34,307
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	210,473	232,548	232,548	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(102,835)	(113,836)	369550-BM-9	GENERAL DYNAMICS CORP	1.F FE	335,383	346,384
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	114,393	126,390	126,390	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(55,891)	(69,492)	37331N-AD-3	GEORGIA-PACIFIC LLC	1.G FE	182,282	195,882
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	18,728	20,693	20,693	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(9,150)	(12,172)	377372-AM-9	GLAXOSMITHKLINE PLC	1.F FE	29,843	32,864
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	67,799	74,909	74,909	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(33,126)	(39,910)	404280-BM-0	HSBC HOLDINGS PLC	1.F FE	108,035	114,820
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	57,155	63,149	63,149	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(27,925)	(39,454)	437076-BK-7	HOME DEPOT INC	1.F FE	91,074	102,603
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	90,570	100,069	100,069	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(44,252)	(42,211)	437076-CB-6	HOME DEPOT INC	1.F FE	144,320	142,280
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	13,606	15,033	15,033	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,648)	(7,591)	456837-AG-8	ING GROEP	1.G FE	21,681	22,625
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	11,012	12,167	12,167	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,381)	(8,244)	46625H-QW-3	JP MORGAN CHASE & CO	1.F FE	17,548	20,411
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	31,083	34,343	34,343	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,187)	(21,416)	532457-BH-0	LILLY (ELI) & CO	1.F FE	49,530	55,759
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	70,348	77,727	77,727	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(34,372)	(35,268)	53944Y-AF-0	LLOYDS BANKING GROUP PLC	1.G FE	112,098	112,995
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	11,390	12,584	12,584	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,565)	(7,374)	559222-AQ-7	MAGNA INTERNATIONAL INC -CLA	1.G FE	18,149	19,958
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	160,115	176,908	176,908	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(78,231)	(117,320)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1.G FE	255,139	294,228
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	73,169	80,843	80,843	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(35,750)	(47,777)	585055-BS-4	MEDTRONIC INC	1.G FE	116,593	128,620
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	20,591	22,750	22,750	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(10,060)	(10,093)	58933Y-AA-3	MERCK & COMPANY, INC.	1.E FE	32,811	32,843
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	45,492	50,264	50,264	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(22,227)	(27,006)	58933Y-AF-2	MERCK & COMPANY, INC.	1.E FE	72,491	77,270
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	63,472	70,129	70,129	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(31,012)	(34,277)	58933Y-AQ-8	MERCK & COMPANY, INC.	1.E FE	101,140	104,405
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	114,020	125,979	125,979	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(55,709)	(82,724)	59217G-BY-4	MET LIFE GLOB FUNDING I	1.D FE	181,688	208,703
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	11,144	12,313	12,313	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,445)	(7,454)	594918-BB-9	MICROSOFT CORP	1.A FE	17,758	19,768
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	63,638	70,312	70,312	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(31,093)	(35,962)	594918-BH-6	MICROSOFT CORP	1.A FE	101,405	106,274

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	31,799	35,134	35,134	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,537)	(16,254)	594918-BP-8	MICROSOFT CORP	1.A FE	50,670	51,388
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	63,668	70,346	70,346	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(31,108)	(33,986)	594918-BW-3	MICROSOFT CORP	1.A FE	101,454	104,332
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	22,637	25,011	25,011	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(11,060)	(14,115)	594918-BX-1	MICROSOFT CORP	1.A FE	36,072	39,126
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	20,569	22,727	22,727	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(10,050)	(10,219)	606822-AA-2	MITSUBISHI UFJ FIN GRP	1.G FE	32,777	32,946
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	11,210	12,386	12,386	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,477)	(8,304)	606822-AN-4	MITSUBISHI UFJ FIN GRP	1.G FE	17,863	20,689
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	68,592	75,786	75,786	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(33,513)	(40,756)	606822-AT-1	MITSUBISHI UFJ FIN GRP	1.G FE	109,299	116,541
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	17,816	19,684	19,684	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(8,705)	(13,158)	63254A-AP-3	NATIONAL AUSTRALIA BK/NY	1.D FE	28,389	32,843
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	228,730	252,719	252,719	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(111,755)	(140,827)	637432-MV-4	NATIONAL RURAL UTILITIES	1.E FE	364,475	393,546
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	67,814	74,926	74,926	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(33,133)	(38,539)	66989H-AE-8	NOVARTIS CAPITAL CORP	1.D FE	108,059	113,465
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	4,542	5,019	5,019	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(2,219)	(2,361)	67066G-AD-6	NVDIA CORP	1.F FE	7,238	7,379
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	10,958	12,108	12,108	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,354)	(8,544)	67066G-AE-4	NVDIA CORP	1.F FE	17,462	20,651
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	23,234	25,671	25,671	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(11,352)	(12,138)	677415-CP-4	OHIO POWER COR	1.G FE	37,023	37,809
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	173,855	192,089	192,089	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(84,944)	(93,428)	68233J-BU-7	ONCOR ELECTRIC DELIVERY	1.F FE	277,033	285,517
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	31,978	35,332	35,332	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,624)	(16,369)	68389X-BA-2	ORACLE SYSTEMS CORP	1.G FE	50,956	51,701
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	4,529	5,004	5,004	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(2,213)	(2,480)	68389X-BB-0	ORACLE SYSTEMS CORP	1.G FE	7,217	7,484
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	136,479	150,794	150,794	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(66,683)	(98,368)	68389X-BN-4	ORACLE SYSTEMS CORP	1.G FE	217,476	249,161
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	31,536	34,843	34,843	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(15,408)	(18,618)	68389X-BR-5	ORACLE SYSTEMS CORP	1.G FE	50,251	53,461
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	129,394	142,965	142,965	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(63,221)	(60,785)	68389X-BV-6	ORACLE SYSTEMS CORP	1.G FE	206,186	203,750
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	136,576	150,900	150,900	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(66,730)	(85,964)	69349L-AM-0	PNC BANK NA	1.G FE	217,630	236,864
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	25,139	27,775	27,775	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(12,283)	(12,812)	69351U-AP-8	PPL ELECTRIC UTILITIES	1.F FE	40,058	40,587
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	11,392	12,587	12,587	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,566)	(6,040)	695114-CP-1	SCOTTISH POWER	1.E FE	18,153	18,627
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	187,066	206,686	206,686	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(91,399)	(92,560)	713448-EZ-7	PEPSI CO INC	1.E FE	298,085	299,247
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	29,741	32,860	32,860	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,531)	(15,447)	717081-EM-1	PFIZER, INC.	1.F FE	47,391	48,307
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	160,073	176,862	176,862	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(78,210)	(100,043)	737679-DG-2	PEPCO HOLDINGS INC	1.F FE	255,072	276,905
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	18,256	20,170	20,170	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(8,920)	(9,051)	744560-BP-0	PUB SVC ELEC & GAS	1.F FE	29,090	29,221
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	75,043	82,914	82,914	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(36,665)	(57,843)	747525-AU-7	QUALCOMM INC	1.G FE	119,579	140,757
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	13,672	15,106	15,106	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,680)	(9,601)	767201-AS-5	RIO TINTO FIN USA LTD	1.F FE	21,786	24,707
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	77,571	85,706	85,706	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(37,900)	(52,837)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1.C FE	123,607	138,543
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	134,925	149,077	149,077	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(65,923)	(96,331)	780082-AD-5	ROYAL BANK OF CANADA	1.G FE	215,000	245,408
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	40,964	45,261	45,261	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(20,015)	(27,358)	78409V-AM-6	S&P GLOBAL INC	1.G FE	65,275	72,618
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	113,770	125,703	125,703	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(55,587)	(53,649)	78409V-AS-3	S&P GLOBAL INC	1.G FE	181,290	179,352
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	11,326	12,514	12,514	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,534)	(8,095)	808513-AM-7	SCHWAB, CHARLES CORP	1.F FE	18,047	20,609
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	29,717	32,834	32,834	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,520)	(18,883)	808513-AY-1	SCHWAB, CHARLES CORP	1.F FE	47,354	51,717
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	37,509	41,443	41,443	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(18,327)	(27,113)	822582-BT-8	SHELL INTERNATIONAL FIN	1.D FE	59,770	68,556
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	249,644	275,827	275,827	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(121,974)	(127,274)	822582-CG-5	SHELL INTERNATIONAL FIN	1.D FE	397,801	403,101
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	114,229	126,210	126,210	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(55,811)	(71,573)	826418-BM-6	SIERRA PACIFIC POWER CO	1.F FE	182,021	197,783
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	146,695	162,081	162,081	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(71,674)	(96,166)	828807-DC-8	SIMON PROPERTY GROUP	1.G FE	233,755	258,247
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	9,157	10,117	10,117	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(4,474)	(4,546)	842400-FR-9	SOUTHERN CALIFORNIA EDISON	1.G FE	14,591	14,663
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	68,258	75,417	75,417	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(33,350)	(34,653)	857477-AV-5	STATE STREET CORP	1.F FE	108,768	110,070
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	10,645	11,761	11,761	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,201)	(8,051)	86562M-AF-7	SUMITOMO MITSUI FINL GRP	1.G FE	16,962	19,812
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	11,501	12,707	12,707	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,619)	(7,221)	86562M-BF-6	SUMITOMO MITSUI FINL GRP	1.G FE	18,326	19,928
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	13,557	14,978	14,978	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,624)	(9,388)	87236Y-AD-0	TD AMERITRADE HOLDING CORP	1.F FE	21,602	24,367
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	121,229	133,943	133,943	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(59,231)	(67,886)	872540-AP-4	TJX COMPANIES, INC	1.F FE	193,175	201,829
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	29,827	32,955	32,955	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,573)	(19,573)	87612E-BD-7	TARGET CORP	1.G FE	47,528	52,528
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	125,358	138,506	138,506	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(61,249)	(65,864)	87612E-BK-1	TARGET CORP	1.F FE	199,755	204,370
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	13,383	14,786	14,786	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(6,539)	(8,022)	882508-AW-4	TEXAS INSTRUMENTS IN	1.E FE	21,325	22,808
91283#HJ5	Replication 03.31.2021 TUH1	1.D FE	30,028	33,177	33,177	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,671)	(19,318)	89153V-AL-3	TOTAL CAPITAL INTL SA	1.D FE	47,848	52,495
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	43,341	47,886	47,886	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(21,176)	(26,799)	892331-AC-3	TOYOTA MOTOR CORP	1.E FE	69,062	74,685
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	10,495	11,595	11,595	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(5,128)	(7,855)	904764-AU-1	UNILEVER CAPITAL CORP	1.E FE	16,723	19,450
91283#HJ5	Replication 03.31.2021 TUH1	1.E FE	70,922	78,361	78,361	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(34,652)	(35,112)	91159H-HZ-6	US BANCORP	1.E FE	113,013	113,473
91283#HJ5	Replication 03.31.2021 TUH1	1.A	1,121,933	1,239,604	1,239,604	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(548,167)	(674,178)	912828-5Z-9	US GOVERNMENT TREAS BILL	1.A	1,787,771	1,913,782
91283#HJ5	Replication 03.31.2021 TUH1	1.A	140,612	155,360	155,360	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(68,702)	(78,280)	912828-6R-6	US GOVERNMENT TREAS BILL	1.A	224,062	233,640
91283#HJ5	Replication 03.31.2021 TUH1	1.A	53,679	59,309	59,309	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(26,227)	(30,955)	912828-6Z-8	US GOVERNMENT TREAS BILL	1.A	85,536	90,264
91283#HJ5	Replication 03.31.2021 TUH1	1.A	355,052	392,291	392,291	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(173,476)	(178,081)	912828-7F-1	US GOVERNMENT TREAS BILL	1.A	565,766	570,372
91283#HJ5	Replication 03.31.2021 TUH1	1.A	64,956	71,769	71,769	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(31,737)	(37,822)	912828-Y8-7	US GOVERNMENT TREAS BILL	1.A	103,506	109,591
91283#HJ5	Replication 03.31.2021 TUH1	1.A	268,856	297,054	297,054	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(131,361)	(156,489)	912828-Y9-5	US GOVERNMENT TREAS BILL	1.A	428,414	453,543
91283#HJ5	Replication 03.31.2021 TUH1	1.A	98,501	108,832	108,832	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(48,127)	(50,055)	912828-Z6-0	US GOVERNMENT TREAS BILL	1.A	156,959	158,887
91283#HJ5	Replication 03.31.2021 TUH1	1.A	55,375	61,183	61,183	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(27,056)	(27,334)	912828-ZA-1	US GOVERNMENT TREAS BILL	1.A	88,239	88,517
91283#HJ5	Replication 03.31.2021 TUH1	1.A	14,989	16,562	16,562	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(7,324)	(7,404)	912828-ZC-7	US GOVERNMENT TREAS BILL	1.A	23,885	23,965
91283#HJ5	Replication 03.31.2021 TUH1	1.A	58,120	64,216	64,216	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(28,397)	(28,862)	912828-ZF-0	US GOVERNMENT TREAS BILL	1.A	92,613	93,078
91283#HJ5	Replication 03.31.2021 TUH1	1.A	273,201	301,855	301,855	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(133,484)	(132,676)	912828-ZW-3	US GOVERNMENT TREAS BILL	1.A	435,338	434,531
91283#HJ5	Replication 03.31.2021 TUH1	1.A	29,700	32,815	32,815	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,511)	(14,437)	91282C-AB-7	US TREASURY N/B	1.A	47,326	47,253
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	118,922	131,395	131,395	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(58,104)	(58,186)	91282C-AN-1	US TREASURY N/B	1.A FE	189,499	189,581

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	68,542	75,731	75,731	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(33,489)	(48,897)	91324P-CP-5	UNITED HEALTHCARE	1.G FE	109,220	124,628
91283#HJ5	Replication 03.31.2021 TUH1	1.G FE	133,491	147,491	147,491	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(65,222)	(97,912)	91324P-DE-9	UNITED HEALTHCARE	1.G FE	212,714	245,404
91283#HJ5	Replication 03.31.2021 TUH1	1.A FE	46,703	51,601	51,601	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(22,819)	(22,736)	92347Y-AA-2	Verizon Owner Trust	1.A FE	74,420	74,337
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	30,643	33,857	33,857	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(14,972)	(23,056)	927804-FV-1	VIRGINIA ELECTRIC POWER	1.F FE	48,829	56,914
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	59,541	65,785	65,785	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(29,091)	(30,288)	931142-EJ-8	WAL-MART STORES	1.C FE	94,876	96,074
91283#HJ5	Replication 03.31.2021 TUH1	1.C FE	57,375	63,392	63,392	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(28,033)	(34,532)	931142-EK-5	WAL-MART STORES	1.C FE	91,425	97,924
91283#HJ5	Replication 03.31.2021 TUH1	1.F FE	34,318	37,917	37,917	11/24/2020	03/31/2021	Replication 03.31.2021 TUH1	(16,767)	(19,640)	95000U-2N-2	WELLS FARGO & COMPANY	1.F FE	54,685	57,557
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	242,668	335,072	335,072	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(148,173)	(212,960)	002824-BB-5	ABBOTT LABORATORIES	1.G FE	483,245	548,032
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	439,694	607,121	607,121	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(268,476)	(368,065)	002824-BF-6	ABBOTT LABORATORIES	1.G FE	875,597	975,186
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	2,089,131	2,884,632	2,884,632	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,275,618)	(1,492,044)	00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	1.D FE	4,160,250	4,376,676
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	837,407	1,156,276	1,156,276	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(511,319)	(602,495)	00386S-AL-6	ABU DHABI NATIONAL ENERGY CO	1.D FE	1,667,595	1,758,772
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,214,763	1,677,322	1,677,322	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(741,731)	(986,878)	00440E-AS-6	ACE INA HOLDINGS	1.F FE	2,419,053	2,664,199
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	1,676,313	2,314,621	2,314,621	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,023,553)	(959,349)	02079K-AD-9	ALPHABET INC-CL-C	1.C FE	3,338,174	3,273,970
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	1,805,987	2,493,673	2,493,673	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,102,731)	(1,578,808)	023135-BC-9	AMAZON.COM INC.	1.E FE	3,596,404	4,072,481
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	375,493	518,474	518,474	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(229,275)	(293,119)	025816-BW-8	AMERICAN EXPRESS	1.G FE	747,749	811,592
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,458,628	2,014,045	2,014,045	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(890,634)	(914,033)	0258M0-EB-1	AMERICAN EXPRESS CREDIT	1.G FE	2,904,680	2,928,078
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	544,579	751,944	751,944	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(332,518)	(425,826)	02665W-CQ-2	AMERICAN HONDA FINANCE	1.G FE	1,084,462	1,177,770
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	249,538	344,558	344,558	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(152,367)	(211,106)	03076C-AG-1	AMERIPRISE FINANCIAL INC	1.G FE	496,925	555,664
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	656,262	906,154	906,154	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(400,712)	(554,747)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1.G FE	1,306,865	1,460,901
91283#HM8	Replication 03.22.2021 TYH1	1.B FE	561,769	775,680	775,680	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(343,015)	(483,453)	037833-AZ-3	APPLE COMPUTER INC	1.B FE	1,118,695	1,259,133
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,371,468	3,274,478	3,274,478	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,448,013)	(2,104,726)	038222-AL-9	APPLIED MATERIALS INC	1.G FE	4,722,491	5,379,204
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,144,578	2,961,192	2,961,192	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,309,474)	(1,358,927)	038222-AN-5	APPLIED MATERIALS INC	1.G FE	4,270,666	4,320,118
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	1,460,532	2,016,675	2,016,675	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(891,797)	(1,212,374)	049560-AN-5	ATMOS ENERGY CORP	1.E FE	2,908,473	3,229,049
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,045,097	1,443,051	1,443,051	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(638,134)	(715,794)	05348E-AQ-2	AVALONBAY COMMUNITIES	1.G FE	2,081,185	2,158,844
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	1,254,159	1,731,719	1,731,719	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(765,786)	(846,012)	05377R-CQ-5	AESOP 2012-1A	1.A FE	2,497,505	2,577,731
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	724,818	1,000,815	1,000,815	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(442,572)	(483,109)	05541V-AE-6	BG ENERGY CAPITAL PLC	1.E FE	1,443,386	1,483,923
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	582,840	804,774	804,774	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(355,880)	(394,135)	055451-AQ-1	BHP BILLITON FIN USA	1.F FE	1,160,654	1,198,909
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	292,651	404,088	404,088	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(178,692)	(252,040)	055655Q-DN-5	BP CAPITAL MARKETS PLC	1.F FE	582,780	656,127
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,342,754	3,234,830	3,234,830	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,430,480)	(2,165,054)	05964H-AB-1	BANCO SANTANDER CHILE	1.G FE	4,665,310	5,399,884
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	544,803	752,254	752,254	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(332,656)	(448,486)	06051G-FF-1	BAFC 2004-2	1.G FE	1,084,910	1,200,740
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	626,904	865,616	865,616	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(382,786)	(438,599)	06406R-AN-7	BANK OF NY MELLON CORP	1.E FE	1,248,402	1,304,216
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	209,613	289,430	289,430	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(127,989)	(168,491)	09247X-AL-5	BLACKROCK INC	1.D FE	417,419	457,921
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,681,687	2,322,042	2,322,042	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,026,834)	(1,030,366)	10373Q-BM-1	BP CAP MARKETS AMERICA	1.F FE	3,348,876	3,352,408
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	3,392,086	4,683,728	4,683,728	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(2,071,199)	(3,058,696)	110122-CP-1	BRISTOL-MYERS SQUIBB CO	1.F FE	6,754,927	7,742,424
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	785,622	1,084,772	1,084,772	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(479,699)	(572,517)	110122-CW-6	BRISTOL-MYERS SQUIBB CO	1.F FE	1,564,471	1,657,289
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	370,683	511,832	511,832	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(226,338)	(281,743)	110122-CZ-9	BRISTOL-MYERS SQUIBB CO	1.F FE	738,169	793,574
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	209,319	289,023	289,023	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(127,809)	(133,041)	12189L-AF-8	BURLINGTN NORTH SANTA FE	1.E FE	416,832	422,064
91283#HM8	Replication 03.22.2021 TYH1	1.A FM	949,256	1,310,714	1,310,714	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(579,613)	(559,093)	125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE	1.A FM	1,890,328	1,869,807
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	583,624	805,857	805,857	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(356,359)	(413,490)	12572Q-AE-5	CHICAGO MERCANTILE EXCHANGE	1.D FE	1,162,216	1,219,346
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	82,549	113,982	113,982	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(50,404)	(59,381)	133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	164,387	173,363
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	82,181	113,474	113,474	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(50,180)	(65,037)	166764-BT-6	CHEVRON CORP	1.C FE	163,654	178,511
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	418,012	577,184	577,184	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(255,237)	(382,323)	191219-AU-8	COCA-COLA REFRESH USA	1.F FE	832,421	959,507
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	4,954,011	6,840,404	6,840,404	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(3,024,907)	(4,380,950)	2027A0-HY-8	COMMONWEALTH BANK AUST	1.D FE	9,865,311	11,221,354
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	543,654	750,668	750,668	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(331,954)	(332,402)	21685W-BT-3	COOPERATIEVE RABOBANK UA	1.D FE	1,082,622	1,083,070
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	578,959	799,416	799,416	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(353,511)	(398,091)	22160K-AK-1	COSTCO WHOLESALE CORP	1.D FE	1,152,926	1,197,507
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	208,551	287,963	287,963	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(127,341)	(174,012)	225460-AP-2	CREDIT SUISSE NEW YORK	1.F FE	415,304	461,976
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,045,075	1,443,020	1,443,020	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(638,120)	(830,096)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1.F FE	2,081,140	2,273,115
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,095,165	2,892,964	2,892,964	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,279,302)	(1,289,243)	254687-CK-0	DISNEY WALT PRODUCTIONS	1.G FE	4,172,266	4,182,207
91283#HM8	Replication 03.22.2021 TYH1	2.A FE	843,167	1,164,229	1,164,229	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(514,836)	(680,815)	254687-CZ-7	DISNEY WALT PRODUCTIONS	2.A FE	1,679,064	1,845,044
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	369,332	509,966	509,966	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(225,513)	(320,612)	291011-BG-8	EMERSON ELECTRIC CO	1.F FE	735,479	830,578
91283#HM8	Replication 03.22.2021 TYH1	1.A FM	425,997	588,208	588,208	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(260,112)	(316,602)	29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE	1.A FM	848,320	904,810
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	3,210,791	4,433,399	4,433,399	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,960,501)	(2,187,608)	29446M-AF-9	EQUINOR ASA	1.D FE	6,393,900	6,621,007
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	162,348	224,166	224,166	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(99,129)	(135,555)	30231G-AF-9	EXXON MOBIL CORP	1.C FE	323,295	359,722
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	81,794	112,940	112,940	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(49,943)	(71,626)	30231G-AT-9	EXXON MOBIL CORP	1.C FE	162,883	184,566
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	584,519	807,092	807,092	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(356,906)	(360,108)	30231G-AV-4	EXXON MOBIL CORP	1.C FE	1,163,998	1,167,201
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	3,181,394	4,392,808	4,392,808	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,942,551)	(1,971,324)	30231G-BN-1	EXXON MOBIL CORP	1.C FE	6,335,359	6,364,132
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,502,728	2,074,938	2,074,938	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(917,562)	(1,142,377)	313747-AT-4	FEDERAL REALTY INVEST TRUST	1.G FE	2,992,501	3,217,315
91283#HM8	Replication 03.22.2021 TYH1	1.A	422,063	582,777	582,777	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(257,711)	(334,712)	3137F3-2B-9	FHLMC MULTIFAMILY STRUCTURED P	1.A	840,488	917,489
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	247,953	342,368	342,368	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(151,399)	(180,675)	341081-FJ-1	FLORIDA POWER & LIGHT	1.E FE	493,767	523,043
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	365,481	504,650	504,650	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(223,162)	(278,798)	344419-AA-4	FOMENTO ECONOMICO MEX	1.G FE	727,812	783,448
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	3,846,094	5,310,614	5,310,614	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(2,348,415)	(2,599,644)	369550-BM-9	GENERAL DYNAMICS CORP	1.F FE	7,659,029	7,910,258
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,090,365	2,886,336	2,886,336	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,276,372)	(1,586,964)	37331N-AD-3	GEORGIA-PACIFIC LLC	1.G FE	4,162,707	4,473,300
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	342,233	472,549	472,549	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(208,967)	(277,965)	377372-AM-9	GLAXOSMITHKLINE PLC	1.F FE	681,516	750,515

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,238,923	1,710,681	1,710,681	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(756,483)	(911,418)	404280-BM-0	HSBC HOLDINGS PLC	1.F FE	2,467,164	2,622,099
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,044,418	1,442,113	1,442,113	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(637,719)	(901,008)	437076-BK-7	HOME DEPOT INC	1.F FE	2,079,832	2,343,121
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,655,032	2,285,236	2,285,236	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,010,558)	(963,958)	437076-CB-6	HOME DEPOT INC	1.F FE	3,295,794	3,249,194
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	248,634	343,308	343,308	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(151,815)	(173,363)	456837-AG-8	ING GROEP	1.G FE	495,124	516,671
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	201,237	277,864	277,864	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(122,875)	(188,256)	46625H-QW-3	JP MORGAN CHASE & CO	1.F FE	400,738	466,120
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	568,001	784,285	784,285	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(346,820)	(489,066)	532457-BH-0	LILLY (ELI) & CO	1.F FE	1,131,105	1,273,351
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,285,518	1,775,019	1,775,019	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(784,934)	(805,405)	53944Y-AF-0	LLOYDS BANKING GROUP PLC	1.G FE	2,559,953	2,580,424
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	208,127	287,378	287,378	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(127,082)	(168,398)	559222-AQ-7	MAGNA INTERNATIONAL INC -CLA	1.G FE	414,459	455,775
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,925,878	4,039,997	4,039,997	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,786,534)	(2,679,194)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1.G FE	5,826,530	6,719,190
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,337,062	1,846,190	1,846,190	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(816,407)	(1,091,068)	585055-BS-4	MEDTRONIC INC	1.G FE	2,662,597	2,937,259
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	376,266	519,541	519,541	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(229,747)	(230,486)	58933Y-AA-3	MERCK & COMPANY, INC.	1.E FE	749,288	750,027
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	831,309	1,147,856	1,147,856	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(507,595)	(616,723)	58933Y-AF-2	MERCK & COMPANY, INC.	1.E FE	1,655,451	1,764,579
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	1,159,855	1,601,506	1,601,506	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(708,205)	(782,766)	58933Y-AQ-8	MERCK & COMPANY, INC.	1.E FE	2,309,710	2,384,272
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	2,083,552	2,876,929	2,876,929	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,272,212)	(1,889,150)	59217G-BY-4	MET LIFE GLOB FUNDING I	1.D FE	4,149,141	4,766,079
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	203,650	281,196	281,196	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(124,348)	(170,229)	594918-BB-9	MICROSOFT CORP	1.A FE	405,544	451,425
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	1,162,885	1,605,690	1,605,690	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(710,055)	(821,263)	594918-BH-6	MICROSOFT CORP	1.A FE	2,315,745	2,426,954
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	581,073	802,335	802,335	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(354,802)	(371,186)	594918-BP-8	MICROSOFT CORP	1.A FE	1,157,136	1,173,520
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	1,163,451	1,606,471	1,606,471	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(710,400)	(776,120)	594918-BW-3	MICROSOFT CORP	1.A FE	2,316,871	2,382,591
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	413,661	571,175	571,175	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(252,580)	(322,333)	594918-BX-1	MICROSOFT CORP	1.A FE	823,755	893,507
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	375,876	519,003	519,003	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(229,509)	(233,372)	606822-AA-2	MITSUBISHI UFJ FIN GRP	1.G FE	748,512	752,375
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	204,843	282,844	282,844	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(125,077)	(189,635)	606822-AN-4	MITSUBISHI UFJ FIN GRP	1.G FE	407,920	472,478
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,253,415	1,730,691	1,730,691	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(765,332)	(930,721)	606822-AT-1	MITSUBISHI UFJ FIN GRP	1.G FE	2,496,023	2,661,412
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	325,555	449,520	449,520	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(198,783)	(300,495)	63254A-AP-3	NATIONAL AUSTRALIA BK/NY	1.D FE	648,303	750,015
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	4,179,710	5,771,264	5,771,264	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(2,552,121)	(3,216,019)	637432-MV-4	NATIONAL RURAL UTILITIES	1.E FE	8,323,385	8,987,284
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	1,239,200	1,711,064	1,711,064	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(756,653)	(880,093)	66989H-AE-8	NOVARTIS CAPITAL CORP	1.D FE	2,467,717	2,591,157
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	83,004	114,610	114,610	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(50,682)	(53,913)	67066G-AD-6	NVDIA CORP	1.F FE	165,292	168,523
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	200,249	276,501	276,501	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(122,272)	(195,108)	67066G-AE-4	NVDIA CORP	1.F FE	398,772	471,608
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	424,572	586,240	586,240	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(259,242)	(277,186)	677415-CP-4	OHIO POWER COR	1.G FE	845,483	863,426
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	3,176,946	4,386,667	4,386,667	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,939,835)	(2,133,582)	68233J-BU-7	ONCOR ELECTRIC DELIVERY	1.F FE	6,326,502	6,520,248
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	584,354	806,865	806,865	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(356,805)	(373,819)	68389X-BA-2	ORACLE SYSTEMS CORP	1.G FE	1,163,671	1,180,684
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	82,762	114,276	114,276	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(50,534)	(56,640)	68389X-BB-0	ORACLE SYSTEMS CORP	1.G FE	164,810	170,916
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,493,967	3,443,622	3,443,622	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,522,810)	(2,246,393)	68389X-BN-4	ORACLE SYSTEMS CORP	1.G FE	4,966,432	5,690,015
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	576,269	795,701	795,701	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(351,868)	(425,181)	68389X-BR-5	ORACLE SYSTEMS CORP	1.G FE	1,147,569	1,220,882
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,364,492	3,264,846	3,264,846	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,443,753)	(1,388,117)	68389X-BV-6	ORACLE SYSTEMS CORP	1.G FE	4,708,599	4,652,963
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,495,732	3,446,059	3,446,059	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,523,888)	(1,963,132)	69349L-AM-0	PNC BANK NA	1.G FE	4,969,947	5,409,191
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	459,373	634,294	634,294	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(280,492)	(292,584)	69351U-AP-8	PPL ELECTRIC UTILITIES	1.F FE	914,786	926,877
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	208,178	287,448	287,448	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(127,113)	(137,932)	695114-CP-1	SCOTTISH POWER	1.E FE	414,561	425,380
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	3,418,375	4,720,027	4,720,027	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(2,087,251)	(2,113,771)	713448-EZ-7	PEPSI CO INC	1.E FE	6,807,278	6,833,798
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	543,469	750,411	750,411	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(331,841)	(352,769)	717081-EM-1	PFIZER, INC.	1.F FE	1,082,252	1,103,180
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	2,925,109	4,038,934	4,038,934	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,786,064)	(2,284,655)	737679-DG-2	PEPCO HOLDINGS INC	1.F FE	5,824,998	6,323,590
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	333,596	460,623	460,623	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(203,693)	(206,688)	744560-BP-0	PUB SVC ELEC & GAS	1.F FE	664,316	667,311
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,371,307	1,893,474	1,893,474	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(837,316)	(1,320,949)	747525-AU-7	QUALCOMM INC	1.G FE	2,730,790	3,214,423
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	249,831	344,962	344,962	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(152,546)	(219,263)	767201-AS-5	RIO TINTO FIN USA LTD	1.F FE	497,509	564,225
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	1,417,493	1,957,247	1,957,247	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(865,518)	(1,206,617)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1.C FE	2,822,765	3,163,864
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,465,569	3,404,411	3,404,411	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,505,471)	(2,199,885)	780082-AD-5	ROYAL BANK OF CANADA	1.G FE	4,909,882	5,604,297
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	748,564	1,033,603	1,033,603	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(457,071)	(624,761)	78409V-AM-6	S&P GLOBAL INC	1.G FE	1,490,674	1,658,364
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,078,994	2,870,636	2,870,636	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,269,429)	(1,225,157)	78409V-AS-3	S&P GLOBAL INC	1.G FE	4,140,064	4,095,792
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	206,961	285,768	285,768	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(126,370)	(184,866)	808513-AM-7	SCHWAB, CHARLES CORP	1.F FE	412,138	470,634
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	543,045	749,826	749,826	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(331,582)	(431,225)	808513-AY-1	SCHWAB, CHARLES CORP	1.F FE	1,081,408	1,181,051
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	685,431	946,430	946,430	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(418,522)	(619,159)	822582-BT-8	SHELL INTERNATIONAL FIN	1.D FE	1,364,952	1,565,589
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	4,561,889	6,298,970	6,298,970	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(2,785,478)	(2,906,503)	822582-CG-5	SHELL INTERNATIONAL FIN	1.D FE	9,084,448	9,205,472
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	2,087,374	2,882,206	2,882,206	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,274,545)	(1,634,494)	826418-BM-6	SIERRA PACIFIC POWER CO	1.F FE	4,156,751	4,516,699
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,680,645	3,701,384	3,701,384	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,636,795)	(2,196,119)	828807-DC-8	SIMON PROPERTY GROUP	1.G FE	5,338,179	5,897,503
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	167,322	231,035	231,035	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(102,167)	(103,814)	842400-FR-9	SOUTHERN CALIFORNIA EDISON	1.G FE	333,202	334,849
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	1,247,324	1,722,281	1,722,281	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(761,613)	(791,352)	857477-AV-5	STATE STREET CORP	1.F FE	2,483,894	2,513,633
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	194,519	268,589	268,589	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(118,773)	(183,862)	86562M-AF-7	SUMITOMO MITSUI FINL GRP	1.G FE	387,362	452,451
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	210,161	290,187	290,187	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(128,324)	(164,904)	86562M-BF-6	SUMITOMO MITSUI FINL GRP	1.G FE	418,511	455,091
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	247,728	342,058	342,058	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(151,262)	(214,398)	87236Y-AD-0	TD AMERITRADE HOLDING CORP	1.F FE	493,320	556,456
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	2,215,281	3,058,818	3,058,818	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,352,645)	(1,550,280)	872540-AP-4	TJX COMPANIES, INC	1.F FE	4,411,464	4,609,098
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	545,045	752,587	752,587	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(332,803)	(446,986)	87612E-BD-7	TARGET CORP	1.G FE	1,085,390	1,199,573
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	2,290,742	3,163,014	3,163,014	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,398,722)	(1,504,113)	87612E-BK-1	TARGET CORP	1.F FE	4,561,735	4,667,127
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	244,548	337,667	337,667	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(149,320)	(183,194)	882508-AW-4	TEXAS INSTRUMENTS IN	1.E FE	486,988	520,862
91283#HM8	Replication 03.22.2021 TYH1	1.D FE	548,714	757,654	757,654	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(335,043)	(441,159)	89153V-AL-3	TOTAL CAPITAL INTL SA	1.D FE	1,092,697	1,198,813

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	791,989	1,093,563	1,093,563	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(483,586)	(612,000)	892331-AC-3	TOYOTA MOTOR CORP	1.E FE	1,577,149	1,705,563
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	191,773	264,796	264,796	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(117,096)	(179,379)	904764-AU-1	UNILEVER CAPITAL CORP	1.E FE	381,892	444,175
91283#HM8	Replication 03.22.2021 TYH1	1.E FE	1,296,003	1,789,497	1,789,497	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(791,336)	(801,851)	91159H-HZ-6	US BANCORP	1.E FE	2,580,833	2,591,348
91283#HM8	Replication 03.22.2021 TYH1	1.A	20,501,740	28,308,413	28,308,413	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(12,518,311)	(15,395,973)	912828-5Z-9	US GOVERNMENT TREAS BILL	1.A	40,826,724	43,704,386
91283#HM8	Replication 03.22.2021 TYH1	1.A	2,569,488	3,547,900	3,547,900	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,568,923)	(1,787,657)	912828-6R-6	US GOVERNMENT TREAS BILL	1.A	5,116,822	5,335,557
91283#HM8	Replication 03.22.2021 TYH1	1.A	980,906	1,354,417	1,354,417	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(598,939)	(706,913)	912828-6Z-8	US GOVERNMENT TREAS BILL	1.A	1,953,355	2,061,330
91283#HM8	Replication 03.22.2021 TYH1	1.A	6,488,074	8,958,609	8,958,609	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(3,961,602)	(4,066,779)	912828-7F-1	US GOVERNMENT TREAS BILL	1.A	12,920,211	13,025,388
91283#HM8	Replication 03.22.2021 TYH1	1.A	1,186,985	1,638,967	1,638,967	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(724,770)	(863,724)	912828-Y8-7	US GOVERNMENT TREAS BILL	1.A	2,363,737	2,502,691
91283#HM8	Replication 03.22.2021 TYH1	1.A	4,912,956	6,783,717	6,783,717	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(2,999,839)	(3,573,693)	912828-Y9-5	US GOVERNMENT TREAS BILL	1.A	9,783,556	10,357,410
91283#HM8	Replication 03.22.2021 TYH1	1.A	1,799,970	2,485,364	2,485,364	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,099,057)	(1,143,094)	912828-Z6-0	US GOVERNMENT TREAS BILL	1.A	3,584,421	3,628,458
91283#HM8	Replication 03.22.2021 TYH1	1.A	1,011,901	1,397,213	1,397,213	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(617,864)	(624,226)	912828-ZA-1	US GOVERNMENT TREAS BILL	1.A	2,015,077	2,021,439
91283#HM8	Replication 03.22.2021 TYH1	1.A	273,910	378,210	378,210	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(167,249)	(169,081)	912828-ZC-7	US GOVERNMENT TREAS BILL	1.A	545,459	547,292
91283#HM8	Replication 03.22.2021 TYH1	1.A	1,062,064	1,466,478	1,466,478	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(648,494)	(659,107)	912828-ZF-0	US GOVERNMENT TREAS BILL	1.A	2,114,972	2,125,586
91283#HM8	Replication 03.22.2021 TYH1	1.A	4,992,358	6,893,353	6,893,353	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(3,048,321)	(3,029,881)	912828-ZW-3	US GOVERNMENT TREAS BILL	1.A	9,941,674	9,923,234
91283#HM8	Replication 03.22.2021 TYH1	1.A	542,728	749,389	749,389	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(331,389)	(329,703)	91282C-AB-7	US TREASURY N/B	1.A	1,080,778	1,079,092
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	2,173,133	3,000,620	3,000,620	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,326,909)	(1,328,770)	91282C-AN-1	US TREASURY N/B	1.A FE	4,327,529	4,329,390
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	1,252,512	1,729,444	1,729,444	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(764,781)	(1,116,641)	91324P-CP-5	UNITED HEALTHCARE	1.G FE	2,494,225	2,846,085
91283#HM8	Replication 03.22.2021 TYH1	1.G FE	2,439,351	3,368,209	3,368,209	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(1,489,461)	(2,235,992)	91324P-DE-9	UNITED HEALTHCARE	1.G FE	4,857,670	5,604,201
91283#HM8	Replication 03.22.2021 TYH1	1.A FE	853,426	1,178,394	1,178,394	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(521,100)	(519,209)	92347Y-AA-2	Verizon Owner Trust	1.A FE	1,699,494	1,697,603
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	559,961	773,183	773,183	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(341,911)	(526,532)	927804-FV-1	VIRGINIA ELECTRIC POWER	1.F FE	1,115,094	1,299,715
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	1,088,019	1,502,316	1,502,316	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(664,342)	(691,685)	931142-EJ-8	WAL-MART STORES	1.C FE	2,166,657	2,194,000
91283#HM8	Replication 03.22.2021 TYH1	1.C FE	1,048,439	1,447,665	1,447,665	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(640,174)	(788,590)	931142-EK-5	WAL-MART STORES	1.C FE	2,087,839	2,236,255
91283#HM8	Replication 03.22.2021 TYH1	1.F FE	627,110	865,902	865,902	11/24/2020	03/22/2021	Replication 03.22.2021 TYH1	(382,912)	(448,518)	95000U-2N-2	WELLS FARGO & COMPANY	1.F FE	1,248,814	1,314,420
903708BE0	Replication 03.22.2021 USH1	1.G FE	30,443	52,724	52,724	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(23,315)	(33,509)	002824-BB-5	ABBOTT LABORATORIES	1.G FE	76,039	86,233
903708BE0	Replication 03.22.2021 USH1	1.G FE	55,160	95,531	95,531	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(42,245)	(57,915)	002824-BF-6	ABBOTT LABORATORIES	1.G FE	137,776	153,446
903708BE0	Replication 03.22.2021 USH1	1.D FE	262,085	453,899	453,899	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(200,719)	(234,774)	00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	1.D FE	654,618	688,673
903708BE0	Replication 03.22.2021 USH1	1.D FE	105,054	181,941	181,941	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(80,456)	(94,803)	00386S-AL-6	ABU DHABI NATIONAL ENERGY CO	1.D FE	262,397	276,744
903708BE0	Replication 03.22.2021 USH1	1.F FE	152,394	263,928	263,928	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(116,712)	(155,286)	00440E-AS-6	ACE INA HOLDINGS	1.F FE	380,639	419,213
903708BE0	Replication 03.22.2021 USH1	1.C FE	210,296	364,207	364,207	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(161,057)	(150,954)	02079K-AD-9	ALPHABET INC-CL-C	1.C FE	525,264	515,161
903708BE0	Replication 03.22.2021 USH1	1.E FE	226,564	392,381	392,381	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(173,515)	(248,426)	023135-BC-9	AMAZON.COM INC.	1.E FE	565,896	640,807
903708BE0	Replication 03.22.2021 USH1	1.G FE	47,106	81,582	81,582	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(36,077)	(46,122)	025816-BW-8	AMERICAN EXPRESS	1.G FE	117,659	127,705
903708BE0	Replication 03.22.2021 USH1	1.G FE	182,987	316,911	316,911	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(140,142)	(143,824)	0258M0-EB-1	AMERICAN EXPRESS CREDIT	1.G FE	457,053	460,735
903708BE0	Replication 03.22.2021 USH1	1.G FE	68,318	118,319	118,319	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,322)	(67,004)	02665W-CQ-2	AMERICAN HONDA FINANCE	1.G FE	170,641	185,323
903708BE0	Replication 03.22.2021 USH1	1.G FE	31,305	54,216	54,216	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(23,975)	(33,218)	03076C-AG-1	AMERIPRISE FINANCIAL INC	1.G FE	78,191	87,434
903708BE0	Replication 03.22.2021 USH1	1.G FE	82,329	142,584	142,584	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(63,052)	(87,290)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1.G FE	205,636	229,874
903708BE0	Replication 03.22.2021 USH1	1.B FE	70,475	122,054	122,054	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(53,974)	(76,072)	037833-AZ-3	APPLE COMPUTER INC	1.B FE	176,027	198,125
903708BE0	Replication 03.22.2021 USH1	1.G FE	297,505	515,241	515,241	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(227,846)	(331,180)	038222-AL-9	APPLIED MATERIALS INC	1.G FE	743,087	846,421
903708BE0	Replication 03.22.2021 USH1	1.G FE	269,041	465,945	465,945	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(206,046)	(213,828)	038222-AN-5	APPLIED MATERIALS INC	1.G FE	671,992	679,773
903708BE0	Replication 03.22.2021 USH1	1.E FE	183,226	317,325	317,325	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(140,325)	(190,768)	049560-AN-5	ATMOS ENERGY CORP	1.E FE	457,650	508,093
903708BE0	Replication 03.22.2021 USH1	1.G FE	131,109	227,065	227,065	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(100,411)	(112,631)	05348E-AQ-2	AVALONBAY COMMUNITIES	1.G FE	327,476	339,695
903708BE0	Replication 03.22.2021 USH1	1.A FE	157,336	272,487	272,487	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(120,497)	(133,121)	05377R-CQ-5	AESOP 2012-1A	1.A FE	392,984	405,608
903708BE0	Replication 03.22.2021 USH1	1.E FE	90,930	157,479	157,479	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(69,639)	(76,017)	05541V-AE-6	BG ENERGY CAPITAL PLC	1.E FE	227,118	233,496
903708BE0	Replication 03.22.2021 USH1	1.F FE	73,118	126,632	126,632	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(55,998)	(62,017)	055451-AQ-1	BHP BILLITON FIN USA	1.F FE	182,630	188,649
903708BE0	Replication 03.22.2021 USH1	1.F FE	36,714	63,583	63,583	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(28,117)	(39,659)	05565Q-DN-5	BP CAPITAL MARKETS PLC	1.F FE	91,701	103,242
903708BE0	Replication 03.22.2021 USH1	1.G FE	293,903	509,002	509,002	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(225,087)	(340,673)	05964H-AB-1	BANCO SANTANDER CHILE	1.G FE	734,089	849,675
903708BE0	Replication 03.22.2021 USH1	1.G FE	68,347	118,368	118,368	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,344)	(70,570)	06051G-FF-1	BAFC 2004-2	1.G FE	170,711	188,937
903708BE0	Replication 03.22.2021 USH1	1.E FE	78,646	136,205	136,205	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(60,232)	(69,014)	06406R-AN-7	BANK OF NY MELLON CORP	1.E FE	196,437	205,219
903708BE0	Replication 03.22.2021 USH1	1.D FE	26,296	45,542	45,542	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(20,139)	(26,512)	09247X-AL-5	BLACKROCK INC	1.D FE	65,681	72,054
903708BE0	Replication 03.22.2021 USH1	1.F FE	210,971	365,375	365,375	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(161,573)	(162,129)	10373Q-BM-1	BP CAP MARKETS AMERICA	1.F FE	526,948	527,503
903708BE0	Replication 03.22.2021 USH1	1.F FE	425,543	736,987	736,987	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(325,904)	(481,288)	110122-CP-1	BRISTOL-MYERS SQUIBB CO	1.F FE	1,062,892	1,218,275
903708BE0	Replication 03.22.2021 USH1	1.F FE	98,558	170,690	170,690	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(75,481)	(90,086)	110122-CW-6	BRISTOL-MYERS SQUIBB CO	1.F FE	246,170	260,775
903708BE0	Replication 03.22.2021 USH1	1.F FE	46,503	80,537	80,537	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(35,614)	(44,332)	110122-CZ-9	BRISTOL-MYERS SQUIBB CO	1.F FE	116,151	124,869
903708BE0	Replication 03.22.2021 USH1	1.E FE	26,259	45,478	45,478	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(20,111)	(20,934)	12189L-AF-8	BURLINGTN NORTH SANTA FE	1.E FE	65,589	66,412
903708BE0	Replication 03.22.2021 USH1	1.A FM	119,086	206,242	206,242	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(91,202)	(87,974)	125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE	1.A FM	297,444	294,215
903708BE0	Replication 03.22.2021 USH1	1.D FE	73,217	126,802	126,802	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(56,073)	(65,063)	12572Q-AE-5	CHICAGO MERCANTILE EXCHANGE	1.D FE	182,875	191,865
903708BE0	Replication 03.22.2021 USH1	1.G FE	10,356	17,935	17,935	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(7,931)	(9,344)	133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	25,866	27,279
903708BE0	Replication 03.22.2021 USH1	1.C FE	10,310	17,855	17,855	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(7,896)	(10,234)	166764-BT-6	CHEVRON CORP	1.C FE	25,751	28,089
903708BE0	Replication 03.22.2021 USH1	1.F FE	52,440	90,820	90,820	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(40,162)	(60,159)	191219-AU-8	COCA-COLA REFRESH USA	1.F FE	130,982	150,979
903708BE0	Replication 03.22.2021 USH1	1.D FE	621,489	1,076,342	1,076,342	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(475,971)	(689,345)	2027A0-HY-8	COMMONWEALTH BANK AUST	1.D FE	1,552,313	1,765,687
903708BE0	Replication 03.22.2021 USH1	1.D FE	68,202	118,118	118,118	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,233)	(52,304)	21685W-BT-3	COOPERATIEVE RABOBANK UA	1.D FE	170,351	170,422
903708BE0	Replication 03.22.2021 USH1	1.D FE	72,631	125,789	125,789	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(55,625)	(62,640)	22160K-AK-1	COSTCO WHOLESALE CORP	1.D FE	181,414	188,428
903708BE0	Replication 03.22.2021 USH1	1.F FE	26,163	45,311	45,311	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(20,037)	(27,381)	22546Q-AP-2	CREDIT SUISSE NEW YORK	1.F FE	65,348	72,692
903708BE0	Replication 03.22.2021 USH1	1.F FE	131,106	227,060	227,060	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(100,409)	(130,616)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1.F FE	327,469	357,676

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BE0	Replication 03.22.2021 USH1	1.G FE	262,842	455,210	455,210	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(201,299)	(202,863)	254687-CK-0	DISNEY WALT PRODUCTIONS	1.G FE	656,509	658,073
903708BE0	Replication 03.22.2021 USH1	2.A FE	105,777	183,192	183,192	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(81,010)	(107,127)	254687-CZ-7	DISNEY WALT PRODUCTIONS	2.A FE	264,202	290,319
903708BE0	Replication 03.22.2021 USH1	1.F FE	46,333	80,243	80,243	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(35,485)	(50,448)	291011-BG-8	EMERSON ELECTRIC CO	1.F FE	115,728	130,692
903708BE0	Replication 03.22.2021 USH1	1.A FM	53,442	92,555	92,555	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(40,929)	(49,818)	29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE	1.A FM	133,484	142,372
903708BE0	Replication 03.22.2021 USH1	1.D FE	402,799	697,598	697,598	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(308,486)	(344,221)	29446M-AF-9	EQUINOR ASA	1.D FE	1,006,084	1,041,819
903708BE0	Replication 03.22.2021 USH1	1.C FE	20,367	35,273	35,273	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(15,598)	(21,330)	30231G-AF-9	EXXON MOBIL CORP	1.C FE	50,871	56,602
903708BE0	Replication 03.22.2021 USH1	1.C FE	10,261	17,771	17,771	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(7,859)	(11,270)	30231G-AT-9	EXXON MOBIL CORP	1.C FE	25,630	29,042
903708BE0	Replication 03.22.2021 USH1	1.C FE	73,329	126,996	126,996	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(56,159)	(56,663)	30231G-AV-4	EXXON MOBIL CORP	1.C FE	183,156	183,660
903708BE0	Replication 03.22.2021 USH1	1.C FE	399,111	691,211	691,211	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(305,662)	(310,189)	30231G-BN-1	EXXON MOBIL CORP	1.C FE	996,873	1,001,400
903708BE0	Replication 03.22.2021 USH1	1.G FE	188,520	326,493	326,493	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(144,379)	(179,754)	313747-AT-4	FEDERAL REALTY INVEST TRUST	1.G FE	470,872	506,246
903708BE0	Replication 03.22.2021 USH1	1.A	52,949	91,700	91,700	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(40,551)	(52,667)	3137F3-2B-9	FHLMC MULTIFAMILY STRUCTURED P	1.A	132,251	144,367
903708BE0	Replication 03.22.2021 USH1	1.E FE	31,106	53,872	53,872	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(23,823)	(28,429)	341081-FJ-1	FLORIDA POWER & LIGHT	1.E FE	77,695	82,301
903708BE0	Replication 03.22.2021 USH1	1.G FE	45,850	79,407	79,407	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(35,115)	(43,869)	344419-AA-4	FOMENTO ECONOMICO MEX	1.G FE	114,522	123,276
903708BE0	Replication 03.22.2021 USH1	1.F FE	482,499	835,628	835,628	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(369,525)	(409,056)	369550-BM-9	GENERAL DYNAMICS CORP	1.F FE	1,205,153	1,244,684
903708BE0	Replication 03.22.2021 USH1	1.G FE	262,240	454,167	454,167	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(200,838)	(249,710)	37331N-AD-3	GEORGIA-PACIFIC LLC	1.G FE	655,005	703,876
903708BE0	Replication 03.22.2021 USH1	1.F FE	42,934	74,356	74,356	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(32,881)	(43,738)	377372-AM-9	GLAXOSMITHKLINE PLC	1.F FE	107,237	118,094
903708BE0	Replication 03.22.2021 USH1	1.F FE	155,425	269,177	269,177	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(119,033)	(143,412)	404280-BM-0	HSBC HOLDINGS PLC	1.F FE	388,210	412,589
903708BE0	Replication 03.22.2021 USH1	1.F FE	131,024	226,917	226,917	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(100,346)	(141,774)	437076-BK-7	HOME DEPOT INC	1.F FE	327,263	368,691
903708BE0	Replication 03.22.2021 USH1	1.F FE	207,627	359,583	359,583	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(159,012)	(151,679)	437076-CB-6	HOME DEPOT INC	1.F FE	518,595	511,263
903708BE0	Replication 03.22.2021 USH1	1.G FE	31,192	54,020	54,020	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(23,888)	(27,279)	456837-AG-8	ING GROEP	1.G FE	77,908	81,299
903708BE0	Replication 03.22.2021 USH1	1.F FE	25,245	43,722	43,722	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(19,334)	(29,622)	46625H-QW-3	JP MORGAN CHASE & CO	1.F FE	63,056	73,344
903708BE0	Replication 03.22.2021 USH1	1.F FE	71,257	123,408	123,408	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(54,572)	(76,955)	532457-BH-0	LILLY (ELI) & CO	1.F FE	177,980	200,363
903708BE0	Replication 03.22.2021 USH1	1.G FE	161,270	279,300	279,300	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(123,510)	(126,731)	53944Y-AF-0	LLOYDS BANKING GROUP PLC	1.G FE	402,810	406,031
903708BE0	Replication 03.22.2021 USH1	1.G FE	26,110	45,219	45,219	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(19,996)	(26,497)	559222-AQ-7	MAGNA INTERNATIONAL INC -CLA	1.G FE	65,215	71,717
903708BE0	Replication 03.22.2021 USH1	1.G FE	367,056	635,696	635,696	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(281,112)	(421,573)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1.G FE	916,808	1,057,269
903708BE0	Replication 03.22.2021 USH1	1.G FE	167,737	290,499	290,499	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(128,462)	(171,680)	585055-BS-4	MEDTRONIC INC	1.G FE	418,961	462,179
903708BE0	Replication 03.22.2021 USH1	1.E FE	47,203	81,750	81,750	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(36,151)	(36,267)	58933Y-AA-3	MERCK & COMPANY, INC.	1.E FE	117,901	118,017
903708BE0	Replication 03.22.2021 USH1	1.E FE	104,289	180,616	180,616	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(79,870)	(97,042)	58933Y-AF-2	MERCK & COMPANY, INC.	1.E FE	260,486	277,658
903708BE0	Replication 03.22.2021 USH1	1.E FE	145,506	251,998	251,998	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(111,436)	(123,169)	58933Y-AQ-8	MERCK & COMPANY, INC.	1.E FE	363,434	375,167
903708BE0	Replication 03.22.2021 USH1	1.D FE	261,385	452,687	452,687	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(200,183)	(297,259)	59217G-BY-4	MET LIFE GLOB FUNDING I	1.D FE	652,870	749,945
903708BE0	Replication 03.22.2021 USH1	1.A FE	25,548	44,246	44,246	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(19,566)	(26,786)	594918-BB-9	MICROSOFT CORP	1.A FE	63,813	71,032
903708BE0	Replication 03.22.2021 USH1	1.A FE	145,886	252,656	252,656	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(111,728)	(129,226)	594918-BH-6	MICROSOFT CORP	1.A FE	364,384	381,883
903708BE0	Replication 03.22.2021 USH1	1.A FE	72,897	126,248	126,248	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(55,828)	(58,406)	594918-BP-8	MICROSOFT CORP	1.A FE	182,076	184,654
903708BE0	Replication 03.22.2021 USH1	1.A FE	145,957	252,779	252,779	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(111,782)	(122,123)	594918-BW-3	MICROSOFT CORP	1.A FE	364,561	374,902
903708BE0	Replication 03.22.2021 USH1	1.A FE	51,894	89,875	89,875	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(39,744)	(50,719)	594918-BX-1	MICROSOFT CORP	1.A FE	129,618	140,594
903708BE0	Replication 03.22.2021 USH1	1.G FE	47,154	81,665	81,665	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(36,113)	(36,721)	606822-AA-2	MITSUBISHI UFJ FIN GRP	1.G FE	117,779	118,387
903708BE0	Replication 03.22.2021 USH1	1.G FE	25,698	44,506	44,506	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(19,681)	(29,839)	606822-AN-4	MITSUBISHI UFJ FIN GRP	1.G FE	64,187	74,345
903708BE0	Replication 03.22.2021 USH1	1.G FE	157,243	272,325	272,325	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(120,425)	(146,450)	606822-AT-1	MITSUBISHI UFJ FIN GRP	1.G FE	392,751	418,775
903708BE0	Replication 03.22.2021 USH1	1.D FE	40,841	70,732	70,732	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(31,279)	(47,283)	63254A-AP-3	NATIONAL AUSTRALIA BK/NY	1.D FE	102,011	118,015
903708BE0	Replication 03.22.2021 USH1	1.E FE	524,352	908,112	908,112	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(401,578)	(506,043)	637432-MV-4	NATIONAL RURAL UTILITIES	1.E FE	1,309,690	1,414,154
903708BE0	Replication 03.22.2021 USH1	1.D FE	155,460	269,237	269,237	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(119,060)	(138,483)	66989H-AE-8	NOVARTIS CAPITAL CORP	1.D FE	388,297	407,720
903708BE0	Replication 03.22.2021 USH1	1.F FE	10,413	18,034	18,034	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(7,975)	(8,483)	67066G-AD-6	NVDIA CORP	1.F FE	26,009	26,517
903708BE0	Replication 03.22.2021 USH1	1.F FE	25,122	43,508	43,508	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(19,240)	(30,700)	67066G-AE-4	NVDIA CORP	1.F FE	62,747	74,208
903708BE0	Replication 03.22.2021 USH1	1.G FE	53,263	92,245	92,245	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(40,792)	(43,615)	677415-CP-4	OHIO POWER COR	1.G FE	133,037	135,861
903708BE0	Replication 03.22.2021 USH1	1.F FE	398,553	690,245	690,245	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(305,234)	(335,720)	68233J-BU-7	ONCOR ELECTRIC DELIVERY	1.F FE	995,479	1,025,965
903708BE0	Replication 03.22.2021 USH1	1.G FE	73,308	126,961	126,961	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(56,144)	(58,821)	68389X-BA-2	ORACLE SYSTEMS CORP	1.G FE	183,104	185,781
903708BE0	Replication 03.22.2021 USH1	1.G FE	10,383	17,981	17,981	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(7,952)	(8,912)	68389X-BB-0	ORACLE SYSTEMS CORP	1.G FE	25,933	26,894
903708BE0	Replication 03.22.2021 USH1	1.G FE	312,872	541,856	541,856	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(239,615)	(353,471)	68389X-BN-4	ORACLE SYSTEMS CORP	1.G FE	781,471	895,327
903708BE0	Replication 03.22.2021 USH1	1.G FE	72,294	125,204	125,204	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(55,367)	(66,903)	68389X-BR-5	ORACLE SYSTEMS CORP	1.G FE	180,571	192,107
903708BE0	Replication 03.22.2021 USH1	1.G FE	296,630	513,725	513,725	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(227,175)	(218,421)	68389X-BV-6	ORACLE SYSTEMS CORP	1.G FE	740,901	732,147
903708BE0	Replication 03.22.2021 USH1	1.G FE	313,094	542,239	542,239	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(239,785)	(308,900)	69349L-AM-0	PNC BANK NA	1.G FE	782,024	851,139
903708BE0	Replication 03.22.2021 USH1	1.F FE	57,629	99,807	99,807	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(44,136)	(46,038)	69351U-AP-8	PPL ELECTRIC UTILITIES	1.F FE	143,942	145,845
903708BE0	Replication 03.22.2021 USH1	1.E FE	26,116	45,230	45,230	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(20,001)	(21,704)	695114-CP-1	SCOTTISH POWER	1.E FE	65,231	66,934
903708BE0	Replication 03.22.2021 USH1	1.E FE	428,841	742,699	742,699	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(328,430)	(332,603)	713448-EZ-7	PEPSI CO INC	1.E FE	1,071,129	1,075,302
903708BE0	Replication 03.22.2021 USH1	1.F FE	68,179	118,078	118,078	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,215)	(55,508)	717081-EM-1	PFIZER, INC.	1.F FE	170,293	173,586
903708BE0	Replication 03.22.2021 USH1	1.F FE	366,960	635,529	635,529	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(281,038)	(359,492)	737679-DG-2	PEPCO HOLDINGS INC	1.F FE	916,567	995,021
903708BE0	Replication 03.22.2021 USH1	1.F FE	41,850	72,479	72,479	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(32,051)	(32,522)	744560-BP-0	PUB SVC ELEC & GAS	1.F FE	104,531	105,002
903708BE0	Replication 03.22.2021 USH1	1.G FE	172,033	297,939	297,939	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(131,752)	(207,852)	747525-AU-7	QUALCOMM INC	1.G FE	429,691	505,791
903708BE0	Replication 03.22.2021 USH1	1.F FE	31,342	54,280	54,280	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(24,003)	(34,501)	767201-AS-5	RIO TINTO FIN USA LTD	1.F FE	78,283	88,781
903708BE0	Replication 03.22.2021 USH1	1.C FE	177,827	307,974	307,974	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(136,190)	(189,862)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1.C FE	444,164	497,836
903708BE0	Replication 03.22.2021 USH1	1.G FE	309,310	535,686	535,686	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(236,887)	(346,153)	780082-AD-5	ROYAL BANK OF CANADA	1.G FE	772,573	881,839
903708BE0	Replication 03.22.2021 USH1	1.G FE	93,909	162,638	162,638	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(71,920)	(98,307)	78409V-AM-6	S&P GLOBAL INC	1.G FE	234,558	260,945
903708BE0	Replication 03.22.2021 USH1	1.G FE	260,813	451,696	451,696	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(199,745)	(192,779)	78409V-AS-3	S&P GLOBAL INC	1.G FE	651,442	644,475

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BE0	Replication 03.22.2021 USH1	1.F FE	25,964	44,966	44,966	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(19,884)	(29,089)	808513-AM-7	SCHWAB, CHARLES CORP	1.F FE	64,850	74,055
903708BE0	Replication 03.22.2021 USH1	1.F FE	68,126	117,986	117,986	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,175)	(67,853)	808513-AY-1	SCHWAB, CHARLES CORP	1.F FE	170,160	185,839
903708BE0	Replication 03.22.2021 USH1	1.D FE	85,988	148,921	148,921	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(65,855)	(97,425)	822582-BT-8	SHELL INTERNATIONAL FIN	1.D FE	214,776	246,346
903708BE0	Replication 03.22.2021 USH1	1.D FE	572,297	991,147	991,147	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(438,297)	(457,340)	822582-CG-5	SHELL INTERNATIONAL FIN	1.D FE	1,429,443	1,448,487
903708BE0	Replication 03.22.2021 USH1	1.F FE	261,865	453,517	453,517	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(200,550)	(257,189)	826418-BM-6	SIERRA PACIFIC POWER CO	1.F FE	654,067	710,705
903708BE0	Replication 03.22.2021 USH1	1.G FE	336,292	582,415	582,415	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(257,551)	(345,561)	828807-DC-8	SIMON PROPERTY GROUP	1.G FE	839,966	927,976
903708BE0	Replication 03.22.2021 USH1	1.G FE	20,991	36,354	36,354	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(16,076)	(16,335)	842400-FR-9	SOUTHERN CALIFORNIA EDISON	1.G FE	52,430	52,689
903708BE0	Replication 03.22.2021 USH1	1.F FE	156,479	271,002	271,002	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(119,840)	(124,520)	857477-AV-5	STATE STREET CORP	1.F FE	390,842	395,522
903708BE0	Replication 03.22.2021 USH1	1.G FE	24,403	42,263	42,263	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(18,689)	(28,931)	86562M-AF-7	SUMITOMO MITSUI FINL GRP	1.G FE	60,952	71,193
903708BE0	Replication 03.22.2021 USH1	1.G FE	26,365	45,661	45,661	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(20,192)	(25,948)	86562M-BF-6	SUMITOMO MITSUI FINL GRP	1.G FE	65,853	71,609
903708BE0	Replication 03.22.2021 USH1	1.F FE	31,078	53,823	53,823	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(23,801)	(33,736)	87236Y-AD-0	TD AMERITRADE HOLDING CORP	1.F FE	77,624	87,559
903708BE0	Replication 03.22.2021 USH1	1.F FE	277,911	481,307	481,307	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(212,840)	(243,937)	872540-AP-4	TJX COMPANIES, INC	1.F FE	694,146	725,244
903708BE0	Replication 03.22.2021 USH1	1.G FE	68,377	118,420	118,420	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,367)	(70,333)	87612E-BD-7	TARGET CORP	1.G FE	170,787	188,754
903708BE0	Replication 03.22.2021 USH1	1.F FE	287,378	497,702	497,702	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(220,090)	(236,673)	87612E-BK-1	TARGET CORP	1.F FE	717,792	734,375
903708BE0	Replication 03.22.2021 USH1	1.E FE	30,679	53,132	53,132	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(23,496)	(28,826)	882508-AW-4	TEXAS INSTRUMENTS IN	1.E FE	76,628	81,958
903708BE0	Replication 03.22.2021 USH1	1.D FE	68,837	119,217	119,217	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,719)	(69,417)	89153V-AL-3	TOTAL CAPITAL INTL SA	1.D FE	171,937	188,634
903708BE0	Replication 03.22.2021 USH1	1.E FE	99,356	172,073	172,073	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(76,093)	(96,299)	892331-AC-3	TOYOTA MOTOR CORP	1.E FE	248,165	268,371
903708BE0	Replication 03.22.2021 USH1	1.E FE	24,058	41,666	41,666	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(18,425)	(28,225)	904764-AU-1	UNILEVER CAPITAL CORP	1.E FE	60,091	69,891
903708BE0	Replication 03.22.2021 USH1	1.E FE	162,586	281,578	281,578	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(124,517)	(126,172)	91159H-HZ-6	US BANCORP	1.E FE	406,096	407,750
903708BE0	Replication 03.22.2021 USH1	1.A	2,571,979	4,454,346	4,454,346	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(1,969,764)	(2,422,565)	912828-5Z-9	US GOVERNMENT TREAS BILL	1.A	6,424,109	6,876,911
903708BE0	Replication 03.22.2021 USH1	1.A	322,347	558,264	558,264	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(246,871)	(281,289)	912828-6R-6	US GOVERNMENT TREAS BILL	1.A	805,135	839,553
903708BE0	Replication 03.22.2021 USH1	1.A	123,056	213,118	213,118	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(94,243)	(111,233)	912828-6Z-8	US GOVERNMENT TREAS BILL	1.A	307,362	324,351
903708BE0	Replication 03.22.2021 USH1	1.A	813,940	1,409,643	1,409,643	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(623,360)	(639,910)	912828-7F-1	US GOVERNMENT TREAS BILL	1.A	2,033,003	2,049,553
903708BE0	Replication 03.22.2021 USH1	1.A	148,909	257,892	257,892	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(114,043)	(135,908)	912828-Y8-7	US GOVERNMENT TREAS BILL	1.A	371,935	393,800
903708BE0	Replication 03.22.2021 USH1	1.A	616,339	1,067,422	1,067,422	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(472,026)	(562,323)	912828-Y9-5	US GOVERNMENT TREAS BILL	1.A	1,539,448	1,629,745
903708BE0	Replication 03.22.2021 USH1	1.A	225,809	391,073	391,073	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(172,937)	(179,867)	912828-Z6-0	US GOVERNMENT TREAS BILL	1.A	564,011	570,940
903708BE0	Replication 03.22.2021 USH1	1.A	126,945	219,852	219,852	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(97,221)	(98,222)	912828-ZA-1	US GOVERNMENT TREAS BILL	1.A	317,074	318,075
903708BE0	Replication 03.22.2021 USH1	1.A	34,363	59,512	59,512	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(26,317)	(26,605)	912828-ZC-7	US GOVERNMENT TREAS BILL	1.A	85,828	86,117
903708BE0	Replication 03.22.2021 USH1	1.A	133,238	230,751	230,751	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(102,041)	(103,711)	912828-ZF-0	US GOVERNMENT TREAS BILL	1.A	332,792	334,462
903708BE0	Replication 03.22.2021 USH1	1.A	626,300	1,084,673	1,084,673	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(479,655)	(476,754)	912828-ZW-3	US GOVERNMENT TREAS BILL	1.A	1,564,328	1,561,427
903708BE0	Replication 03.22.2021 USH1	1.A	68,086	117,917	117,917	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(52,144)	(51,879)	91282C-AB-7	US TREASURY N/B	1.A	170,061	169,796
903708BE0	Replication 03.22.2021 USH1	1.A FE	272,623	472,149	472,149	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(208,790)	(209,083)	91282C-AN-1	US TREASURY N/B	1.A FE	680,939	681,232
903708BE0	Replication 03.22.2021 USH1	1.G FE	157,130	272,129	272,129	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(120,339)	(175,704)	91324P-CP-5	UNITED HEALTHCARE	1.G FE	392,468	447,833
903708BE0	Replication 03.22.2021 USH1	1.G FE	306,021	529,990	529,990	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(234,368)	(351,835)	91324P-DE-9	UNITED HEALTHCARE	1.G FE	764,357	881,824
903708BE0	Replication 03.22.2021 USH1	1.A FE	107,064	185,421	185,421	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(81,995)	(81,698)	92347Y-AA-2	Verizon Owner Trust	1.A FE	267,416	267,119
903708BE0	Replication 03.22.2021 USH1	1.F FE	70,248	121,661	121,661	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(53,800)	(82,850)	927804-FV-1	VIRGINIA ELECTRIC POWER	1.F FE	175,461	204,511
903708BE0	Replication 03.22.2021 USH1	1.C FE	136,494	236,390	236,390	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(104,535)	(108,837)	931142-EJ-8	WAL-MART STORES	1.C FE	340,925	345,227
903708BE0	Replication 03.22.2021 USH1	1.C FE	131,528	227,791	227,791	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(100,732)	(124,085)	931142-EK-5	WAL-MART STORES	1.C FE	328,523	351,876
903708BE0	Replication 03.22.2021 USH1	1.F FE	78,672	136,250	136,250	11/24/2021	03/22/2021	Replication 03.22.2021 USH1	(60,251)	(70,575)	95000U-2N-2	WELLS FARGO & COMPANY	1.F FE	196,502	206,825
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	345,330	435,682	435,682	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(941,444)	(1,412,898)	00037B-AC-6	ABB FINANCE USA INC	1.G FE	1,377,126	1,848,580
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	285,085	359,674	359,674	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(777,202)	(1,072,914)	00115A-AF-6	AEP TRANSMISSION CO LLC	1.F FE	1,136,876	1,432,588
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	304,051	383,603	383,603	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(828,909)	(1,188,978)	00115A-AH-2	AEP TRANSMISSION CO LLC	1.F FE	1,212,511	1,572,581
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	429,476	541,845	541,845	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,170,846)	(1,730,144)	00440E-AQ-0	ACE INA HOLDINGS	1.F FE	1,712,691	2,271,989
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	785,679	991,245	991,245	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,141,932)	(3,147,507)	00440E-AW-7	ACE INA HOLDINGS	1.F FE	3,133,177	4,138,751
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	118,653	149,697	149,697	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(323,473)	(408,081)	010392-FM-5	ALABAMA POWER	1.F FE	473,170	557,778
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	39,437	49,755	49,755	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(107,513)	(147,678)	01609W-AV-4	ALIBABA GROUP HOLDING	1.E FE	157,268	197,433
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	232,805	293,717	293,717	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(634,678)	(1,069,767)	020002-AS-0	ALLSTATE CORP	1.G FE	928,394	1,363,483
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	649,257	819,129	819,129	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,770,015)	(2,415,727)	020002-BA-8	ALLSTATE CORP	1.G FE	2,589,144	3,234,856
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	597,805	754,215	754,215	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,629,747)	(2,419,270)	020002-BC-4	ALLSTATE CORP	1.G FE	2,383,962	3,173,485
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	64,610	81,515	81,515	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(176,141)	(261,256)	023135-BJ-4	AMAZON.COM INC.	1.E FE	257,656	342,771
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	75,186	94,858	94,858	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(204,974)	(254,460)	02361D-AN-0	AMEREN ILLINOIS CO	1.F FE	299,832	349,318
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	578,700	730,111	730,111	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,577,661)	(2,110,451)	02361D-AR-1	AMEREN ILLINOIS CO	1.F FE	2,307,772	2,840,562
91283#HN6	Replication 03.31.2021 FVH1	1.B FE	346,357	436,978	436,978	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(944,244)	(1,473,636)	037833-BH-2	APPLE COMPUTER INC	1.B FE	1,381,222	1,910,614
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	660,393	833,178	833,178	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,800,374)	(2,762,503)	038222-AM-7	APPLIED MATERIALS INC	1.G FE	2,633,552	3,595,681
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	958,357	1,209,101	1,209,101	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,612,688)	(2,993,746)	039483-BH-4	ARCHER DANIELS	1.F FE	3,821,790	4,202,847
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	76,695	96,761	96,761	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(209,087)	(256,154)	039483-BM-3	ARCHER DANIELS	1.F FE	305,848	352,915
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	817,134	1,030,929	1,030,929	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,227,684)	(3,612,354)	039483-BQ-4	ARCHER DANIELS	1.F FE	3,258,613	4,643,283
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	137,734	173,770	173,770	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(375,492)	(516,815)	040555-CN-2	ARIZONA PUBLIC SERVICE CO	1.G FE	549,262	690,586
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	124,287	156,806	156,806	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(338,834)	(437,419)	040555-CP-7	ARIZONA PUBLIC SERVICE CO	1.F FE	495,639	594,225
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	674,851	851,419	851,419	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,839,790)	(2,501,305)	040555-CT-9	ARIZONA PUBLIC SERVICE CO	1.G FE	2,691,209	3,352,724
91283#HN6	Replication 03.31.2021 FVH1	1.B FE	119,838	151,193	151,193	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(326,705)	(442,371)	04351L-AB-6	ASCENSION HEALTH	1.B FE	477,898	593,564
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	495,413	625,033	625,033	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,350,604)	(1,786,285)	049560-AM-7	ATMOS ENERGY CORP	1.E FE	1,975,637	2,411,318
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	23,149	29,206	29,206	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(63,109)	(82,960)	05348E-AZ-2	AVALONBAY COMMUNITIES	1.G FE	92,314	112,165

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	736,069	928,654	928,654	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,006,682)	(2,801,203)	05541V-AF-3	BG ENERGY CAPITAL PLC	1.E FE	2,935,336	3,729,856
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	238,154	300,464	300,464	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(649,259)	(901,788)	055451-AR-9	BHP BILLITON FIN USA	1.F FE	949,723	1,202,252
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	548,112	691,520	691,520	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,494,273)	(2,330,966)	055451-AV-0	BHP BILLITON FIN USA	1.F FE	2,185,793	3,022,486
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	505,899	638,262	638,262	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,379,190)	(1,900,905)	057224-AZ-0	BAKER HUGHES	1.G FE	2,017,452	2,539,167
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	55,653	70,214	70,214	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(151,723)	(203,271)	072863-AC-7	BAYLOR SCOTT & WHITE HOL	1.D FE	221,937	273,485
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	232,663	293,537	293,537	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(634,290)	(826,617)	072863-AF-0	BAYLOR SCOTT & WHITE HOL	1.D FE	927,827	1,120,154
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	115,049	145,151	145,151	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(313,649)	(565,560)	084664-BL-4	BERKSHIRE HATHAWAY FIN	1.C FE	458,800	710,711
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	34,782	43,882	43,882	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(94,823)	(130,811)	100743-AJ-2	Boston Gas Company	1.G FE	138,706	174,694
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	151,176	190,729	190,729	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(412,138)	(555,451)	110122-AU-2	BRISTOL-MYERS SQUIBB CO	1.F FE	602,867	746,180
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	23,065	29,100	29,100	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(62,880)	(103,412)	110122-DG-0	BRISTOL-MYERS SQUIBB CO	1.G FE	91,979	132,511
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	655,388	826,864	826,864	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,786,730)	(2,741,500)	115637-AP-5	BROWN-FORMAN	1.G FE	2,613,594	3,568,364
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	204,610	258,145	258,145	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(557,812)	(1,154,487)	12189T-AZ-7	BURLINGTON NORTHERN RAILROAD	1.E FE	815,957	1,412,631
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	103,814	130,976	130,976	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(283,019)	(486,589)	125720-AF-2	CHICAGO MERCANTILE EXCHANGE	1.D FE	413,995	617,565
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	618,236	779,992	779,992	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,685,447)	(2,536,250)	125720-AH-8	CHICAGO MERCANTILE EXCHANGE	1.D FE	2,465,438	3,316,242
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	231,972	292,665	292,665	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(632,406)	(1,114,697)	136375-BL-5	CANADIAN NATIONAL RAILWAY	1.F FE	925,071	1,407,362
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	197,888	249,663	249,663	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(539,485)	(939,532)	136375-BN-1	CANADIAN NATIONAL RAILWAY	1.F FE	789,148	1,189,195
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	248,452	313,457	313,457	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(677,333)	(998,873)	136375-CK-6	CANADIAN NATIONAL RAILWAY	1.F FE	990,790	1,312,330
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	113,166	142,775	142,775	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(308,516)	(375,171)	144141-DB-1	CAROLINA POWER & LIGHT CO	1.F FE	451,292	517,947
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	215,087	271,362	271,362	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(586,373)	(742,900)	144141-DD-7	CAROLINA POWER & LIGHT CO	1.F FE	857,735	1,014,262
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	113,034	142,608	142,608	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(308,155)	(550,581)	149123-BN-0	CATERPILLAR INC.	1.G FE	450,763	693,189
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	353,939	446,544	446,544	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(964,915)	(1,584,935)	149123-BS-9	CATERPILLAR INC.	1.G FE	1,411,458	2,031,479
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	373,564	471,303	471,303	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,018,417)	(1,632,673)	149123-CB-5	CATERPILLAR INC.	1.G FE	1,489,720	2,103,977
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	312,281	393,986	393,986	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(851,345)	(1,083,423)	149123-CD-1	CATERPILLAR INC.	1.G FE	1,245,330	1,477,408
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	140,572	177,351	177,351	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(383,230)	(580,223)	15189X-AD-0	CENTERPOINT ENER HOUSTON	1.F FE	560,581	757,574
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	93,708	118,226	118,226	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(255,469)	(350,532)	15189X-AN-8	CENTERPOINT ENER HOUSTON	1.F FE	373,695	468,758
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	34,853	43,972	43,972	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(95,016)	(128,839)	16876A-AA-2	CHILDREN'S HOSPITAL MEDI	1.C FE	138,988	172,811
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	246,914	311,517	311,517	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(673,142)	(1,150,665)	171232-AQ-4	CHUBB CORP	1.G FE	984,659	1,462,182
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	232,351	293,144	293,144	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(633,440)	(1,030,274)	17858P-AA-9	CITY OF HOPE/THE	1.E FE	926,584	1,323,418
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	410,805	518,288	518,288	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,119,943)	(1,663,768)	19416Q-EK-2	COLGATE-PALMOLIVE CO	1.D FE	1,638,231	2,182,056
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	231,517	292,091	292,091	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(631,165)	(916,955)	195869-AL-6	COLONIAL PIPELINE CO	1.G FE	923,255	1,209,046
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	345,933	436,443	436,443	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(943,089)	(1,152,237)	195869-AN-2	COLONIAL PIPELINE CO	1.G FE	1,379,532	1,588,680
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	23,834	30,070	30,070	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(64,977)	(100,759)	199575-AT-8	OHIO POWER COMPANY	1.G FE	95,047	130,829
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	45,247	57,085	57,085	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(123,352)	(187,880)	20030N-AX-9	COMCAST CORP.	1.G FE	180,437	244,965
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	184,790	233,138	233,138	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(503,777)	(697,764)	20030N-BH-3	COMCAST CORP.	1.G FE	736,916	930,903
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	151,476	191,108	191,108	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(412,956)	(602,717)	20030N-CL-3	COMCAST CORP.	1.G FE	604,065	793,825
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	448,711	566,111	566,111	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,223,282)	(1,976,882)	202795-HK-9	COMMONWEALTH EDISON CO	1.F FE	1,789,394	2,542,993
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	269,410	339,899	339,899	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(734,471)	(1,069,541)	202795-JD-3	COMMONWEALTH EDISON CO	1.F FE	1,074,370	1,409,440
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	226,827	286,174	286,174	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(618,379)	(853,175)	202795-JF-8	COMMONWEALTH EDISON CO	1.F FE	904,553	1,139,349
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	420,254	530,210	530,210	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,145,704)	(1,579,119)	202795-JG-6	COMMONWEALTH EDISON CO	1.F FE	1,675,914	2,109,329
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	217,118	273,925	273,925	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(591,912)	(763,591)	202795-JJ-0	COMMONWEALTH EDISON CO	1.F FE	865,837	1,037,516
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	903,577	1,139,989	1,139,989	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,463,346)	(3,512,694)	20274A-JN-0	COMMONWEALTH BANK AUST	1.D FE	3,603,335	4,652,683
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	755,173	952,757	952,757	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,058,766)	(2,679,593)	207597-EG-6	CONNECTICUT LIGHT & POWER CO	1.E FE	3,011,522	3,632,350
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	68,621	86,575	86,575	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(187,077)	(274,170)	207597-EH-4	CONNECTICUT LIGHT & POWER CO	1.E FE	273,652	360,746
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	223,512	281,991	281,991	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(609,342)	(892,543)	20825C-AF-1	PHILLIPS PETROLEUM	1.G FE	891,333	1,174,535
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	117,236	147,910	147,910	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(319,611)	(566,954)	20825C-AQ-7	PHILLIPS PETROLEUM	1.G FE	467,521	714,863
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	756,012	953,815	953,815	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,061,051)	(2,870,135)	20826F-AC-0	CONOCOPHILLIPS COMPANY	1.F FE	3,014,866	3,823,949
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	227,649	287,211	287,211	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(620,621)	(695,778)	20826F-AF-3	CONOCOPHILLIPS COMPANY	1.F FE	907,832	982,989
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	106,700	134,618	134,618	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(290,889)	(411,711)	209111-FD-0	CONSOLIDATED EDISON INC	1.G FE	425,506	546,329
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	917,429	1,157,466	1,157,466	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,501,111)	(3,543,121)	209111-FF-5	CONSOLIDATED EDISON INC	1.G FE	3,658,577	4,700,587
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	113,786	143,557	143,557	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(310,204)	(366,075)	209111-FH-1	CONSOLIDATED EDISON INC	1.G FE	453,761	509,632
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	254,013	320,473	320,473	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(692,495)	(980,970)	231021-AQ-9	CUMMINS ENGINE CO	1.F FE	1,012,968	1,301,443
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	165,176	208,393	208,393	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(450,306)	(512,003)	23338V-AD-8	DTE ELECTRIC CO	1.E FE	658,698	720,396
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	415,962	524,794	524,794	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,134,002)	(1,432,490)	23338V-AE-6	DTE ELECTRIC CO	1.E FE	1,658,796	1,957,284
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	191,168	241,185	241,185	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(521,165)	(710,607)	23338V-AG-1	DTE ELECTRIC CO	1.E FE	762,350	951,792
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	338,731	427,357	427,357	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(923,455)	(1,321,932)	244199-BF-1	DEERE & CO.	1.F FE	1,350,813	1,749,289
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	55,953	70,593	70,593	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(152,540)	(246,423)	250847-EB-2	DETROIT EDISON CO	1.F FE	223,133	317,015
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	102,262	129,017	129,017	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(278,787)	(476,483)	25243Y-AH-2	DIAGEO CAPITAL PLC	1.G FE	407,805	605,500
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	106,938	134,917	134,917	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(291,535)	(443,496)	25243Y-AV-1	DIAGEO CAPITAL PLC	1.G FE	426,452	578,413
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	413,012	521,072	521,073	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,125,960)	(1,558,442)	25245B-AA-5	DIAGEO INVESTMENT CORP	1.G FE	1,647,033	2,079,515
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	844,780	1,065,808	1,065,808	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,303,052)	(4,170,166)	254687-DZ-6	DISNEY WALT PRODUCTIONS	1.G FE	3,368,860	5,235,974
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	573,142	723,098	723,098	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,562,508)	(2,865,443)	254687-EB-8	DISNEY WALT PRODUCTIONS	1.G FE	2,285,607	3,588,542
91283#HN6	Replication 03.31.2021 FVH1	2.A FE	233,668	294,805	294,805	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(637,029)	(1,058,305)	254687-ET-9	DISNEY WALT PRODUCTIONS	2.A FE	931,834	1,353,110
91283#HN6	Replication 03.31.2021 FVH1	2.A FE	368,195	464,529	464,529	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,003,778)	(1,421,779)	25468P-DB-9	WALT DISNEY COMPANY/THE	2.A FE	1,468,307	1,886,308

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	266,157	335,795	335,795	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(725,602)	(838,272)	26442C-AM-6	DUKE ENERGY CAROLINAS	1.F FE	1,061,397	1,174,067
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	327,677	413,411	413,411	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(893,319)	(1,235,504)	26442E-AE-0	DUKE ENERGY OHIO INC	1.F FE	1,306,729	1,648,915
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	152,305	192,154	192,154	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(415,215)	(581,382)	26443T-AA-4	DUKE ENERGY INDIANA INC	1.F FE	607,369	773,535
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	115,708	145,981	145,981	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(315,444)	(523,539)	291011-BB-9	EMERSON ELECTRIC CO	1.F FE	461,426	669,520
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	315,263	397,749	397,749	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(859,476)	(1,322,983)	29736R-AG-5	ESTEE LAUDER CO INC	1.E FE	1,257,225	1,720,732
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	510,771	644,409	644,409	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,392,472)	(2,042,415)	29736R-AK-6	ESTEE LAUDER CO INC	1.E FE	2,036,882	2,686,824
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	79,059	99,744	99,744	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(215,532)	(274,156)	30231G-AN-2	EXXON MOBIL CORP	1.C FE	315,275	373,900
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	524,673	661,949	661,949	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,430,373)	(1,793,110)	30231G-AW-2	EXXON MOBIL CORP	1.C FE	2,092,321	2,455,058
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	22,760	28,715	28,715	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(62,049)	(68,115)	313747-AX-5	FEDERAL REALTY INVEST TRUST	1.G FE	90,764	96,830
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	69,349	87,494	87,494	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(189,061)	(304,807)	341081-EV-5	FLORIDA POWER & LIGHT	1.E FE	276,554	392,300
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	111,610	140,812	140,812	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(304,274)	(389,630)	341081-FF-9	FLORIDA POWER & LIGHT	1.E FE	445,086	530,442
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	208,878	263,529	263,529	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(569,448)	(795,460)	341081-FG-7	FLORIDA POWER & LIGHT	1.E FE	832,977	1,058,989
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	74,299	93,738	93,738	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(202,555)	(263,193)	341081-FL-6	FLORIDA POWER & LIGHT	1.D FE	296,293	356,932
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	105,935	133,652	133,652	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(288,802)	(365,121)	341099-CR-8	FLORIDA POWER CORP	1.F FE	422,455	498,774
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	389,337	491,204	491,204	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,061,418)	(1,386,417)	344419-AB-2	FOMENTO ECONOMICO MEX	1.G FE	1,552,621	1,877,621
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	92,940	117,257	117,257	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(253,375)	(388,984)	372546-AU-5	GEORGE WASHINGTON UNIVER	1.E FE	370,632	506,241
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	124,432	156,988	156,988	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(339,228)	(468,333)	372546-AV-3	GEORGE WASHINGTON UNIVER	1.E FE	496,216	625,321
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	198,386	250,291	250,291	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(540,842)	(1,155,252)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE	791,134	1,405,543
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	512,663	646,796	646,796	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,397,631)	(1,984,604)	377372-AJ-6	GLAXOSMITHKLINE PLC	1.F FE	2,044,427	2,631,400
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	41,823	52,766	52,766	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(114,019)	(159,635)	38141G-XA-7	GOLDMAN SACHS GROUP INC	1.G FE	166,785	212,401
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	247,889	312,747	312,747	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(675,800)	(922,121)	384802-AB-0	GRAINGER WW INC	1.G FE	988,547	1,234,868
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	249,510	314,792	314,792	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(680,218)	(893,091)	384802-AC-8	GRAINGER WW INC	1.G FE	995,009	1,207,883
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	115,790	146,086	146,086	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(315,669)	(443,900)	384802-AD-6	GRAINGER WW INC	1.G FE	461,755	589,985
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	705,006	889,464	889,464	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,922,000)	(2,475,818)	391382-AB-4	GREAT-WEST LIFECO FINANC	1.F FE	2,811,464	3,365,282
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	413,089	521,169	521,169	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,126,170)	(1,660,147)	437076-AS-1	HOME DEPOT INC	1.F FE	1,647,339	2,181,317
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	365,609	461,267	461,267	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(996,728)	(1,572,298)	437076-AU-6	HOME DEPOT INC	1.F FE	1,457,995	2,033,564
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	54,497	68,755	68,755	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(148,570)	(226,704)	437076-BH-4	HOME DEPOT INC	1.F FE	217,325	295,459
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	166,948	210,628	210,628	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(455,135)	(632,001)	437076-BS-0	HOME DEPOT INC	1.F FE	665,763	842,628
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	461,273	581,960	581,960	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,257,529)	(1,508,089)	438516-BB-1	HONEYWELL INC	1.F FE	1,839,490	2,090,049
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	269,964	340,597	340,597	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(735,980)	(1,070,442)	452308-AQ-2	ILLINOIS TOOL WORKS	1.F FE	1,076,577	1,411,039
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	418,420	527,896	527,896	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,140,705)	(1,801,655)	452308-AR-0	ILLINOIS TOOL WORKS	1.F FE	1,668,600	2,329,550
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	234,589	295,967	295,967	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(639,540)	(921,273)	454889-AR-7	INDIANA MICHIGAN POWER	1.G FE	935,507	1,217,240
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	485,367	612,358	612,358	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,323,215)	(1,731,395)	458140-AY-6	INTEL CORP.	1.E FE	1,935,573	2,343,754
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	116,176	146,572	146,572	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(316,720)	(429,668)	478111-AC-1	JOHNS HOPKINS HEALTH SYS	1.D FE	463,292	576,240
91283#HN6	Replication 03.31.2021 FVH1	1.A FE	119,140	150,311	150,311	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(324,800)	(439,902)	478160-BV-5	JOHNSON & JOHNSON	1.A FE	475,111	590,214
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	89,511	112,931	112,931	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(244,027)	(378,304)	478165-AF-0	JOHNSON SC &SON	1.G FE	356,958	491,235
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	224,541	283,290	283,290	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(612,148)	(820,671)	48126B-AA-1	JPMORGAN CHASE & CO	1.F FE	895,438	1,103,961
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	372,024	469,360	469,360	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,014,217)	(1,487,348)	48305Q-AB-9	KAISER FOUNDATION HOSPIT	1.D FE	1,483,576	1,956,708
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	143,687	181,281	181,281	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(391,722)	(535,557)	494368-BW-2	KIMBERLY-CLARK CORP	1.F FE	573,003	716,838
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	11,528	14,545	14,545	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(31,429)	(53,955)	532457-BC-1	LILLY (ELI) & CO	1.F FE	45,974	68,499
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	884,819	1,116,322	1,116,322	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,412,207)	(3,156,859)	532457-BJ-6	LILLY (ELI) & CO	1.F FE	3,528,529	4,273,182
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	654,725	826,028	826,028	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,784,923)	(2,251,310)	540424-AR-9	LOEWS CORP	1.G FE	2,610,951	3,077,337
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	34,827	43,939	43,939	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(94,945)	(131,416)	546676-AX-5	LOUISVILLE GAS & ELEC	1.F FE	138,884	175,355
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	115,114	145,232	145,232	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(313,825)	(650,317)	549271-AF-1	LUBRIZOL CORP	1.C FE	459,058	795,549
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	23,171	29,234	29,234	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(63,170)	(108,745)	575634-AS-9	MASSACHUSETTS ELECTRIC	1.G FE	92,404	137,979
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	615,886	777,026	777,026	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,679,038)	(2,250,582)	575634-AT-7	MASSACHUSETTS ELECTRIC	1.G FE	2,456,065	3,027,608
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	69,690	87,923	87,923	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(189,989)	(322,818)	582839-AF-3	MEAD JOHNSON NUTRITION CO	1.G FE	277,913	410,741
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	239,187	301,768	301,768	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(652,075)	(927,185)	582839-AG-1	MEAD JOHNSON NUTRITION CO	1.G FE	953,843	1,228,952
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	48,105	60,691	60,691	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(131,144)	(174,148)	585055-AW-6	MEDTRONIC INC	1.G FE	191,835	234,839
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	815,012	1,028,251	1,028,251	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,221,898)	(3,132,600)	585055-BD-7	MEDTRONIC INC	1.G FE	3,250,150	4,160,852
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	260,056	328,097	328,097	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(708,968)	(1,070,000)	585055-BU-9	MEDTRONIC INC	1.G FE	1,037,065	1,398,097
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	466,797	588,930	588,930	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,272,590)	(1,716,627)	58933Y-AT-2	MERCK & COMPANY, INC.	1.E FE	1,861,520	2,305,557
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	64,800	81,754	81,754	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(176,658)	(324,773)	59156R-AM-0	METLIFE INC.	1.G FE	258,412	406,527
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	120,569	152,114	152,114	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(328,696)	(437,808)	59156R-BD-9	METLIFE INC.	1.G FE	480,810	589,922
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	987,653	1,246,062	1,246,062	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,692,555)	(3,931,824)	59156R-BG-2	METLIFE INC.	1.G FE	3,938,617	5,177,886
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	934,850	1,179,444	1,179,444	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,548,603)	(3,270,325)	59156R-BN-7	METLIFE INC.	1.G FE	3,728,047	4,449,769
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	73,594	92,850	92,850	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(200,634)	(291,294)	59156R-BR-8	METLIFE INC.	1.G FE	293,484	384,143
91283#HN6	Replication 03.31.2021 FVH1	1.A FE	41,461	52,309	52,309	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(113,032)	(180,509)	594918-AJ-3	MICROSOFT CORP	1.A FE	165,342	232,818
91283#HN6	Replication 03.31.2021 FVH1	1.A FE	43,622	55,036	55,036	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(118,924)	(181,287)	594918-BL-7	MICROSOFT CORP	1.A FE	173,960	236,322
91283#HN6	Replication 03.31.2021 FVH1	1.A FE	515,916	650,901	650,901	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,406,499)	(2,195,695)	594918-CA-0	MICROSOFT CORP	1.A FE	2,057,400	2,846,596
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	40,076	50,561	50,561	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(109,255)	(182,043)	59562V-AM-9	BERKSHIRE HATHAWAY ENERG	1.G FE	159,815	232,604
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	91,608	115,577	115,577	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(249,744)	(357,182)	606822-BB-9	MITSUBISHI UFJ FIN GRP	1.G FE	365,321	472,758
91283#HN6	Replication 03.31.2021 FVH1	2.A FE	197,367	249,006	249,006	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(538,066)	(817,417)	610202-BP-7	MONONGAHELA POWER CO	2.A FE	787,072	1,066,423

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	37,874	47,783	47,783	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(103,253)	(127,576)	62952E-AC-1	NYU HOSPITALS CENTER	1.G FE	151,037	175,360
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	23,285	29,377	29,377	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(63,480)	(80,808)	631005-BF-1	NARRAGANSETT ELECTRIC	1.G FE	92,857	110,185
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	156,986	198,060	198,060	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(427,978)	(719,284)	63946B-AG-5	NBCUNIVERSAL MEDIA LLC	1.G FE	626,038	917,344
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	115,438	145,641	145,641	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(314,710)	(402,145)	644188-BF-0	NEW ENGLAND POWER CO	1.G FE	460,351	547,787
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	386,034	487,036	487,036	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,052,412)	(1,876,281)	64952G-AF-5	NEW YORK LIFE INSURANCE	1.D FE	1,539,449	2,363,317
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	97,397	122,880	122,880	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(265,526)	(458,858)	65334H-AE-2	NEXEN INC	1.E FE	388,406	581,739
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	259,963	327,980	327,980	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(708,715)	(993,864)	654106-AE-3	NIKE, INC. CL B	1.E FE	1,036,695	1,321,843
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	821,255	1,036,129	1,036,129	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,238,920)	(3,093,199)	654106-AG-8	NIKE, INC. CL B	1.E FE	3,275,049	4,129,328
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	244,751	308,788	308,788	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(667,245)	(1,072,171)	662352-AB-9	NORTHWELL HEALTHCARE INC	1.G FE	976,032	1,380,959
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	25,039	31,590	31,590	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(68,262)	(82,047)	665772-CQ-0	NORTHERN STATES POWER CO	1.E FE	99,853	113,638
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	1,393,621	1,758,247	1,758,247	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(3,799,311)	(4,777,861)	668138-AA-8	NORTHWESTERN MUTUAL LIFE	1.D FE	5,557,559	6,536,108
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	207,638	261,964	261,964	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(566,065)	(885,648)	66989H-AH-1	NOVARTIS CAPITAL CORP	1.D FE	828,029	1,147,612
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	150,121	189,399	189,399	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(409,263)	(538,066)	66989H-AK-4	NOVARTIS CAPITAL CORP	1.D FE	598,661	727,465
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	146,232	184,492	184,492	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(398,661)	(507,444)	678858-BP-5	OKLAHOMA GAS AND ELECTRIC	1.G FE	583,153	691,937
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	225,306	284,255	284,255	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(614,233)	(791,642)	678858-BQ-3	OKLAHOMA GAS AND ELECTRIC	1.G FE	898,489	1,075,898
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	239,413	302,053	302,053	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(652,691)	(836,375)	678858-BR-1	OKLAHOMA GAS AND ELECTRIC	1.G FE	954,744	1,138,428
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	594,831	750,463	750,463	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,621,639)	(2,114,834)	68233J-BD-5	ONCOR ELECTRIC DELIVERY	1.F FE	2,372,101	2,865,297
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	260,786	329,018	329,018	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(710,960)	(936,569)	68235P-AF-5	ONE GAS INC	1.F FE	1,039,978	1,265,588
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	39,488	49,819	49,819	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(107,652)	(149,419)	68389X-AV-7	ORACLE SYSTEMS CORP	1.G FE	157,471	199,238
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	665,219	839,267	839,267	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,813,531)	(2,567,609)	68389X-BJ-3	ORACLE SYSTEMS CORP	1.G FE	2,652,797	3,406,876
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	561,479	708,384	708,384	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,530,713)	(2,138,201)	68389X-BQ-7	ORACLE SYSTEMS CORP	1.G FE	2,239,097	2,846,585
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	92,865	117,163	117,163	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(253,171)	(442,492)	69351U-AM-5	PPL ELECTRIC UTILITIES	1.F FE	370,334	559,655
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	205,028	258,671	258,671	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(558,950)	(664,678)	69351U-AT-0	PPL ELECTRIC UTILITIES	1.F FE	817,622	923,350
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	107,199	135,247	135,247	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(292,249)	(383,968)	69351U-AU-7	PPL ELECTRIC UTILITIES	1.F FE	427,496	519,215
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	149,191	188,225	188,225	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(406,726)	(563,263)	694476-AD-4	PACIFIC LIFECORP	1.G FE	594,951	751,488
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	688,816	869,037	869,037	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,877,861)	(2,289,246)	69448F-AA-9	PACIFIC LIFE INSURANCE C	1.G FE	2,746,898	3,158,284
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	415,168	523,793	523,793	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,131,838)	(1,694,384)	713448-BS-6	PEPSI CO INC	1.E FE	1,655,631	2,218,177
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	480,488	606,203	606,203	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,309,914)	(1,990,213)	713448-CQ-9	PEPSI CO INC	1.E FE	1,916,117	2,596,416
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	224,729	283,528	283,528	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(612,661)	(831,353)	713448-DP-0	PEPSI CO INC	1.E FE	896,189	1,114,881
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	559,598	706,012	706,012	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,525,587)	(2,217,914)	717081-DE-0	PFIZER, INC.	1.F FE	2,231,598	2,923,926
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	679,066	856,736	856,736	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,851,280)	(2,760,268)	717081-DK-6	PFIZER, INC.	1.F FE	2,708,016	3,617,004
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	115,570	145,808	145,808	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(315,069)	(464,768)	717081-ED-1	PFIZER, INC.	1.F FE	460,877	610,576
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	563,895	711,432	711,432	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,537,299)	(2,095,735)	718172-AM-1	PHILIP MORRIS	1.F FE	2,248,731	2,807,167
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	615,786	776,900	776,900	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,678,767)	(2,132,347)	718172-BL-2	PHILIP MORRIS	1.F FE	2,455,667	2,909,248
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	20,353	25,678	25,678	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(55,486)	(80,793)	720186-AK-1	PIEDMONT NATURAL GAS CO	1.G FE	81,164	106,471
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	210,355	265,392	265,392	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(573,474)	(1,000,501)	737679-DB-3	PEPCO HOLDINGS INC	1.F FE	838,866	1,265,894
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	437,777	552,317	552,317	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,193,475)	(1,550,203)	737679-DE-7	PEPCO HOLDINGS INC	1.F FE	1,745,792	2,102,520
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	115,331	145,506	145,506	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(314,416)	(437,023)	740189-AP-0	PRECISION CASTPARTS CORP	1.F FE	459,922	582,529
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	355,450	448,450	448,450	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(969,033)	(1,636,868)	742718-DB-2	PROCTOR & GAMBLE CO.	1.D FE	1,417,483	2,085,318
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	125,141	157,883	157,883	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(341,161)	(408,590)	743315-AQ-6	PROGRESSIVE CORP OH	1.F FE	499,044	566,473
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	729,638	920,540	920,540	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,989,151)	(2,746,349)	743315-AS-2	PROGRESSIVE CORP OH	1.F FE	2,909,691	3,666,889
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	436,867	551,168	551,168	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,190,993)	(1,634,822)	744320-AY-8	PRUDENTIAL FINANCIAL INC.	1.G FE	1,742,161	2,185,991
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	105,672	133,320	133,320	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(288,084)	(448,227)	74432Q-AQ-8	PRUDENTIAL FINANCIAL INC	1.G FE	421,404	581,547
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	447,386	564,441	564,441	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,219,672)	(1,675,762)	74432Q-CA-1	PRUDENTIAL FINANCIAL INC	1.G FE	1,784,113	2,240,203
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	55,408	69,905	69,905	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(151,054)	(173,406)	744448-CE-9	PUBLIC SERVICE CO OF COLO	1.F FE	220,959	243,311
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	388,622	490,301	490,301	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,059,468)	(1,236,255)	744448-CN-9	PUBLIC SERVICE CO OF COLO	1.E FE	1,549,769	1,726,556
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	46,350	58,477	58,477	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(126,361)	(200,612)	74456Q-AU-0	PUB SVC ELEC & GAS	1.E FE	184,838	259,089
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	346,803	437,541	437,541	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(945,460)	(1,269,463)	74456Q-BM-7	PUB SVC ELEC & GAS	1.F FE	1,383,001	1,707,004
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	207,193	261,403	261,403	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(564,854)	(759,504)	74456Q-BN-5	PUB SVC ELEC & GAS	1.F FE	826,257	1,020,908
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	80,996	102,188	102,188	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(220,813)	(300,097)	74456Q-BQ-8	PUB SVC ELEC & GAS	1.E FE	323,000	402,285
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	91,633	115,608	115,608	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(249,811)	(340,441)	745332-CE-4	PUGET SOUND ENERGY	1.F FE	365,418	456,049
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	380,337	479,849	479,849	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,036,882)	(1,264,018)	745332-CG-9	PUGET SOUND ENERGY	1.F FE	1,516,731	1,743,867
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	69,694	87,929	87,929	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(190,002)	(285,943)	747525-AV-5	QUALCOMM INC	1.G FE	277,932	373,872
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	138,361	174,562	174,562	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(377,203)	(631,101)	76720A-AD-8	RIO TINTO FIN USA PLC	1.F FE	551,765	805,663
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	472,861	596,581	596,581	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,289,122)	(1,941,921)	76720A-AG-1	RIO TINTO FIN USA PLC	1.F FE	1,885,703	2,538,501
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	71,986	90,820	90,820	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(196,248)	(276,014)	771196-BH-4	ROCHE CVT GENENTECH CSD 144A	1.C FE	287,068	366,834
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	133,225	168,082	168,082	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(363,199)	(454,275)	797440-BV-5	SAN DIEGO GAS & ELECTRIC	1.F FE	531,281	622,356
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	39,333	49,624	49,624	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(107,229)	(196,199)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	156,853	245,822
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	49,672	62,669	62,669	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(135,418)	(152,813)	822582-AT-9	SHELL INTERNATIONAL FIN	1.D FE	198,087	215,482
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	274,724	346,603	346,603	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(748,958)	(1,006,966)	822582-AY-8	SHELL INTERNATIONAL FIN	1.D FE	1,095,561	1,353,570
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	932,181	1,176,077	1,176,077	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,541,328)	(3,615,411)	822582-BF-8	SHELL INTERNATIONAL FIN	1.D FE	3,717,405	4,791,488
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	111,799	141,050	141,050	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(304,788)	(440,329)	822582-BQ-4	SHELL INTERNATIONAL FIN	1.D FE	445,838	581,379
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	579,488	731,105	731,105	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,579,809)	(2,399,432)	82620K-AF-0	SIEMENS FINANCIERINGSMAT	1.E FE	2,310,915	3,130,537

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	301,058	379,827	379,827	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(820,749)	(1,218,106)	82620K-AT-0	SIEMENS FINANCIERINGSMAT	1.E FE	1,200,576	1,597,933
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	353,661	446,193	446,193	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(964,156)	(1,193,976)	837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	1,410,349	1,640,169
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	584,334	737,219	737,219	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,593,022)	(2,339,943)	842434-CS-9	SOUTHERN CALIF GAS CO	1.D FE	2,330,241	3,077,162
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	169,910	214,365	214,365	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(463,211)	(601,923)	845743-BQ-5	SOUTHWESTERN PUBLIC SERV	1.G FE	677,576	816,288
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	451,047	569,059	569,059	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,229,652)	(1,560,964)	845743-BR-3	SOUTHWESTERN PUBLIC SERV	1.G FE	1,798,711	2,130,023
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	804,652	1,015,181	1,015,181	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,193,656)	(3,036,146)	85771P-AE-2	STATOILHYDRO ASA- SPON ADR	1.D FE	3,208,837	4,051,327
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	111,079	140,142	140,142	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(302,825)	(423,357)	85771P-AL-6	STATOILHYDRO ASA- SPON ADR	1.D FE	442,967	563,498
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	88,438	111,577	111,577	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(241,101)	(337,728)	85771P-AQ-5	STATOILHYDRO ASA- SPON ADR	1.D FE	352,678	449,305
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	308,042	388,638	388,638	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(839,789)	(1,012,722)	875127-BC-5	TAMPA ELECTRIC	1.G FE	1,228,427	1,401,360
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	231,511	292,083	292,083	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(631,149)	(1,197,410)	87612E-AR-7	TARGET CORP	1.G FE	923,232	1,489,493
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	235,817	297,516	297,516	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(642,888)	(1,249,513)	87612E-AU-0	TARGET CORP	1.G FE	940,405	1,547,029
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	229,706	289,806	289,806	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(626,227)	(1,027,041)	87612E-BA-3	TARGET CORP	1.G FE	916,033	1,316,847
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	372,137	469,503	469,503	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,014,526)	(1,487,835)	87612E-BF-2	TARGET CORP	1.G FE	1,484,029	1,957,338
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	745,902	941,060	941,060	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,033,490)	(2,723,250)	87612E-BG-0	TARGET CORP	1.F FE	2,974,550	3,664,310
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	630,759	795,791	795,791	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,719,586)	(3,044,926)	878091-BC-0	TEACHERS INSUR & ANNUITY	1.D FE	2,515,377	3,840,717
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	511,251	645,014	645,014	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,393,780)	(2,016,536)	878091-BD-8	TEACHERS INSUR & ANNUITY	1.D FE	2,038,795	2,661,551
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	674,565	851,058	851,058	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,839,011)	(2,462,336)	878091-BF-3	TEACHERS INSUR & ANNUITY	1.D FE	2,690,069	3,313,395
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	950,820	1,199,592	1,199,592	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(2,592,141)	(3,887,870)	882508-BD-5	TEXAS INSTRUMENTS IN	1.E FE	3,791,734	5,087,463
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	367,269	463,361	463,361	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,001,255)	(1,246,272)	88579Y-AW-1	3M CO	1.E FE	1,464,617	1,709,634
91283#HN6	Replication 03.31.2021 FVH1	1.E FE	229,269	289,255	289,255	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(625,037)	(828,964)	88579Y-AZ-4	3M CO	1.E FE	914,291	1,118,219
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	158,282	199,694	199,694	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(431,510)	(769,616)	89417E-AD-1	THE TRAVELERS COMPANIES INC	1.F FE	631,204	969,311
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	316,771	399,651	399,651	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(863,587)	(1,289,014)	89417E-AJ-8	THE TRAVELERS COMPANIES INC	1.F FE	1,263,238	1,688,666
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	231,343	291,872	291,872	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(630,692)	(940,439)	89417E-AK-5	THE TRAVELERS COMPANIES INC	1.F FE	922,564	1,232,311
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	557,660	703,566	703,566	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,520,302)	(2,317,974)	89417E-AM-1	THE TRAVELERS COMPANIES INC	1.F FE	2,223,868	3,021,540
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	146,916	185,355	185,355	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(400,524)	(491,842)	906548-CJ-9	UNION ELECTRIC COMPANY	1.F FE	585,879	677,196
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	250,750	316,357	316,357	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(683,600)	(893,588)	906548-CL-4	UNION ELECTRIC COMPANY	1.F FE	999,957	1,209,945
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	231,432	291,984	291,984	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(630,935)	(1,153,151)	911312-AJ-5	UNITED PARCEL SERVICE CL B	1.G FE	922,919	1,445,135
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	114,821	144,863	144,863	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(313,028)	(495,909)	911312-AN-6	UNITED PARCEL SERVICE CL B	1.G FE	457,891	640,772
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	458,700	578,715	578,715	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,250,517)	(1,642,744)	911312-AZ-9	UNITED PARCEL SERVICE CL B	1.G FE	1,829,232	2,221,459
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	48,381	61,039	61,039	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(131,897)	(248,423)	91324P-AX-0	UNITED HEALTHCARE	1.G FE	192,936	309,462
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	455,267	574,383	574,383	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,241,157)	(1,771,425)	91324P-CA-8	UNITED HEALTHCARE	1.G FE	1,815,540	2,345,808
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	233,236	294,260	294,260	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(635,852)	(926,287)	91324P-CD-2	UNITED HEALTHCARE	1.G FE	930,112	1,220,547
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	137,003	172,849	172,849	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(373,500)	(543,554)	91324P-CR-1	UNITED HEALTHCARE	1.G FE	546,349	716,402
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	124,782	157,430	157,430	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(340,182)	(458,778)	91324P-CZ-3	UNITED HEALTHCARE	1.G FE	497,612	616,208
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	85,541	107,921	107,921	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(233,202)	(327,154)	927804-FR-0	VIRGINIA ELECTRIC POWER	1.F FE	341,124	435,076
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	23,139	29,192	29,192	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(63,081)	(86,094)	927804-FY-5	VIRGINIA ELECTRIC POWER	1.F FE	92,273	115,286
91283#HN6	Replication 03.31.2021 FVH1	1.D FE	538,504	679,399	679,399	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(1,468,080)	(2,110,970)	92826C-AF-9	Visa Lnd Dev(Visa Int)	1.D FE	2,147,478	2,790,368
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	45,325	57,183	57,183	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(123,565)	(239,773)	931142-CB-7	WAL-MART STORES	1.C FE	180,748	296,956
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	303,590	383,022	383,022	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(827,653)	(1,000,863)	93884P-DW-7	WASHINGTON GAS LIGHT CO	1.G FE	1,210,675	1,383,885
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	244,607	308,605	308,605	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(666,851)	(897,023)	95709T-AM-2	WESTAR ENERGY INC	1.F FE	975,456	1,205,628
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	126,745	159,906	159,906	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(345,534)	(524,207)	957576-AA-9	WESTERN & SOUTHERN FIN	1.F FE	505,440	684,113
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	300,800	379,502	379,502	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(820,047)	(1,063,386)	976656-CE-6	WISCONSIN ELECTRIC POWER	1.G FE	1,199,548	1,442,888
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	88,772	111,998	111,998	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(242,012)	(336,892)	976656-CG-1	WISCONSIN ELECTRIC POWER	1.G FE	354,010	448,890
91283#HN6	Replication 03.31.2021 FVH1	1.G FE	303,874	383,380	383,380	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(828,427)	(1,105,869)	976656-CJ-5	WISCONSIN ELECTRIC POWER	1.G FE	1,211,806	1,489,248
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	92,457	116,647	116,647	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(252,057)	(317,259)	976843-BH-4	WISCONSIN PUBLIC SERVICE	1.F FE	368,705	433,906
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	126,438	159,519	159,519	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(344,696)	(467,360)	976843-BJ-0	WISCONSIN PUBLIC SERVICE	1.F FE	504,215	626,878
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	24,727	31,196	31,196	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(67,411)	(104,948)	98385X-AM-8	XTO ENERGY INC	1.C FE	98,607	136,144
91283#HN6	Replication 03.31.2021 FVH1	1.C FE	35,127	44,318	44,318	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(95,764)	(169,406)	98385X-AQ-9	XTO ENERGY INC	1.C FE	140,081	213,723
91283#HN6	Replication 03.31.2021 FVH1	1.F FE	92,756	117,025	117,025	11/24/2020	03/31/2021	Replication 03.31.2021 FVH1	(252,874)	(415,020)	98420E-AB-1	XLIT LTD	1.F FE	369,898	532,045
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,414,335	1,562,673	1,562,673	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	193,054	(275,831)	00037B-AC-6	ABB FINANCE USA INC	1.G FE	1,369,620	1,838,504
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,167,594	1,290,054	1,290,054	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	159,374	(134,726)	00115A-AF-6	AEP TRANSMISSION CO LLC	1.F FE	1,130,680	1,424,780
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,245,273	1,375,880	1,375,880	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	169,977	(188,130)	00115A-AH-2	AEP TRANSMISSION CO LLC	1.F FE	1,205,902	1,564,009
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,758,967	1,943,451	1,943,451	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	240,095	(316,155)	00440E-AQ-0	ACE INA HOLDINGS	1.F FE	1,703,356	2,259,606
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	3,217,834	3,555,327	3,555,327	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	439,228	(560,866)	00440E-AW-7	ACE INA HOLDINGS	1.F FE	3,116,099	4,116,193
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	485,955	536,923	536,923	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	66,332	(17,815)	010392-FM-5	ALABAMA POWER	1.F FE	470,591	554,738
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	161,517	178,457	178,457	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	22,047	(17,900)	01609W-AV-4	ALIBABA GROUP HOLDING	1.E FE	156,410	196,357
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	953,479	1,053,482	1,053,482	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	130,148	(302,569)	020002-AS-0	ALLSTATE CORP	1.G FE	923,334	1,356,051
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,659,102	2,937,994	2,937,994	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	362,962	(279,230)	020002-BA-8	ALLSTATE CORP	1.G FE	2,575,032	3,217,224
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,448,376	2,705,166	2,705,166	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	334,198	(451,022)	020002-BC-4	ALLSTATE CORP	1.G FE	2,370,968	3,156,188
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	264,618	292,372	292,372	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	36,120	(48,531)	023135-BJ-4	AMAZON.COM INC.	1.E FE	256,252	340,903
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	307,934	340,230	340,230	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	42,032	(7,184)	02361D-AN-0	AMEREN ILLINOIS CO	1.F FE	298,198	347,414
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,370,127	2,618,711	2,618,711	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	323,518	(206,368)	02361D-AR-1	AMEREN ILLINOIS CO	1.F FE	2,295,193	2,825,079
91283#HL0	Replication 03.31.2021 TUH1	1.B FE	1,418,542	1,567,321	1,567,321	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	193,628	(332,879)	037833-BH-2	APPLE COMPUTER INC	1.B FE	1,373,693	1,900,200

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,704,710	2,988,386	2,988,386	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	369,187	(587,697)	038222-AM-7	APPLIED MATERIALS INC	1.G FE	2,619,198	3,576,083
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	3,925,053	4,336,721	4,336,721	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	535,762	156,781	039483-BH-4	ARCHER DANIELS	1.F FE	3,800,959	4,179,939
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	314,112	347,056	347,056	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	42,876	(3,935)	039483-BM-3	ARCHER DANIELS	1.F FE	304,181	350,991
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	3,346,659	3,697,664	3,697,664	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	456,812	(920,311)	039483-BQ-4	ARCHER DANIELS	1.F FE	3,240,852	4,617,974
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	564,103	623,267	623,267	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	76,999	(63,554)	040555-CN-2	ARIZONA PUBLIC SERVICE CO	1.G FE	546,268	686,821
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	509,031	562,419	562,419	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	69,482	(28,566)	040555-CP-7	ARIZONA PUBLIC SERVICE CO	1.F FE	492,938	590,986
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,763,925	3,053,811	3,053,811	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	377,270	(280,639)	040555-CT-9	ARIZONA PUBLIC SERVICE CO	1.G FE	2,676,541	3,334,450
91283#HL0	Replication 03.31.2021 TUH1	1.B FE	490,810	542,288	542,288	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	66,995	(48,041)	04351L-AB-6	ASCENSION HEALTH	1.B FE	475,293	590,328
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	2,029,018	2,241,825	2,241,825	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	276,957	(156,350)	049560-AM-7	ATMOS ENERGY CORP	1.E FE	1,964,869	2,398,176
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	94,809	104,752	104,752	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	12,941	(6,802)	05348E-AZ-2	AVALONBAY COMMUNITIES	1.G FE	91,811	111,554
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	3,014,648	3,330,830	3,330,830	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	411,493	(378,697)	05541V-AF-3	BG ENERGY CAPITAL PLC	1.E FE	2,919,337	3,709,527
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	975,384	1,077,684	1,077,684	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	133,138	(118,015)	055451-AR-9	BHP BILLITON FIN USA	1.F FE	944,546	1,195,699
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,244,852	2,480,297	2,480,297	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	306,418	(525,715)	055451-AV-0	BHP BILLITON FIN USA	1.F FE	2,173,879	3,006,012
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,071,963	2,289,275	2,289,275	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	282,819	(236,053)	057224-AZ-0	BAKER HUGHES	1.G FE	2,006,456	2,525,328
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	227,934	251,840	251,840	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	31,112	(20,155)	072863-AC-7	BAYLOR SCOTT & WHITE HOL	1.D FE	220,727	271,995
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	952,897	1,052,839	1,052,838	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	130,068	(61,210)	072863-AF-0	BAYLOR SCOTT & WHITE HOL	1.D FE	922,770	1,114,049
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	471,197	520,617	520,617	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,317	(186,220)	084664-BL-4	BERKSHIRE HATHAWAY FIN	1.C FE	456,299	706,837
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	142,453	157,394	157,394	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	19,445	(16,347)	100743-AJ-2	Boston Gas Company	1.G FE	137,950	173,741
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	619,157	684,095	684,095	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	84,514	(58,018)	110122-AU-2	BRISTOL-MYERS SQUIBB CO	1.F FE	599,581	742,113
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	94,465	104,372	104,372	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	12,894	(27,417)	110122-DG-0	BRISTOL-MYERS SQUIBB CO	1.G FE	91,478	131,789
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,684,213	2,965,739	2,965,739	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	366,390	(583,176)	115637-AP-5	BROWN-FORMAN	1.G FE	2,599,349	3,548,915
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	838,003	925,895	925,895	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	114,386	(479,037)	12189T-AZ-7	BURLINGTON NORTHERN RAILROAD	1.E FE	811,509	1,404,932
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	425,181	469,775	469,775	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	58,036	(144,424)	125720-AF-2	CHICAGO MERCANTILE EXCHANGE	1.D FE	411,739	614,199
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	2,532,054	2,797,621	2,797,621	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	345,620	(500,546)	125720-AH-8	CHICAGO MERCANTILE EXCHANGE	1.D FE	2,452,001	3,298,166
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	950,067	1,049,711	1,049,711	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	129,682	(349,980)	136375-BL-5	CANADIAN NATIONAL RAILWAY	1.F FE	920,029	1,399,692
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	810,470	895,474	895,474	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	110,628	(287,239)	136375-BN-1	CANADIAN NATIONAL RAILWAY	1.F FE	784,846	1,182,713
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,017,561	1,124,284	1,124,284	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	138,895	(180,892)	136375-CK-6	CANADIAN NATIONAL RAILWAY	1.F FE	985,389	1,305,177
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	463,485	512,097	512,097	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	63,265	(3,027)	144141-DB-1	CAROLINA POWER & LIGHT CO	1.F FE	448,832	515,124
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	880,910	973,302	973,302	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	120,242	(35,432)	144141-DD-7	CAROLINA POWER & LIGHT CO	1.F FE	853,060	1,008,734
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	462,942	511,497	511,497	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	63,191	(177,914)	149123-BN-0	CATERPILLAR INC.	1.G FE	448,306	689,411
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,449,595	1,601,632	1,601,632	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	197,867	(418,774)	149123-BS-9	CATERPILLAR INC.	1.G FE	1,403,765	2,020,406
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,529,972	1,690,439	1,690,439	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	208,838	(402,070)	149123-CB-5	CATERPILLAR INC.	1.G FE	1,481,600	2,092,509
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,278,979	1,413,121	1,413,121	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	174,578	(56,235)	149123-CD-1	CATERPILLAR INC.	1.G FE	1,238,543	1,469,356
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	575,727	636,111	636,111	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	78,586	(117,334)	15189X-AD-0	CENTERPOINT ENER HOUSTON	1.F FE	557,525	753,445
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	383,792	424,044	424,044	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	52,387	(42,159)	15189X-AN-8	CENTERPOINT ENER HOUSTON	1.F FE	371,658	466,203
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	142,743	157,714	157,714	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	19,484	(14,155)	16876A-AA-2	CHILDREN'S HOSPITAL MEDI	1.C FE	138,230	171,869
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,011,264	1,117,327	1,117,327	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	138,035	(336,885)	171232-AQ-4	CHUBB CORP	1.G FE	979,292	1,454,213
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	951,620	1,051,427	1,051,427	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	129,894	(264,777)	17858P-AA-9	CITY OF HOPE/THE	1.E FE	921,533	1,316,205
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	1,682,496	1,858,959	1,858,959	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	229,657	(311,203)	19416Q-EK-2	COLGATE-PALMOLIVE CO	1.D FE	1,629,302	2,170,163
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	948,201	1,047,651	1,047,651	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	129,428	(154,805)	195869-AL-6	COLONIAL PIPELINE CO	1.G FE	918,223	1,202,456
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,416,807	1,565,404	1,565,404	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	193,391	(14,617)	195869-AN-2	COLONIAL PIPELINE CO	1.G FE	1,372,013	1,580,021
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	97,615	107,853	107,853	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	13,324	(22,263)	199575-AT-8	OHIO POWER COMPANY	1.G FE	94,529	130,116
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	185,313	204,749	204,749	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	25,295	(38,881)	20030N-AX-9	COMCAST CORP.	1.G FE	179,454	243,630
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	756,827	836,204	836,204	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	103,305	(89,624)	20030N-BH-3	COMCAST CORP.	1.G FE	732,899	925,829
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	620,386	685,453	685,453	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	84,681	(104,045)	20030N-CL-3	COMCAST CORP.	1.G FE	600,772	789,498
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,837,742	2,030,489	2,030,489	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	250,848	(498,644)	202795-HK-9	COMMONWEALTH EDISON CO	1.F FE	1,779,640	2,529,132
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,103,399	1,219,125	1,219,125	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	150,612	(182,632)	202795-JD-3	COMMONWEALTH EDISON CO	1.F FE	1,068,514	1,401,758
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	928,994	1,026,429	1,026,429	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	126,806	(106,710)	202795-JF-8	COMMONWEALTH EDISON CO	1.F FE	899,623	1,133,139
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,721,197	1,901,719	1,901,719	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	234,940	(196,112)	202795-JG-6	COMMONWEALTH EDISON CO	1.F FE	1,666,780	2,097,832
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	889,232	982,496	982,496	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	121,378	(49,365)	202795-JJ-0	COMMONWEALTH EDISON CO	1.F FE	861,118	1,031,861
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	3,700,696	4,088,833	4,088,833	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	505,138	(538,491)	20274O-JN-0	COMMONWEALTH BANK AUST	1.D FE	3,583,695	4,627,323
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	3,092,893	3,417,281	3,417,281	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	422,174	(195,270)	207597-EG-6	CONNECTICUT LIGHT & POWER CO	1.E FE	2,995,108	3,612,552
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	281,046	310,523	310,523	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	38,362	(48,257)	207597-EH-4	CONNECTICUT LIGHT & POWER CO	1.E FE	272,160	358,779
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	915,416	1,011,427	1,011,427	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	124,952	(156,706)	20825C-AF-1	PHILLIPS PETROLEUM	1.G FE	886,475	1,168,133
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	480,153	530,513	530,513	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	65,540	(180,454)	20825C-AQ-7	PHILLIPS PETROLEUM	1.G FE	464,973	710,967
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	3,096,327	3,421,076	3,421,076	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	422,642	(382,031)	20826F-AC-0	CONOCOPHILLIPS COMPANY	1.F FE	2,998,433	3,803,106
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	932,361	1,030,149	1,030,149	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	127,265	52,518	20826F-AF-3	CONOCOPHILLIPS COMPANY	1.F FE	902,884	977,631
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	437,003	482,837	482,837	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	59,650	(60,514)	209111-FD-0	CONSOLIDATED EDISON INC	1.G FE	423,187	543,351
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	3,757,430	4,151,517	4,151,517	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	512,882	(523,449)	209111-FF-5	CONSOLIDATED EDISON INC	1.G FE	3,638,636	4,674,966
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	466,021	514,899	514,899	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	63,611	8,045	209111-FH-1	CONSOLIDATED EDISON INC	1.G FE	451,288	506,854
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,040,338	1,149,450	1,149,450	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	142,004	(144,899)	231021-AQ-9	CUMMINS ENGINE CO	1.F FE	1,007,446	1,294,350
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	676,496	747,448	747,448	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	92,340	30,979	23338V-AD-8	DTE ELECTRIC CO	1.E FE	655,108	716,469
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,703,616	1,882,295	1,882,295	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	232,540	(64,321)	23338V-AE-6	DTE ELECTRIC CO	1.E FE	1,649,755	1,946,616

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	782,948	865,066	865,066	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	106,871	(81,539)	23338V-AG-1	DTE ELECTRIC CO	1.E FE	758,195	946,604
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,387,311	1,532,815	1,532,815	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	189,365	(206,940)	244199-BF-1	DEERE & CO.	1.F FE	1,343,450	1,739,755
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	229,162	253,197	253,197	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	31,280	(62,090)	250847-EB-2	DETROIT EDISON CO	1.F FE	221,917	315,288
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	418,824	462,751	462,751	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	57,169	(139,449)	25243Y-AH-2	DIAGEO CAPITAL PLC	1.G FE	405,582	602,200
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	437,974	483,910	483,910	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	59,783	(91,350)	25243Y-AV-1	DIAGEO CAPITAL PLC	1.G FE	424,127	575,260
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,691,535	1,868,947	1,868,947	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	230,891	(199,233)	25245B-AA-5	DIAGEO INVESTMENT CORP	1.G FE	1,638,056	2,068,180
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	3,459,885	3,822,765	3,822,765	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	472,267	(1,384,671)	254687-DZ-6	DISNEY WALT PRODUCTIONS	1.G FE	3,350,497	5,207,435
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,347,363	2,593,559	2,593,559	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	320,410	(975,423)	254687-EB-8	DISNEY WALT PRODUCTIONS	1.G FE	2,273,149	3,568,982
91283#HL0	Replication 03.31.2021 TUH1	2.A FE	957,012	1,057,385	1,057,385	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	130,630	(288,349)	254687-ET-9	DISNEY WALT PRODUCTIONS	2.A FE	926,755	1,345,734
91283#HL0	Replication 03.31.2021 TUH1	2.A FE	1,507,981	1,666,141	1,666,141	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	205,836	(209,886)	25468P-DB-9	WALT DISNEY COMPANY/THE	2.A FE	1,460,304	1,876,027
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,090,075	1,204,405	1,204,405	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	148,793	36,737	26442C-AM-6	DUKE ENERGY CAROLINAS	1.F FE	1,055,612	1,167,668
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,342,037	1,482,792	1,482,792	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	183,185	(157,135)	26442E-AE-0	DUKE ENERGY OHIO INC	1.F FE	1,299,607	1,639,928
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	623,780	689,203	689,203	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	85,145	(80,116)	26443T-AA-4	DUKE ENERGY INDIANA INC	1.F FE	604,059	769,319
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	473,893	523,596	523,596	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,685	(142,275)	291011-BB-9	EMERSON ELECTRIC CO	1.F FE	458,911	665,871
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,291,194	1,426,617	1,426,617	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	176,245	(284,736)	29736R-AG-5	ESTEE LAUDER CO INC	1.E FE	1,250,372	1,711,353
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	2,091,917	2,311,322	2,311,322	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	285,542	(360,858)	29736R-AK-6	ESTEE LAUDER CO INC	1.E FE	2,025,780	2,672,180
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	323,794	357,754	357,754	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	44,197	(14,107)	30231G-AN-2	EXXON MOBIL CORP	1.C FE	313,557	371,862
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	2,148,855	2,374,231	2,374,231	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	293,314	(67,446)	30231G-AW-2	EXXON MOBIL CORP	1.C FE	2,080,917	2,441,677
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	93,216	102,993	102,993	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	12,724	6,690	313747-AX-5	FEDERAL REALTY INVEST TRUST	1.G FE	90,269	96,303
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	284,027	313,816	313,816	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	38,769	(76,346)	341081-EV-5	FLORIDA POWER & LIGHT	1.E FE	275,047	390,162
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	457,112	505,055	505,055	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	62,395	(22,496)	341081-FF-9	FLORIDA POWER & LIGHT	1.E FE	442,660	527,551
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	855,484	945,209	945,209	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	116,772	(108,008)	341081-FG-7	FLORIDA POWER & LIGHT	1.E FE	828,437	1,053,217
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	304,299	336,214	336,214	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	41,536	(18,772)	341081-FL-6	FLORIDA POWER & LIGHT	1.D FE	294,678	354,986
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	433,869	479,374	479,374	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	59,222	(16,681)	341099-CR-8	FLORIDA POWER CORP	1.F FE	420,152	496,055
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,594,573	1,761,815	1,761,815	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	217,656	(105,572)	344419-AB-2	FOMENTO ECONOMICO MEX	1.G FE	1,544,159	1,867,387
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	380,646	420,569	420,569	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	51,957	(82,913)	372546-AU-5	GEORGE WASHINGTON UNIVER	1.E FE	368,612	503,482
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	509,623	563,074	563,074	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	69,563	(58,839)	372546-AV-3	GEORGE WASHINGTON UNIVER	1.E FE	493,511	621,912
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	812,510	897,728	897,728	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	110,906	(500,155)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE	786,822	1,397,882
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,099,667	2,319,884	2,319,884	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	286,600	(297,174)	377372-AJ-6	GLAXOSMITHKLINE PLC	1.F FE	2,033,284	2,617,058
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	171,292	189,257	189,257	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	23,381	(21,986)	38141G-XA-7	GOLDMAN SACHS GROUP INC	1.G FE	165,876	211,243
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,015,257	1,121,739	1,121,739	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	138,581	(106,398)	384802-AB-0	GRAINGER WW INC	1.G FE	983,159	1,228,138
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,021,894	1,129,073	1,129,073	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	139,486	(72,227)	384802-AC-8	GRAINGER WW INC	1.G FE	989,586	1,201,299
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	474,232	523,970	523,970	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,732	(62,800)	384802-AD-6	GRAINGER WW INC	1.G FE	459,238	586,770
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,887,429	3,190,268	3,190,268	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	394,128	(156,671)	391382-AB-4	GREAT-WEST LIFECO FINANC	1.F FE	2,796,140	3,346,939
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,691,849	1,869,294	1,869,294	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	230,934	(300,133)	437076-AS-1	HOME DEPOT INC	1.F FE	1,638,360	2,169,427
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,497,390	1,654,439	1,654,439	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	204,391	(368,042)	437076-AU-6	HOME DEPOT INC	1.F FE	1,450,048	2,022,480
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	223,197	246,607	246,607	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	30,466	(47,242)	437076-BH-4	HOME DEPOT INC	1.F FE	216,141	293,849
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	683,751	755,465	755,465	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	93,331	(82,571)	437076-BS-0	HOME DEPOT INC	1.F FE	662,134	838,036
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,889,192	2,087,334	2,087,334	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	257,871	8,677	438516-BB-1	HONEYWELL INC	1.F FE	1,829,463	2,078,658
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,105,665	1,221,630	1,221,630	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	150,921	(181,718)	452308-AQ-2	ILLINOIS TOOL WORKS	1.F FE	1,070,709	1,403,348
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,713,686	1,893,420	1,893,420	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	233,915	(423,433)	452308-AR-0	ILLINOIS TOOL WORKS	1.F FE	1,659,506	2,316,853
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	960,784	1,061,553	1,061,553	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	131,145	(149,053)	454889-AR-7	INDIANA MICHIGAN POWER	1.G FE	930,408	1,210,605
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,987,872	2,196,364	2,196,364	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	271,340	(134,615)	458140-AY-6	INTEL CORP.	1.E FE	1,925,024	2,330,979
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	475,810	525,714	525,714	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,947	(47,385)	478111-AC-1	JOHNS HOPKINS HEALTH SYS	1.D FE	460,767	573,099
91283#HL0	Replication 03.31.2021 TUH1	1.A FE	487,949	539,126	539,126	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	66,604	(47,871)	478160-BV-5	JOHNSON & JOHNSON	1.A FE	472,522	586,997
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	366,603	405,053	405,053	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	50,041	(83,504)	478165-AF-0	JOHNSON SC &SON	1.G FE	355,013	488,557
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	919,632	1,016,085	1,016,085	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	125,528	(81,859)	48126B-AA-1	JPMORGAN CHASE & CO	1.F FE	890,557	1,097,944
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	1,523,662	1,683,467	1,683,467	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	207,977	(262,576)	48305Q-AB-9	KAISER FOUNDATION HOSPIT	1.D FE	1,475,490	1,946,043
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	588,486	650,207	650,207	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	80,327	(62,724)	494368-BW-2	KIMBERLY-CLARK CORP	1.F FE	569,880	712,931
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	47,216	52,168	52,168	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	6,445	(15,958)	532457-BC-1	LILLY (ELI) & CO	1.F FE	45,723	68,126
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	3,623,869	4,003,948	4,003,948	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	494,651	(245,943)	532457-BJ-6	LILLY (ELI) & CO	1.F FE	3,509,297	4,249,890
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,681,498	2,962,738	2,962,738	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	366,019	(97,826)	540424-AR-9	LOEWS CORP	1.G FE	2,596,720	3,060,564
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	142,636	157,596	157,596	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	19,470	(16,803)	546676-AX-5	LOUISVILLE GAS & ELEC	1.F FE	138,127	174,399
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	471,461	520,909	520,909	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,353	(270,304)	549271-AF-1	LUBRIZOL CORP	1.C FE	456,555	791,213
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	94,900	104,854	104,854	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	12,954	(32,373)	575634-AS-9	MASSACHUSETTS ELECTRIC	1.G FE	91,900	137,227
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,522,427	2,786,984	2,786,984	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	344,306	(224,122)	575634-AT-7	MASSACHUSETTS ELECTRIC	1.G FE	2,442,678	3,011,106
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	285,422	315,357	315,357	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	38,959	(93,145)	582839-AF-3	MEAD JOHNSON NUTRITION CO	1.G FE	276,398	408,502
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	979,615	1,082,359	1,082,359	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	133,715	(139,895)	582839-AG-1	MEAD JOHNSON NUTRITION CO	1.G FE	948,644	1,222,254
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	197,019	217,683	217,683	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	26,893	(15,876)	585055-AW-6	MEDTRONIC INC	1.G FE	190,790	233,559
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	3,337,968	3,688,060	3,688,060	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	455,626	(450,113)	585055-BD-7	MEDTRONIC INC	1.G FE	3,232,435	4,138,173
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,065,086	1,176,795	1,176,795	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	145,382	(213,682)	585055-BU-9	MEDTRONIC INC	1.G FE	1,031,413	1,390,477
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,911,817	2,112,332	2,112,332	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	260,959	(180,658)	58933Y-AT-2	MERCK & COMPANY, INC.	1.E FE	1,851,373	2,292,990
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	265,394	293,229	293,230	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	36,226	(111,082)	59156R-AM-0	METLIFE INC.	1.G FE	257,004	404,311

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	493,802	545,592	545,592	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	67,403	(41,114)	59156R-BD-9	METLIFE INC.	1.G FE	478,189	586,707
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	4,045,037	4,469,288	4,469,288	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	552,139	(680,376)	59156R-BG-2	METLIFE INC.	1.G FE	3,917,149	5,149,664
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	3,828,778	4,230,348	4,230,348	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	522,620	(195,167)	59156R-BN-7	METLIFE INC.	1.G FE	3,707,728	4,425,515
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	301,413	333,026	333,026	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	41,142	(49,023)	59156R-BR-8	METLIFE INC.	1.G FE	291,884	382,050
91283#HL0	Replication 03.31.2021 TUH1	1.A FE	169,809	187,619	187,619	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	23,179	(43,930)	594918-AJ-3	MICROSOFT CORP	1.A FE	164,440	231,549
91283#HL0	Replication 03.31.2021 TUH1	1.A FE	178,661	197,399	197,399	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	24,387	(37,636)	594918-BL-7	MICROSOFT CORP	1.A FE	173,012	235,034
91283#HL0	Replication 03.31.2021 TUH1	1.A FE	2,112,990	2,334,605	2,334,605	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	288,419	(496,475)	594918-CA-0	MICROSOFT CORP	1.A FE	2,046,186	2,831,080
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	164,134	181,348	181,348	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	22,404	(49,988)	59562V-AM-9	BERKSHIRE HATHAWAY ENERG	1.G FE	158,944	231,336
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	375,192	414,543	414,543	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	51,213	(55,639)	606822-BB-9	MITSUBISHI UFJ FIN GRP	1.G FE	363,330	470,182
91283#HL0	Replication 03.31.2021 TUH1	2.A FE	808,339	893,119	893,119	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	110,337	(167,492)	610202-BP-7	MONONGAHELA POWER CO	2.A FE	782,782	1,060,611
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	155,117	171,387	171,387	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	21,173	(3,017)	62952E-AC-1	NYU HOSPITALS CENTER	1.G FE	150,213	174,404
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	95,366	105,368	105,368	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	13,017	(4,216)	631005-BF-1	NARRAGANSETT ELECTRIC	1.G FE	92,351	109,584
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	642,954	710,388	710,388	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	87,762	(201,956)	63946B-AG-5	NBCUNIVERSAL MEDIA LLC	1.G FE	622,626	912,344
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	472,790	522,377	522,377	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,535	(22,424)	644188-BF-0	NEW ENGLAND POWER CO	1.G FE	457,842	544,801
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	1,581,044	1,746,867	1,746,867	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	215,809	(603,569)	64952G-AF-5	NEW YORK LIFE INSURANCE	1.D FE	1,531,058	2,350,436
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	398,901	440,738	440,738	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	54,449	(137,829)	65334H-AE-2	NEXEN INC	1.E FE	386,289	578,568
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,064,706	1,176,374	1,176,374	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	145,330	(138,264)	654106-AE-3	NIKE, INC. CL B	1.E FE	1,031,044	1,314,638
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	3,363,540	3,716,315	3,716,315	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	459,116	(390,506)	654106-AG-8	NIKE, INC. CL B	1.E FE	3,257,198	4,106,821
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,002,405	1,107,539	1,107,539	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	136,826	(265,893)	662352-AB-9	NORTHWELL HEALTHCARE INC	1.G FE	970,713	1,373,432
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	102,551	113,306	113,306	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	13,998	288	665772-CQ-0	NORTHERN STATES POWER CO	1.E FE	99,308	113,018
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	5,707,722	6,306,360	6,306,360	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	779,092	(194,123)	668138-AA-8	NORTHWESTERN MUTUAL LIFE	1.D FE	5,527,267	6,500,483
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	850,402	939,594	939,594	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	116,078	(201,763)	66989H-AH-1	NOVARTIS CAPITAL CORP	1.D FE	823,516	1,141,357
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	614,837	679,322	679,322	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	83,924	(44,177)	66989H-AK-4	NOVARTIS CAPITAL CORP	1.D FE	595,398	723,500
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	598,910	661,724	661,724	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	81,750	(26,441)	678858-BP-5	OKLAHOMA GAS AND ELECTRIC	1.G FE	579,974	688,165
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	922,765	1,019,547	1,019,547	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	125,956	(50,486)	678858-BQ-3	OKLAHOMA GAS AND ELECTRIC	1.G FE	893,591	1,070,033
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	980,541	1,083,382	1,083,382	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	133,842	(48,841)	678858-BR-1	OKLAHOMA GAS AND ELECTRIC	1.G FE	949,540	1,132,223
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,436,195	2,691,708	2,691,708	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	332,536	(157,972)	68233J-BD-5	ONCOR ELECTRIC DELIVERY	1.F FE	2,359,172	2,849,680
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,068,078	1,180,101	1,180,101	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	145,791	(78,589)	68235P-AF-5	ONE GAS INC	1.F FE	1,034,310	1,258,690
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	161,726	178,688	178,688	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	22,075	(19,464)	68389X-AV-7	ORACLE SYSTEMS CORP	1.G FE	156,613	198,152
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,724,475	3,010,224	3,010,224	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	371,885	(378,083)	68389X-BJ-3	ORACLE SYSTEMS CORP	1.G FE	2,638,338	3,388,307
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,299,596	2,540,783	2,540,783	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	313,890	(290,287)	68389X-BQ-7	ORACLE SYSTEMS CORP	1.G FE	2,226,892	2,831,070
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	380,340	420,231	420,231	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	51,916	(136,373)	69351U-AM-5	PPL ELECTRIC UTILITIES	1.F FE	368,316	556,604
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	839,714	927,784	927,784	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	114,619	9,467	69351U-AT-0	PPL ELECTRIC UTILITIES	1.F FE	813,165	918,317
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	439,046	485,094	485,094	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	59,929	(31,291)	69351U-AU-7	PPL ELECTRIC UTILITIES	1.F FE	425,166	516,385
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	611,027	675,112	675,112	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	83,404	(72,279)	694476-AD-4	PACIFIC LIFECORP	1.G FE	591,708	747,392
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	2,821,118	3,117,003	3,117,003	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	385,077	(24,067)	69448F-AA-9	PACIFIC LIFE INSURANCE C	1.G FE	2,731,926	3,141,069
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,700,366	1,878,704	1,878,704	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	232,096	(327,383)	713448-BS-6	PEPSI CO INC	1.E FE	1,646,607	2,206,087
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,967,890	2,174,286	2,174,286	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	268,613	(407,978)	713448-CQ-9	PEPSI CO INC	1.E FE	1,905,673	2,582,264
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	920,404	1,016,937	1,016,937	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	125,633	(91,867)	713448-DP-0	PEPSI CO INC	1.E FE	891,304	1,108,804
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,291,895	2,532,274	2,532,274	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	312,839	(375,715)	717081-DE-0	PFIZER, INC.	1.F FE	2,219,435	2,907,989
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,781,186	3,072,882	3,072,882	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	379,626	(524,408)	717081-DK-6	PFIZER, INC.	1.F FE	2,693,256	3,597,290
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	473,330	522,974	522,974	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,609	(84,274)	717081-ED-1	PFIZER, INC.	1.F FE	458,365	607,248
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,309,491	2,551,715	2,551,715	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	315,241	(240,151)	718172-AM-1	PHILIP MORRIS	1.F FE	2,236,474	2,791,866
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,522,018	2,786,533	2,786,533	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	344,250	(106,858)	718172-BL-2	PHILIP MORRIS	1.F FE	2,442,282	2,893,391
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	83,357	92,100	92,100	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	11,378	(13,791)	720186-AK-1	PIEDMONT NATURAL GAS CO	1.G FE	80,722	105,891
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	861,532	951,891	951,891	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	117,597	(307,103)	737679-DB-3	PEPCO HOLDINGS INC	1.F FE	834,294	1,258,994
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,792,962	1,981,012	1,981,012	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	244,736	(110,048)	737679-DE-7	PEPCO HOLDINGS INC	1.F FE	1,736,276	2,091,060
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	472,349	521,890	521,890	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,475	(57,464)	740189-AP-0	PRECISION CASTPARTS CORP	1.F FE	457,415	579,354
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	1,455,783	1,608,468	1,608,468	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	198,711	(465,484)	742718-DB-2	PROCTOR & GAMBLE CO.	1.D FE	1,409,757	2,073,952
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	512,528	566,283	566,283	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	69,959	2,898	743315-AQ-6	PROGRESSIVE CORP OH	1.F FE	496,324	563,385
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,988,310	3,301,730	3,301,730	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	407,898	(345,173)	743315-AS-2	PROGRESSIVE CORP OH	1.F FE	2,893,832	3,646,903
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,789,234	1,976,892	1,976,892	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	244,227	(197,184)	744320-AY-8	PRUDENTIAL FINANCIAL INC.	1.G FE	1,732,665	2,174,076
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	432,790	478,182	478,182	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	59,075	(100,195)	74432Q-AQ-8	PRUDENTIAL FINANCIAL INC	1.G FE	419,107	578,377
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,832,319	2,024,497	2,024,497	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	250,108	(203,496)	74432Q-CA-1	PRUDENTIAL FINANCIAL INC	1.G FE	1,774,389	2,227,992
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	226,930	250,730	250,730	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	30,975	8,746	744448-CE-9	PUBLIC SERVICE CO OF COLO	1.F FE	219,755	241,984
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,591,643	1,758,578	1,758,578	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	217,256	41,432	744448-CN-9	PUBLIC SERVICE CO OF COLO	1.E FE	1,541,322	1,717,146
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	189,833	209,743	209,743	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	25,912	(47,934)	74456Q-AU-0	PUB SVC ELEC & GAS	1.E FE	183,831	257,677
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,420,369	1,569,340	1,569,340	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	193,878	(128,359)	74456Q-BM-7	PUB SVC ELEC & GAS	1.F FE	1,375,463	1,697,700
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	848,582	937,583	937,583	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	115,830	(77,760)	74456Q-BN-5	PUB SVC ELEC & GAS	1.F FE	821,754	1,015,343
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	331,728	366,520	366,520	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	45,280	(33,572)	74456Q-BQ-8	PUB SVC ELEC & GAS	1.E FE	321,240	400,092
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	375,292	414,653	414,653	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	51,227	(38,910)	745332-CE-4	PUGET SOUND ENERGY	1.F FE	363,426	453,563
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,557,712	1,721,088	1,721,088	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	212,625	(13,274)	745332-CG-9	PUGET SOUND ENERGY	1.F FE	1,508,464	1,734,362
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	285,441	315,379	315,379	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	38,962	(56,455)	747525-AV-5	QUALCOMM INC	1.G FE	276,417	371,834

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	566,673	626,107	626,107	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	77,350	(175,165)	76720A-AD-8	RIO TINTO FIN USA PLC	1.F FE	548,757	801,272
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,936,654	2,139,774	2,139,774	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	264,349	(384,891)	76720A-AG-1	RIO TINTO FIN USA PLC	1.F FE	1,875,425	2,524,665
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	294,825	325,747	325,747	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	40,243	(39,088)	771196-BH-4	ROCHE CVT GENENTECH CSD 144A	1.C FE	285,504	364,834
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	545,636	602,864	602,864	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	74,478	(16,100)	797440-BV-5	SAN DIEGO GAS & ELECTRIC	1.F FE	528,385	618,964
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	161,091	177,987	177,987	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	21,989	(66,496)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	155,998	244,482
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	203,439	224,776	224,776	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	27,769	10,469	822582-AT-9	SHELL INTERNATIONAL FIN	1.D FE	197,007	214,307
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	1,125,163	1,243,173	1,243,173	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	153,582	(103,019)	822582-AY-8	SHELL INTERNATIONAL FIN	1.D FE	1,089,590	1,346,192
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	3,817,848	4,218,272	4,218,272	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	521,129	(547,100)	822582-BF-8	SHELL INTERNATIONAL FIN	1.D FE	3,697,143	4,765,372
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	457,885	505,909	505,909	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	62,500	(72,302)	822582-BQ-4	SHELL INTERNATIONAL FIN	1.D FE	443,408	578,211
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	2,373,355	2,622,277	2,622,277	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	323,958	(491,197)	82620K-AF-0	SIEMENS FINANCIERINGSMAT	1.E FE	2,298,319	3,113,474
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,233,015	1,362,336	1,362,336	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	168,304	(226,887)	82620K-AT-0	SIEMENS FINANCIERINGSMAT	1.E FE	1,194,032	1,589,223
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,448,456	1,600,373	1,600,373	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	197,711	(30,856)	837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	1,402,662	1,631,229
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	2,393,204	2,644,208	2,644,208	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	326,667	(416,183)	842434-CS-9	SOUTHERN CALIF GAS CO	1.D FE	2,317,540	3,060,390
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	695,883	768,869	768,869	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	94,987	(42,970)	845743-BQ-5	SOUTHWESTERN PUBLIC SERV	1.G FE	673,882	811,839
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,847,311	2,041,061	2,041,061	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	252,154	(77,353)	845743-BR-3	SOUTHWESTERN PUBLIC SERV	1.G FE	1,788,907	2,118,414
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	3,295,539	3,641,182	3,641,182	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	449,834	(388,063)	85771P-AE-2	STATOILHYDRO ASA- SPON ADR	1.D FE	3,191,348	4,029,245
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	454,936	502,651	502,651	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	62,098	(57,776)	85771P-AL-6	STATOILHYDRO ASA- SPON ADR	1.D FE	440,553	560,427
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	362,207	400,197	400,197	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	49,441	(46,659)	85771P-AQ-5	STATOILHYDRO ASA- SPON ADR	1.D FE	350,756	446,856
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,261,619	1,393,940	1,393,940	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	172,208	218	875127-BC-5	TAMPA ELECTRIC	1.G FE	1,221,731	1,393,722
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	948,177	1,047,624	1,047,624	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	129,424	(433,751)	87612E-AR-7	TARGET CORP	1.G FE	918,200	1,481,375
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	965,814	1,067,111	1,067,111	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	131,832	(471,486)	87612E-AU-0	TARGET CORP	1.G FE	935,279	1,538,597
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	940,783	1,039,455	1,039,455	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	128,415	(270,215)	87612E-BA-3	TARGET CORP	1.G FE	911,040	1,309,669
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,524,127	1,683,980	1,683,980	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	208,040	(262,689)	87612E-BF-2	TARGET CORP	1.G FE	1,475,940	1,946,669
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	3,054,921	3,375,328	3,375,328	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	416,991	(269,010)	87612E-BG-0	TARGET CORP	1.F FE	2,958,337	3,644,337
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	2,583,342	2,854,288	2,854,288	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	352,621	(965,495)	878091-BC-0	TEACHERS INSUR & ANNUITY	1.D FE	2,501,667	3,819,783
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	2,093,882	2,313,493	2,313,493	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	285,811	(333,551)	878091-BD-8	TEACHERS INSUR & ANNUITY	1.D FE	2,027,682	2,647,044
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	2,762,754	3,052,517	3,052,517	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	377,110	(242,818)	878091-BF-3	TEACHERS INSUR & ANNUITY	1.D FE	2,675,407	3,295,335
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	3,894,185	4,302,615	4,302,615	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	531,548	(757,119)	882508-BD-5	TEXAS INSTRUMENTS IN	1.E FE	3,771,067	5,059,733
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	1,504,190	1,661,953	1,661,953	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	205,319	(38,363)	88579Y-AW-1	3M CO	1.E FE	1,456,634	1,700,315
91283#HL0	Replication 03.31.2021 TUH1	1.E FE	938,995	1,037,479	1,037,479	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	128,171	(74,645)	88579Y-AZ-4	3M CO	1.E FE	909,308	1,112,124
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	648,259	716,250	716,250	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	88,486	(247,777)	89417E-AD-1	THE TRAVELERS COMPANIES INC	1.F FE	627,764	964,027
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,297,370	1,433,441	1,433,441	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	177,088	(246,021)	89417E-AJ-8	THE TRAVELERS COMPANIES INC	1.F FE	1,256,353	1,679,461
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	947,492	1,046,866	1,046,866	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	129,331	(178,728)	89417E-AK-5	THE TRAVELERS COMPANIES INC	1.F FE	917,536	1,225,594
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	2,283,956	2,523,502	2,523,502	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	311,755	(481,569)	89417E-AM-1	THE TRAVELERS COMPANIES INC	1.F FE	2,211,747	3,005,071
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	601,709	664,817	664,817	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	82,132	(8,688)	906548-CJ-9	UNION ELECTRIC COMPANY	1.F FE	582,685	673,505
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,026,975	1,134,686	1,134,686	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	140,180	(68,664)	906548-CL-4	UNION ELECTRIC COMPANY	1.F FE	994,506	1,203,350
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	947,856	1,047,269	1,047,269	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	129,380	(389,989)	911312-AJ-5	UNITED PARCEL SERVICE CL B	1.G FE	917,888	1,437,258
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	470,263	519,585	519,585	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	64,190	(117,695)	911312-AN-6	UNITED PARCEL SERVICE CL B	1.G FE	455,395	637,280
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,878,657	2,075,694	2,075,694	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	256,433	(133,657)	911312-AZ-9	UNITED PARCEL SERVICE CL B	1.G FE	1,819,261	2,209,351
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	198,149	218,931	218,931	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	27,047	(88,844)	91324P-AX-0	UNITED HEALTHCARE	1.G FE	191,884	307,775
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,864,595	2,060,158	2,060,158	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	254,513	(272,864)	91324P-CA-8	UNITED HEALTHCARE	1.G FE	1,805,644	2,333,022
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	955,244	1,055,432	1,055,432	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	130,389	(158,463)	91324P-CD-2	UNITED HEALTHCARE	1.G FE	925,043	1,213,894
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	561,111	619,961	619,961	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	76,590	(92,536)	91324P-CR-1	UNITED HEALTHCARE	1.G FE	543,371	712,497
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	511,057	564,658	564,658	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	69,758	(48,191)	91324P-CZ-3	UNITED HEALTHCARE	1.G FE	494,899	612,849
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	350,341	387,085	387,085	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	47,821	(45,619)	927804-FR-0	VIRGINIA ELECTRIC POWER	1.F FE	339,264	432,704
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	94,766	104,705	104,705	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	12,935	(9,953)	927804-FY-5	VIRGINIA ELECTRIC POWER	1.F FE	91,770	114,658
91283#HL0	Replication 03.31.2021 TUH1	1.D FE	2,205,503	2,436,820	2,436,820	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	301,047	(338,339)	92826C-AF-9	Visa Lnd Dev(Visa Int)	1.D FE	2,135,774	2,775,160
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	185,632	205,101	205,101	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	25,338	(90,237)	931142-CB-7	WAL-MART STORES	1.C FE	179,763	295,338
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,243,387	1,373,795	1,373,795	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	169,720	(2,546)	93884P-DW-7	WASHINGTON GAS LIGHT CO	1.G FE	1,204,076	1,376,342
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	1,001,813	1,106,885	1,106,885	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	136,745	(92,172)	95709T-AM-2	WESTAR ENERGY INC	1.F FE	970,139	1,199,057
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	519,097	573,541	573,541	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	70,856	(106,843)	957576-AA-9	WESTERN & SOUTHERN FIN	1.F FE	502,685	680,385
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,231,960	1,361,170	1,361,170	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	168,160	(73,853)	976656-CE-6	WISCONSIN ELECTRIC POWER	1.G FE	1,193,010	1,435,023
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	363,575	401,708	401,708	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	49,627	(44,736)	976656-CG-1	WISCONSIN ELECTRIC POWER	1.G FE	352,080	446,443
91283#HL0	Replication 03.31.2021 TUH1	1.G FE	1,244,549	1,375,080	1,375,080	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	169,878	(106,051)	976656-CJ-5	WISCONSIN ELECTRIC POWER	1.G FE	1,205,201	1,481,131
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	378,667	418,382	418,382	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	51,687	(13,159)	976843-BH-4	WISCONSIN PUBLIC SERVICE	1.F FE	366,695	431,541
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	517,839	572,151	572,151	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	70,684	(51,311)	976843-BJ-0	WISCONSIN PUBLIC SERVICE	1.F FE	501,467	623,462
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	101,271	111,893	111,893	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	13,823	(23,509)	98385X-AM-8	XTO ENERGY INC	1.C FE	98,069	135,402
91283#HL0	Replication 03.31.2021 TUH1	1.C FE	143,866	158,955	158,955	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	19,637	(53,604)	98385X-AQ-9	XTO ENERGY INC	1.C FE	139,318	212,559
91283#HL0	Replication 03.31.2021 TUH1	1.F FE	379,893	419,737	419,737	11/25/2020	03/31/2021	Replication 03.31.2021 TUH1	51,855	(109,408)	98420E-AB-1	XLIT LTD	1.F FE	367,882	529,145
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,561,123	2,703,669	2,703,669	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,842,228)	(8,767,886)	00037B-AC-6	ABB FINANCE USA INC	1.G FE	8,545,897	11,471,555
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,288,774	2,231,995	2,231,995	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,823,009)	(6,658,080)	00115A-AF-6	AEP TRANSMISSION CO LLC	1.F FE	7,055,004	8,890,075
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,374,514	2,380,487	2,380,487	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,143,878)	(7,378,328)	00115A-AH-2	AEP TRANSMISSION CO LLC	1.F FE	7,524,365	9,758,814
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,941,522	3,362,474	3,362,474	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,265,806)	(10,736,592)	00440E-AQ-0	ACE INA HOLDINGS	1.F FE	10,628,280	14,099,065

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,551,799	6,151,271	6,151,271	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(13,291,984)	(19,532,182)	00440E-AW-7	ACE INA HOLDINGS	1.F FE	19,443,255	25,683,453
903708BF7	Replication 03.22.2021 USH1	1.F FE	536,390	928,961	928,961	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,007,347)	(2,532,391)	010392-FM-5	ALABAMA POWER	1.F FE	2,936,308	3,461,352
903708BF7	Replication 03.22.2021 USH1	1.E FE	178,280	308,759	308,759	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(667,182)	(916,434)	01609W-AV-4	ALIBABA GROUP HOLDING	1.E FE	975,940	1,225,193
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,052,437	1,822,689	1,822,689	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,938,559)	(6,638,548)	020002-AS-0	ALLSTATE CORP	1.G FE	5,761,248	8,461,237
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,935,078	5,083,189	5,083,189	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,984,015)	(14,991,045)	020002-BA-8	ALLSTATE CORP	1.G FE	16,067,204	20,074,233
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,702,482	4,680,360	4,680,360	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,113,563)	(15,013,033)	020002-BC-4	ALLSTATE CORP	1.G FE	14,793,924	19,693,393
903708BF7	Replication 03.22.2021 USH1	1.E FE	292,082	505,849	505,849	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,093,064)	(1,621,254)	023135-BJ-4	AMAZON.COM INC.	1.E FE	1,598,913	2,127,102
903708BF7	Replication 03.22.2021 USH1	1.F FE	339,893	588,651	588,651	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,271,988)	(1,579,080)	02361D-AN-0	AMEREN ILLINOIS CO	1.F FE	1,860,640	2,167,731
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,616,112	4,530,779	4,530,779	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,790,341)	(13,096,621)	02361D-AR-1	AMEREN ILLINOIS CO	1.F FE	14,321,120	17,627,401
903708BF7	Replication 03.22.2021 USH1	1.B FE	1,565,766	2,711,711	2,711,711	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,859,604)	(9,144,801)	037833-BH-2	APPLE COMPUTER INC	1.B FE	8,571,314	11,856,512
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,985,420	5,170,374	5,170,374	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,172,410)	(17,143,001)	038222-AM-7	APPLIED MATERIALS INC	1.G FE	16,342,784	22,313,375
903708BF7	Replication 03.22.2021 USH1	1.F FE	4,332,417	7,503,204	7,503,204	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(16,213,310)	(18,578,002)	039483-BH-4	ARCHER DANIELS	1.F FE	23,716,514	26,081,206
903708BF7	Replication 03.22.2021 USH1	1.F FE	346,712	600,462	600,462	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,297,508)	(1,589,587)	039483-BM-3	ARCHER DANIELS	1.F FE	1,897,970	2,190,049
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,693,994	6,397,536	6,397,536	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(13,824,125)	(22,416,839)	039483-BQ-4	ARCHER DANIELS	1.F FE	20,221,661	28,814,375
903708BF7	Replication 03.22.2021 USH1	1.G FE	622,649	1,078,350	1,078,350	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,330,154)	(3,207,151)	040555-CN-2	ARIZONA PUBLIC SERVICE CO	1.G FE	3,408,504	4,285,500
903708BF7	Replication 03.22.2021 USH1	1.F FE	561,861	973,073	973,073	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,102,667)	(2,714,449)	040555-CP-7	ARIZONA PUBLIC SERVICE CO	1.F FE	3,075,741	3,687,523
903708BF7	Replication 03.22.2021 USH1	1.G FE	3,050,780	5,283,570	5,283,570	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,417,010)	(15,522,108)	040555-CT-9	ARIZONA PUBLIC SERVICE CO	1.G FE	16,700,581	20,805,678
903708BF7	Replication 03.22.2021 USH1	1.B FE	541,749	938,242	938,242	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,027,402)	(2,745,178)	04351L-AB-6	ASCENSION HEALTH	1.B FE	2,965,645	3,683,421
903708BF7	Replication 03.22.2021 USH1	1.E FE	2,239,601	3,878,708	3,878,708	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,381,312)	(11,084,980)	049560-AM-7	ATMOS ENERGY CORP	1.E FE	12,260,021	14,963,688
903708BF7	Replication 03.22.2021 USH1	1.G FE	104,648	181,238	181,238	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(391,629)	(514,815)	05348E-AZ-2	AVALONBAY COMMUNITIES	1.G FE	572,867	696,054
903708BF7	Replication 03.22.2021 USH1	1.E FE	3,327,524	5,762,856	5,762,856	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(12,452,676)	(17,383,156)	05541V-AF-3	BG ENERGY CAPITAL PLC	1.E FE	18,215,532	23,146,013
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,076,615	1,864,562	1,864,562	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,029,042)	(5,596,137)	055451-AR-9	BHP BILLITON FIN USA	1.F FE	5,893,604	7,460,699
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,477,836	4,291,302	4,291,302	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,272,865)	(14,465,050)	055451-AV-0	BHP BILLITON FIN USA	1.F FE	13,564,167	18,756,352
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,287,003	3,960,803	3,960,803	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,558,707)	(11,796,264)	057224-AZ-0	BAKER HUGHES	1.G FE	12,519,511	15,757,068
903708BF7	Replication 03.22.2021 USH1	1.D FE	251,590	435,722	435,722	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(941,531)	(1,261,419)	072863-AC-7	BAYLOR SCOTT & WHITE HOL	1.D FE	1,377,253	1,697,142
903708BF7	Replication 03.22.2021 USH1	1.D FE	1,051,794	1,821,575	1,821,575	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,936,153)	(5,129,659)	072863-AF-0	BAYLOR SCOTT & WHITE HOL	1.D FE	5,757,728	6,951,234
903708BF7	Replication 03.22.2021 USH1	1.C FE	520,100	900,748	900,748	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,946,383)	(3,509,641)	084664-BL-4	BERKSHIRE HATHAWAY FIN	1.C FE	2,847,131	4,410,389
903708BF7	Replication 03.22.2021 USH1	1.G FE	157,238	272,317	272,317	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(588,436)	(811,763)	100743-AJ-2	Boston Gas Company	1.G FE	860,752	1,084,080
903708BF7	Replication 03.22.2021 USH1	1.F FE	683,416	1,183,591	1,183,591	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,557,565)	(3,446,909)	110122-AU-2	BRISTOL-MYERS SQUIBB CO	1.F FE	3,741,156	4,630,500
903708BF7	Replication 03.22.2021 USH1	1.G FE	104,269	180,580	180,580	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(390,207)	(641,733)	110122-DG-0	BRISTOL-MYERS SQUIBB CO	1.G FE	570,788	822,313
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,962,795	5,131,191	5,131,191	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,087,741)	(17,012,665)	115637-AP-5	BROWN-FORMAN	1.G FE	16,218,932	22,143,856
903708BF7	Replication 03.22.2021 USH1	1.E FE	924,976	1,601,943	1,601,943	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,461,560)	(7,164,289)	12189T-AZ-7	BURLINGTON NORTHERN RAILROAD	1.E FE	5,063,503	8,766,232
903708BF7	Replication 03.22.2021 USH1	1.D FE	469,309	812,784	812,784	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,756,306)	(3,019,578)	125720-AF-2	CHICAGO MERCANTILE EXCHANGE	1.D FE	2,569,091	3,832,363
903708BF7	Replication 03.22.2021 USH1	1.D FE	2,794,844	4,840,321	4,840,321	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,459,214)	(15,738,962)	125720-AH-8	CHICAGO MERCANTILE EXCHANGE	1.D FE	15,299,535	20,579,283
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,048,670	1,816,165	1,816,165	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,924,462)	(6,917,369)	136375-BL-5	CANADIAN NATIONAL RAILWAY	1.F FE	5,740,627	8,733,534
903708BF7	Replication 03.22.2021 USH1	1.F FE	894,585	1,549,310	1,549,310	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,347,828)	(5,830,363)	136375-BN-1	CANADIAN NATIONAL RAILWAY	1.F FE	4,897,137	7,379,672
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,123,169	1,945,188	1,945,188	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,203,261)	(6,198,611)	136375-CK-6	CANADIAN NATIONAL RAILWAY	1.F FE	6,148,449	8,143,798
903708BF7	Replication 03.22.2021 USH1	1.F FE	511,588	886,007	886,007	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,914,530)	(2,328,165)	144141-DB-1	CAROLINA POWER & LIGHT CO	1.F FE	2,800,537	3,214,172
903708BF7	Replication 03.22.2021 USH1	1.F FE	972,336	1,683,965	1,683,965	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,638,798)	(4,610,143)	144141-DD-7	CAROLINA POWER & LIGHT CO	1.F FE	5,322,762	6,294,108
903708BF7	Replication 03.22.2021 USH1	1.G FE	510,989	884,969	884,969	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,912,287)	(3,416,686)	149123-BN-0	CATERPILLAR INC.	1.G FE	2,797,256	4,301,655
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,600,042	2,771,074	2,771,074	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,987,878)	(9,835,480)	149123-BS-9	CATERPILLAR INC.	1.G FE	8,758,952	12,606,554
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,688,761	2,924,723	2,924,723	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,319,891)	(10,131,724)	149123-CB-5	CATERPILLAR INC.	1.G FE	9,244,614	13,056,447
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,411,718	2,444,919	2,444,919	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,283,107)	(6,723,292)	149123-CD-1	CATERPILLAR INC.	1.G FE	7,728,027	9,168,212
903708BF7	Replication 03.22.2021 USH1	1.F FE	635,480	1,100,571	1,100,571	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,378,171)	(3,600,636)	15189X-AD-0	CENTERPOINT ENER HOUSTON	1.F FE	3,478,742	4,701,207
903708BF7	Replication 03.22.2021 USH1	1.F FE	423,624	733,663	733,663	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,585,337)	(2,175,264)	15189X-AN-8	CENTERPOINT ENER HOUSTON	1.F FE	2,319,000	2,908,927
903708BF7	Replication 03.22.2021 USH1	1.C FE	157,558	272,870	272,870	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(589,632)	(799,526)	16876A-AA-2	CHILDREN'S HOSPITAL MEDI	1.C FE	862,502	1,072,396
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,116,218	1,933,151	1,933,151	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,177,251)	(7,140,574)	171232-AQ-4	CHUBB CORP	1.G FE	6,110,402	9,073,725
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,050,384	1,819,134	1,819,134	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,930,877)	(6,393,475)	17858P-AA-9	CITY OF HOPE/THE	1.E FE	5,750,011	8,212,608
903708BF7	Replication 03.22.2021 USH1	1.D FE	1,857,114	3,216,290	3,216,290	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,949,925)	(10,324,685)	19416Q-EK-2	COLGATE-PALMOLIVE CO	1.D FE	10,166,214	13,540,975
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,046,611	1,812,599	1,812,599	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,916,758)	(5,690,261)	195869-AL-6	COLONIAL PIPELINE CO	1.G FE	5,729,358	7,502,861
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,563,851	2,708,394	2,708,394	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,852,436)	(7,150,325)	195869-AN-2	COLONIAL PIPELINE CO	1.G FE	8,560,830	9,858,718
903708BF7	Replication 03.22.2021 USH1	1.G FE	107,746	186,602	186,602	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(403,220)	(625,271)	199575-AT-8	OHIO POWER COMPANY	1.G FE	589,823	811,874
903708BF7	Replication 03.22.2021 USH1	1.G FE	204,546	354,247	354,247	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(765,476)	(1,165,910)	20030N-AX-9	COMCAST CORP.	1.G FE	1,119,723	1,520,158
903708BF7	Replication 03.22.2021 USH1	1.G FE	835,374	1,446,764	1,446,764	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,126,242)	(4,330,050)	20030N-BH-3	COMCAST CORP.	1.G FE	4,573,007	5,776,814
903708BF7	Replication 03.22.2021 USH1	1.G FE	684,773	1,185,942	1,185,942	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,562,644)	(3,740,223)	20030N-CL-3	COMCAST CORP.	1.G FE	3,748,585	4,926,164
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,028,473	3,513,062	3,513,062	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,591,206)	(12,267,747)	202795-HK-9	COMMONWEALTH EDISON CO	1.F FE	11,104,268	15,780,809
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,217,916	2,109,278	2,109,278	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,557,835)	(6,637,150)	202795-JD-3	COMMONWEALTH EDISON CO	1.F FE	6,667,113	8,746,428
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,025,410	1,775,883	1,775,883	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,837,418)	(5,294,466)	202795-JF-8	COMMONWEALTH EDISON CO	1.F FE	5,613,301	7,070,348
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,899,832	3,290,272	3,290,272	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,109,789)	(9,799,386)	202795-JG-6	COMMONWEALTH EDISON CO	1.F FE	10,400,060	13,089,658
903708BF7	Replication 03.22.2021 USH1	1.F FE	981,521	1,699,872	1,699,872	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,673,171)	(4,738,541)	202795-JJ-0	COMMONWEALTH EDISON CO	1.F FE	5,373,043	6,438,413
903708BF7	Replication 03.22.2021 USH1	1.D FE	4,084,775	7,074,320	7,074,320	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(15,286,553)	(21,798,390)	2027A0-JN-0	COMMONWEALTH BANK AUST	1.D FE	22,360,873	28,872,709
903708BF7	Replication 03.22.2021 USH1	1.E FE	3,413,890	5,912,431	5,912,431	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(12,775,885)	(16,628,496)	207597-EG-6	CONNECTICUT LIGHT & POWER CO	1.E FE	18,688,315	22,540,926
903708BF7	Replication 03.22.2021 USH1	1.E FE	310,215	537,253	537,253	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,160,923)	(1,701,392)	207597-EH-4	CONNECTICUT LIGHT & POWER CO	1.E FE	1,698,176	2,238,645

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,010,423	1,749,927	1,749,927	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,781,332)	(5,538,769)	20825C-AF-1	PHILLIPS PETROLEUM	1.G FE	5,531,260	7,288,696
903708BF7	Replication 03.22.2021 USH1	1.G FE	529,986	917,870	917,870	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,983,380)	(3,518,290)	20825C-AQ-7	PHILLIPS PETROLEUM	1.G FE	2,901,250	4,436,159
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,417,680	5,918,995	5,918,995	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(12,790,070)	(17,810,919)	20826F-AC-0	CONOCOPHILLIPS COMPANY	1.F FE	18,709,065	23,729,914
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,029,127	1,782,319	1,782,319	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,851,327)	(4,317,720)	20826F-AF-3	CONOCOPHILLIPS COMPANY	1.F FE	5,633,647	6,100,040
903708BF7	Replication 03.22.2021 USH1	1.G FE	482,358	835,384	835,384	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,805,140)	(2,554,915)	209111-FD-0	CONSOLIDATED EDISON INC	1.G FE	2,640,523	3,390,299
903708BF7	Replication 03.22.2021 USH1	1.G FE	4,147,397	7,182,773	7,182,773	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(15,520,906)	(21,987,209)	209111-FF-5	CONSOLIDATED EDISON INC	1.G FE	22,703,679	29,169,982
903708BF7	Replication 03.22.2021 USH1	1.G FE	514,388	890,855	890,855	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,925,006)	(2,271,717)	209111-FH-1	CONSOLIDATED EDISON INC	1.G FE	2,815,861	3,162,573
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,148,310	1,988,729	1,988,729	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,297,347)	(6,087,513)	231021-AQ-9	CUMMINS ENGINE CO	1.F FE	6,286,075	8,076,242
903708BF7	Replication 03.22.2021 USH1	1.E FE	746,707	1,293,203	1,293,203	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,794,419)	(3,177,288)	23338V-AD-8	DTE ELECTRIC CO	1.E FE	4,087,621	4,470,490
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,880,427	3,256,665	3,256,665	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,037,169)	(8,889,465)	23338V-AE-6	DTE ELECTRIC CO	1.E FE	10,293,833	12,146,130
903708BF7	Replication 03.22.2021 USH1	1.E FE	864,207	1,496,699	1,496,699	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,234,144)	(4,409,746)	23338V-AG-1	DTE ELECTRIC CO	1.E FE	4,730,842	5,906,445
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,531,294	2,652,009	2,652,009	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,730,598)	(8,203,387)	244199-BF-1	DEERE & CO.	1.F FE	8,382,608	10,855,396
903708BF7	Replication 03.22.2021 USH1	1.F FE	252,946	438,071	438,071	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(946,606)	(1,529,202)	250847-EB-2	DETROIT EDISON CO	1.F FE	1,384,677	1,967,273
903708BF7	Replication 03.22.2021 USH1	1.G FE	462,291	800,631	800,631	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,730,045)	(2,956,862)	25243Y-AH-2	DIAGEO CAPITAL PLC	1.G FE	2,530,676	3,757,493
903708BF7	Replication 03.22.2021 USH1	1.G FE	483,430	837,240	837,240	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,809,151)	(2,752,162)	25243Y-AV-1	DIAGEO CAPITAL PLC	1.G FE	2,646,391	3,589,402
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,867,092	3,233,570	3,233,570	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,987,264)	(9,671,074)	25245B-AA-5	DIAGEO INVESTMENT CORP	1.G FE	10,220,833	12,904,644
903708BF7	Replication 03.22.2021 USH1	1.G FE	3,818,971	6,613,980	6,613,980	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(14,291,829)	(25,878,403)	254687-DZ-6	DISNEY WALT PRODUCTIONS	1.G FE	20,905,809	32,492,383
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,590,985	4,487,263	4,487,263	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,696,308)	(17,781,807)	254687-EB-8	DISNEY WALT PRODUCTIONS	1.G FE	14,183,570	22,269,070
903708BF7	Replication 03.22.2021 USH1	2.A FE	1,056,336	1,829,442	1,829,442	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,953,152)	(6,567,421)	254687-ET-9	DISNEY WALT PRODUCTIONS	2.A FE	5,782,593	8,396,863
903708BF7	Replication 03.22.2021 USH1	2.A FE	1,664,487	2,882,684	2,882,684	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,229,051)	(8,822,997)	25468P-DB-9	WALT DISNEY COMPANY/THE	2.A FE	9,111,735	11,705,681
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,203,209	2,083,808	2,083,808	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,502,800)	(5,201,986)	26442C-AM-6	DUKE ENERGY CAROLINAS	1.F FE	6,586,608	7,285,795
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,481,321	2,565,462	2,565,462	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,543,583)	(7,667,052)	26442E-AE-0	DUKE ENERGY OHIO INC	1.F FE	8,109,046	10,232,514
903708BF7	Replication 03.22.2021 USH1	1.F FE	688,519	1,192,429	1,192,429	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,576,663)	(3,607,824)	26443T-AA-4	DUKE ENERGY INDIANA INC	1.F FE	3,769,092	4,800,253
903708BF7	Replication 03.22.2021 USH1	1.F FE	523,077	905,903	905,903	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,957,522)	(3,248,874)	291011-BB-9	EMERSON ELECTRIC CO	1.F FE	2,863,426	4,154,777
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,425,202	2,468,271	2,468,271	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,333,567)	(8,209,910)	29736R-AG-5	ESTEE LAUDER CO INC	1.E FE	7,801,838	10,678,181
903708BF7	Replication 03.22.2021 USH1	1.E FE	2,309,028	3,998,948	3,998,948	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,641,133)	(12,674,419)	29736R-AK-6	ESTEE LAUDER CO INC	1.E FE	12,640,081	16,673,367
903708BF7	Replication 03.22.2021 USH1	1.C FE	357,399	618,971	618,971	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,337,504)	(1,701,302)	30231G-AN-2	EXXON MOBIL CORP	1.C FE	1,956,474	2,320,273
903708BF7	Replication 03.22.2021 USH1	1.C FE	2,371,875	4,107,791	4,107,791	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,876,326)	(11,127,328)	30231G-AW-2	EXXON MOBIL CORP	1.C FE	12,984,117	15,235,119
903708BF7	Replication 03.22.2021 USH1	1.G FE	102,890	178,193	178,193	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(385,050)	(422,697)	313747-AX-5	FEDERAL REALTY INVEST TRUST	1.G FE	563,243	600,891
903708BF7	Replication 03.22.2021 USH1	1.E FE	313,504	542,950	542,950	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,173,235)	(1,891,510)	341081-EV-5	FLORIDA POWER & LIGHT	1.E FE	1,716,185	2,434,460
903708BF7	Replication 03.22.2021 USH1	1.E FE	504,554	873,824	873,824	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,888,203)	(2,417,892)	341081-FF-9	FLORIDA POWER & LIGHT	1.E FE	2,762,027	3,291,716
903708BF7	Replication 03.22.2021 USH1	1.E FE	944,271	1,635,359	1,635,359	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,533,769)	(4,936,310)	341081-FG-7	FLORIDA POWER & LIGHT	1.E FE	5,169,128	6,571,669
903708BF7	Replication 03.22.2021 USH1	1.D FE	335,881	581,703	581,703	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,256,975)	(1,633,272)	341081-FL-6	FLORIDA POWER & LIGHT	1.D FE	1,838,678	2,214,976
903708BF7	Replication 03.22.2021 USH1	1.F FE	478,899	829,392	829,392	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,792,194)	(2,265,799)	341099-CR-8	FLORIDA POWER CORP	1.F FE	2,621,586	3,095,191
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,760,066	3,048,215	3,048,215	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,586,739)	(8,603,557)	344419-AB-2	FOMENTO ECONOMICO MEX	1.G FE	9,634,953	11,651,771
903708BF7	Replication 03.22.2021 USH1	1.E FE	420,152	727,650	727,650	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,572,344)	(2,413,883)	372546-AU-5	GEORGE WASHINGTON UNIVER	1.E FE	2,299,995	3,141,533
903708BF7	Replication 03.22.2021 USH1	1.E FE	562,515	974,205	974,205	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,105,113)	(2,906,286)	372546-AV-3	GEORGE WASHINGTON UNIVER	1.E FE	3,079,319	3,880,492
903708BF7	Replication 03.22.2021 USH1	1.F FE	896,837	1,553,209	1,553,209	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,356,254)	(7,169,037)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE	4,909,463	8,722,246
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,317,582	4,013,762	4,013,762	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,673,144)	(12,315,667)	377372-AJ-6	GLAXOSMITHKLINE PLC	1.F FE	12,686,906	16,329,429
903708BF7	Replication 03.22.2021 USH1	1.G FE	189,069	327,444	327,444	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(707,558)	(990,631)	38141G-XA-7	GOLDMAN SACHS GROUP INC	1.G FE	1,035,002	1,318,075
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,120,626	1,940,785	1,940,785	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,193,747)	(5,722,319)	384802-AB-0	GRAINGER WW INC	1.G FE	6,134,531	7,663,104
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,127,952	1,953,472	1,953,472	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,221,163)	(5,542,170)	384802-AC-8	GRAINGER WW INC	1.G FE	6,174,635	7,495,642
903708BF7	Replication 03.22.2021 USH1	1.G FE	523,450	906,550	906,550	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,958,919)	(2,754,666)	384802-AD-6	GRAINGER WW INC	1.G FE	2,865,469	3,661,215
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,187,102	5,519,662	5,519,662	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,927,170)	(15,363,945)	391382-AB-4	GREAT-WEST LIFECO FINANC	1.F FE	17,446,832	20,883,608
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,867,439	3,234,171	3,234,171	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,988,562)	(10,302,217)	437076-AS-1	HOME DEPOT INC	1.F FE	10,222,733	13,536,388
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,652,797	2,862,437	2,862,437	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,185,302)	(9,757,057)	437076-AU-6	HOME DEPOT INC	1.F FE	9,047,740	12,619,495
903708BF7	Replication 03.22.2021 USH1	1.F FE	246,362	426,668	426,668	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(921,967)	(1,406,834)	437076-BH-4	HOME DEPOT INC	1.F FE	1,348,635	1,833,503
903708BF7	Replication 03.22.2021 USH1	1.F FE	754,715	1,307,072	1,307,072	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,824,388)	(3,921,947)	437076-BS-0	HOME DEPOT INC	1.F FE	4,131,460	5,229,019
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,085,263	3,611,414	3,611,414	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,803,730)	(9,358,606)	438516-BB-1	HONEYWELL INC	1.F FE	11,415,144	12,970,020
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,220,417	2,113,611	2,113,611	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,567,198)	(6,642,740)	452308-AQ-2	ILLINOIS TOOL WORKS	1.F FE	6,680,809	8,756,351
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,891,541	3,275,913	3,275,913	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,078,761)	(11,180,355)	452308-AR-0	ILLINOIS TOOL WORKS	1.F FE	10,354,674	14,456,268
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,060,499	1,836,652	1,836,652	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,968,733)	(5,717,057)	454889-AR-7	INDIANA MICHIGAN POWER	1.G FE	5,805,385	7,553,709
903708BF7	Replication 03.22.2021 USH1	1.E FE	2,194,184	3,800,053	3,800,053	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,211,350)	(10,744,354)	458140-AY-6	INTEL CORP.	1.E FE	12,011,403	14,544,407
903708BF7	Replication 03.22.2021 USH1	1.D FE	525,192	909,567	909,567	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,965,439)	(2,666,349)	478111-AC-1	JOHNS HOPKINS HEALTH SYS	1.D FE	2,875,005	3,575,916
903708BF7	Replication 03.22.2021 USH1	1.A FE	538,591	932,772	932,772	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,015,582)	(2,729,859)	478160-BV-5	JOHNSON & JOHNSON	1.A FE	2,948,354	3,662,631
903708BF7	Replication 03.22.2021 USH1	1.G FE	404,651	700,805	700,805	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,514,336)	(2,347,605)	478165-AF-0	JOHNSON SC &SON	1.G FE	2,215,141	3,048,410
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,015,076	1,757,985	1,757,985	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,798,745)	(5,092,759)	48126B-AA-1	JPMORGAN CHASE & CO	1.F FE	5,556,731	6,850,745
903708BF7	Replication 03.22.2021 USH1	1.D FE	1,681,796	2,912,661	2,912,661	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,293,827)	(9,229,894)	483050-AB-9	KAISER FOUNDATION HOSPIT	1.D FE	9,206,488	12,142,555
903708BF7	Replication 03.22.2021 USH1	1.F FE	649,562	1,124,960	1,124,960	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,430,871)	(3,323,454)	494368-BW-2	KIMBERLY-CLARK CORP	1.F FE	3,555,831	4,448,414
903708BF7	Replication 03.22.2021 USH1	1.F FE	52,117	90,259	90,259	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(195,037)	(334,821)	532457-BC-1	LILLY (ELI) & CO	1.F FE	285,296	425,080
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,999,974	6,927,455	6,927,455	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(14,969,201)	(19,590,218)	532457-BJ-6	LILLY (ELI) & CO	1.F FE	21,896,657	26,517,674
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,959,798	5,126,001	5,126,001	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,076,526)	(13,970,736)	540424-AR-9	LOEWS CORP	1.G FE	16,202,526	19,096,737
903708BF7	Replication 03.22.2021 USH1	1.F FE	157,440	272,666	272,666	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(589,191)	(815,515)	546676-AX-5	LOUISVILLE GAS & ELEC	1.F FE	861,857	1,088,181

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BF7	Replication 03.22.2021 USH1	1.C FE	520,392	901,254	901,254	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,947,476)	(4,035,608)	549271-AF-1	LUBRIZOL CORP	1.C FE	2,848,730	4,936,862
903708BF7	Replication 03.22.2021 USH1	1.G FE	104,750	181,413	181,413	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(392,007)	(674,831)	575634-AS-9	MASSACHUSETTS ELECTRIC	1.G FE	573,421	856,244
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,784,218	4,821,917	4,821,917	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,419,447)	(13,966,221)	575634-AT-7	MASSACHUSETTS ELECTRIC	1.G FE	15,241,365	18,788,139
903708BF7	Replication 03.22.2021 USH1	1.G FE	315,044	545,617	545,617	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,178,998)	(2,003,278)	582839-AF-3	MEAD JOHNSON NUTRITION CO	1.G FE	1,724,615	2,548,896
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,081,285	1,872,651	1,872,651	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,046,520)	(5,753,741)	582839-AG-1	MEAD JOHNSON NUTRITION CO	1.G FE	5,919,170	7,626,392
903708BF7	Replication 03.22.2021 USH1	1.G FE	217,467	376,625	376,625	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(813,830)	(1,080,693)	585055-AW-6	MEDTRONIC INC	1.G FE	1,190,455	1,457,318
903708BF7	Replication 03.22.2021 USH1	1.G FE	3,684,400	6,380,921	6,380,921	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(13,788,222)	(19,439,679)	585055-BD-7	MEDTRONIC INC	1.G FE	20,169,142	25,820,599
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,175,627	2,036,039	2,036,039	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,399,578)	(6,639,999)	585055-BU-9	MEDTRONIC INC	1.G FE	6,435,617	8,676,038
903708BF7	Replication 03.22.2021 USH1	1.E FE	2,110,236	3,654,665	3,654,665	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,897,188)	(10,652,708)	58933Y-AT-2	MERCK & COMPANY, INC.	1.E FE	11,551,853	14,307,373
903708BF7	Replication 03.22.2021 USH1	1.G FE	292,938	507,333	507,333	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,096,271)	(2,015,414)	59156R-AM-0	METLIFE INC.	1.G FE	1,603,604	2,522,747
903708BF7	Replication 03.22.2021 USH1	1.G FE	545,051	943,960	943,960	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,039,758)	(2,716,864)	59156R-BD-9	METLIFE INC.	1.G FE	2,983,718	3,660,824
903708BF7	Replication 03.22.2021 USH1	1.G FE	4,464,853	7,732,567	7,732,567	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(16,708,929)	(24,399,346)	59156R-BG-2	METLIFE INC.	1.G FE	24,441,496	32,131,913
903708BF7	Replication 03.22.2021 USH1	1.G FE	4,226,150	7,319,163	7,319,163	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(15,815,624)	(20,294,342)	59156R-BN-7	METLIFE INC.	1.G FE	23,134,787	27,613,505
903708BF7	Replication 03.22.2021 USH1	1.G FE	332,696	576,187	576,187	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,245,056)	(1,807,654)	59156R-BR-8	METLIFE INC.	1.G FE	1,821,243	2,383,841
903708BF7	Replication 03.22.2021 USH1	1.A FE	187,433	324,610	324,610	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(701,434)	(1,120,167)	594918-AJ-3	MICROSOFT CORP	1.A FE	1,026,045	1,444,777
903708BF7	Replication 03.22.2021 USH1	1.A FE	197,203	341,531	341,531	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(737,998)	(1,124,993)	594918-BL-7	MICROSOFT CORP	1.A FE	1,079,528	1,466,524
903708BF7	Replication 03.22.2021 USH1	1.A FE	2,332,288	4,039,231	4,039,231	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,728,179)	(13,625,615)	594918-CA-0	MICROSOFT CORP	1.A FE	12,767,410	17,664,846
903708BF7	Replication 03.22.2021 USH1	1.G FE	181,168	313,761	313,761	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(677,990)	(1,129,688)	59562V-AM-9	BERKSHIRE HATHAWAY ENERG	1.G FE	991,751	1,443,448
903708BF7	Replication 03.22.2021 USH1	1.G FE	414,132	717,224	717,224	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,549,815)	(2,216,528)	606822-BB-9	MITSUBISHI UFJ FIN GRP	1.G FE	2,267,039	2,933,752
903708BF7	Replication 03.22.2021 USH1	2.A FE	892,233	1,545,235	1,545,235	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,339,024)	(5,072,567)	610202-BP-7	MONONGAHELA POWER CO	2.A FE	4,884,259	6,617,802
903708BF7	Replication 03.22.2021 USH1	1.G FE	171,216	296,525	296,525	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(640,747)	(791,687)	62952E-AC-1	NYU HOSPITALS CENTER	1.G FE	937,273	1,088,213
903708BF7	Replication 03.22.2021 USH1	1.G FE	105,263	182,303	182,303	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(393,930)	(501,461)	631005-BF-1	NARRAGANSETT ELECTRIC	1.G FE	576,233	683,764
903708BF7	Replication 03.22.2021 USH1	1.G FE	709,683	1,229,082	1,229,082	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,655,865)	(4,463,591)	63946B-AG-5	NBCUNIVERSAL MEDIA LLC	1.G FE	3,884,947	5,692,674
903708BF7	Replication 03.22.2021 USH1	1.G FE	521,858	903,793	903,793	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,952,963)	(2,495,553)	644188-BF-0	NEW ENGLAND POWER CO	1.G FE	2,856,756	3,399,346
903708BF7	Replication 03.22.2021 USH1	1.D FE	1,745,133	3,022,353	3,022,353	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,530,855)	(11,643,458)	64952G-AF-5	NEW YORK LIFE INSURANCE	1.D FE	9,553,208	14,665,811
903708BF7	Replication 03.22.2021 USH1	1.E FE	440,301	762,546	762,546	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,647,749)	(2,847,493)	65334H-AE-2	NEXEN INC	1.E FE	2,410,295	3,610,039
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,175,207	2,035,311	2,035,311	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,398,005)	(6,167,524)	654106-AE-3	NIKE, INC. CL B	1.E FE	6,433,317	8,202,836
903708BF7	Replication 03.22.2021 USH1	1.E FE	3,712,627	6,429,805	6,429,805	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(13,893,853)	(19,195,168)	654106-AG-8	NIKE, INC. CL B	1.E FE	20,323,659	25,624,973
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,106,440	1,916,215	1,916,215	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,140,656)	(6,653,467)	662352-AB-9	NORTHWELL HEALTHCARE INC	1.G FE	6,056,871	8,569,682
903708BF7	Replication 03.22.2021 USH1	1.E FE	113,194	196,038	196,038	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(423,608)	(509,153)	665772-CQ-0	NORTHERN STATES POWER CO	1.E FE	619,646	705,191
903708BF7	Replication 03.22.2021 USH1	1.D FE	6,300,101	10,910,987	10,910,987	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(23,577,023)	(29,649,511)	668138-AA-8	NORTHWESTERN MUTUAL LIFE		34,488,010	40,560,499
903708BF7	Replication 03.22.2021 USH1	1.D FE	938,661	1,625,644	1,625,644	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,512,775)	(5,495,980)	66989H-AH-1	NOVARTIS CAPITAL CORP	1.D FE	5,138,419	7,121,624
903708BF7	Replication 03.22.2021 USH1	1.D FE	678,648	1,175,334	1,175,334	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,539,722)	(3,339,023)	66989H-AK-4	NOVARTIS CAPITAL CORP	1.D FE	3,715,056	4,514,357
903708BF7	Replication 03.22.2021 USH1	1.G FE	661,068	1,144,887	1,144,887	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,473,930)	(3,148,999)	678858-BP-5	OKLAHOMA GAS AND ELECTRIC	1.G FE	3,618,816	4,293,886
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,018,535	1,763,975	1,763,975	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,811,689)	(4,912,619)	678858-BQ-3	OKLAHOMA GAS AND ELECTRIC	1.G FE	5,575,664	6,676,594
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,082,307	1,874,420	1,874,420	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,050,343)	(5,190,213)	678858-BR-1	OKLAHOMA GAS AND ELECTRIC	1.G FE	5,924,763	7,064,632
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,689,037	4,657,075	4,657,075	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,063,248)	(13,123,825)	68233J-BD-5	ONCOR ELECTRIC DELIVERY	1.F FE	14,720,323	17,780,900
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,178,929	2,041,758	2,041,758	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,411,936)	(5,811,979)	68235P-AF-5	ONE GAS INC	1.F FE	6,453,695	7,853,737
903708BF7	Replication 03.22.2021 USH1	1.G FE	178,511	309,158	309,158	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(668,045)	(927,236)	68389X-AV-7	ORACLE SYSTEMS CORP	1.G FE	977,203	1,236,394
903708BF7	Replication 03.22.2021 USH1	1.G FE	3,007,236	5,208,157	5,208,157	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,254,054)	(15,933,566)	68389X-BJ-3	ORACLE SYSTEMS CORP	1.G FE	16,462,211	21,141,723
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,538,261	4,395,951	4,395,951	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,498,997)	(13,268,829)	68389X-BQ-7	ORACLE SYSTEMS CORP	1.G FE	13,894,948	17,664,780
903708BF7	Replication 03.22.2021 USH1	1.F FE	419,814	727,066	727,066	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,571,081)	(2,745,931)	69351U-AM-5	PPL ELECTRIC UTILITIES	1.F FE	2,298,146	3,472,996
903708BF7	Replication 03.22.2021 USH1	1.F FE	926,864	1,605,212	1,605,212	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,468,625)	(4,124,731)	69351U-AT-0	PPL ELECTRIC UTILITIES	1.F FE	5,073,837	5,729,943
903708BF7	Replication 03.22.2021 USH1	1.F FE	484,613	839,289	839,289	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,813,579)	(2,382,755)	69351U-AU-7	PPL ELECTRIC UTILITIES	1.F FE	2,652,869	3,222,044
903708BF7	Replication 03.22.2021 USH1	1.G FE	674,442	1,168,050	1,168,050	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,523,982)	(3,495,386)	694476-AD-4	PACIFIC LIFECORP	1.G FE	3,692,032	4,663,436
903708BF7	Replication 03.22.2021 USH1	1.G FE	3,113,909	5,392,902	5,392,902	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,653,259)	(14,206,157)	69448F-AA-9	PACIFIC LIFE INSURANCE C	1.G FE	17,046,161	19,599,059
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,876,839	3,250,451	3,250,451	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,023,742)	(10,514,677)	713448-BS-6	PEPSI CO INC	1.E FE	10,274,193	13,765,128
903708BF7	Replication 03.22.2021 USH1	1.E FE	2,172,128	3,761,854	3,761,854	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,128,808)	(12,350,474)	713448-CQ-9	PEPSI CO INC	1.E FE	11,890,663	16,112,328
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,015,928	1,759,461	1,759,461	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,801,933)	(5,159,050)	713448-DP-0	PEPSI CO INC	1.E FE	5,561,393	6,918,511
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,529,761	4,381,230	4,381,230	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,467,186)	(13,763,498)	717081-DE-0	PFIZER, INC.	1.F FE	13,848,416	18,144,728
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,069,833	5,316,566	5,316,566	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,488,310)	(17,129,132)	717081-DK-6	PFIZER, INC.	1.F FE	16,804,876	22,445,698
903708BF7	Replication 03.22.2021 USH1	1.F FE	522,455	904,827	904,827	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,955,196)	(2,884,166)	717081-ED-1	PFIZER, INC.	1.F FE	2,860,022	3,788,992
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,549,182	4,414,865	4,414,865	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,539,868)	(13,005,301)	718172-AM-1	PHILIP MORRIS	1.F FE	13,954,733	17,420,166
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,783,767	4,821,137	4,821,137	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,417,760)	(13,232,503)	718172-BL-2	PHILIP MORRIS	1.F FE	15,238,897	18,053,640
903708BF7	Replication 03.22.2021 USH1	1.G FE	92,009	159,347	159,347	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(344,326)	(501,370)	720186-AK-1	PIEDMONT NATURAL GAS CO	1.G FE	503,674	660,718
903708BF7	Replication 03.22.2021 USH1	1.F FE	950,947	1,646,921	1,646,921	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,558,751)	(6,208,715)	737679-DB-3	PEPCO HOLDINGS INC	1.F FE	5,205,671	7,855,636
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,979,046	3,427,460	3,427,460	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,406,232)	(9,619,944)	737679-DE-7	PEPCO HOLDINGS INC	1.F FE	10,833,692	13,047,404
903708BF7	Replication 03.22.2021 USH1	1.F FE	521,372	902,951	902,951	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,951,143)	(2,711,995)	740189-AP-0	PRECISION CASTPARTS CORP	1.F FE	2,854,094	3,614,946
903708BF7	Replication 03.22.2021 USH1	1.D FE	1,606,872	2,782,901	2,782,901	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,013,436)	(10,157,756)	742718-DB-2	PROCTOR & GAMBLE CO.	1.D FE	8,796,337	12,940,657
903708BF7	Replication 03.22.2021 USH1	1.F FE	565,721	979,759	979,759	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,117,113)	(2,535,548)	743315-AQ-6	PROGRESSIVE CORP OH	1.F FE	3,096,872	3,515,307
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,298,453	5,712,509	5,712,509	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(12,343,883)	(17,042,753)	743315-AS-2	PROGRESSIVE CORP OH	1.F FE	18,056,391	22,755,262
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,974,930	3,420,332	3,420,332	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,390,830)	(10,145,060)	744320-AY-8	PRUDENTIAL FINANCIAL INC.	1.G FE	10,811,162	13,565,392
903708BF7	Replication 03.22.2021 USH1	1.G FE	477,707	827,329	827,329	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,787,735)	(2,781,520)	744320-AQ-8	PRUDENTIAL FINANCIAL INC	1.G FE	2,615,064	3,608,849

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,022,487	3,502,695	3,502,695	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,568,804)	(10,399,115)	744320-CA-1	PRUDENTIAL FINANCIAL INC	1.G FE	11,071,499	13,901,811
903708BF7	Replication 03.22.2021 USH1	1.F FE	250,482	433,803	433,803	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(937,384)	(1,076,086)	744448-CE-9	PUBLIC SERVICE CO OF COLO	1.F FE	1,371,187	1,509,889
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,756,833	3,042,615	3,042,615	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,574,638)	(7,671,711)	744448-CN-9	PUBLIC SERVICE CO OF COLO	1.E FE	9,617,253	10,714,326
903708BF7	Replication 03.22.2021 USH1	1.E FE	209,534	362,888	362,888	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(784,146)	(1,244,918)	744560-AU-0	PUB SVC ELEC & GAS	1.E FE	1,147,033	1,607,805
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,567,783	2,715,204	2,715,204	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,867,153)	(7,877,786)	744560-BM-7	PUB SVC ELEC & GAS	1.F FE	8,582,357	10,592,990
903708BF7	Replication 03.22.2021 USH1	1.F FE	936,653	1,622,166	1,622,166	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,505,259)	(4,713,184)	744560-BN-5	PUB SVC ELEC & GAS	1.F FE	5,127,424	6,335,350
903708BF7	Replication 03.22.2021 USH1	1.E FE	366,156	634,137	634,137	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,370,276)	(1,862,283)	744560-BQ-8	PUB SVC ELEC & GAS	1.E FE	2,004,413	2,496,420
903708BF7	Replication 03.22.2021 USH1	1.F FE	414,241	717,414	717,414	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,550,226)	(2,112,643)	745332-CE-4	PUGET SOUND ENERGY	1.F FE	2,267,640	2,830,057
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,719,380	2,977,751	2,977,751	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,434,478)	(7,843,996)	745332-CG-9	PUGET SOUND ENERGY	1.F FE	9,412,229	10,821,747
903708BF7	Replication 03.22.2021 USH1	1.G FE	315,066	545,655	545,655	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,179,079)	(1,774,447)	747525-AV-5	QUALCOMM INC	1.G FE	1,724,733	2,320,102
903708BF7	Replication 03.22.2021 USH1	1.F FE	625,486	1,083,263	1,083,263	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,340,771)	(3,916,365)	76720A-AD-8	RIO TINTO FIN USA PLC	1.F FE	3,424,034	4,999,628
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,137,651	3,702,143	3,702,143	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,999,782)	(12,050,790)	76720A-AG-1	RIO TINTO FIN USA PLC	1.F FE	11,701,925	15,752,934
903708BF7	Replication 03.22.2021 USH1	1.C FE	325,423	563,593	563,593	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,217,840)	(1,712,832)	771196-BH-4	ROCHE CVT GENENTECH CSD 144A	1.C FE	1,781,433	2,276,425
903708BF7	Replication 03.22.2021 USH1	1.F FE	602,265	1,043,048	1,043,048	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,253,872)	(2,819,048)	797440-BV-5	SAN DIEGO GAS & ELECTRIC	1.F FE	3,296,920	3,862,096
903708BF7	Replication 03.22.2021 USH1	1.D FE	177,810	307,945	307,945	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(665,423)	(1,217,531)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	973,368	1,525,475
903708BF7	Replication 03.22.2021 USH1	1.D FE	224,553	388,897	388,897	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(840,349)	(948,296)	822582-AT-9	SHELL INTERNATIONAL FIN	1.D FE	1,229,247	1,337,194
903708BF7	Replication 03.22.2021 USH1	1.D FE	1,241,939	2,150,883	2,150,883	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,647,738)	(6,248,835)	822582-AY-8	SHELL INTERNATIONAL FIN	1.D FE	6,798,621	8,399,718
903708BF7	Replication 03.22.2021 USH1	1.D FE	4,214,086	7,298,269	7,298,269	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(15,770,476)	(22,435,812)	822582-BF-8	SHELL INTERNATIONAL FIN	1.D FE	23,068,745	29,734,081
903708BF7	Replication 03.22.2021 USH1	1.D FE	505,407	875,301	875,301	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,891,396)	(2,732,510)	822582-BQ-4	SHELL INTERNATIONAL FIN	1.D FE	2,766,697	3,607,811
903708BF7	Replication 03.22.2021 USH1	1.E FE	2,619,675	4,536,949	4,536,949	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,803,672)	(14,889,926)	82620K-AF-0	SIEMENS FINANCIERINGSMAT	1.E FE	14,340,621	19,426,875
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,360,984	2,357,055	2,357,055	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,093,245)	(7,559,082)	82620K-AT-0	SIEMENS FINANCIERINGSMAT	1.E FE	7,450,299	9,916,137
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,598,785	2,768,895	2,768,895	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,983,171)	(7,409,343)	837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	8,752,066	10,178,238
903708BF7	Replication 03.22.2021 USH1	1.D FE	2,641,583	4,574,892	4,574,892	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,885,662)	(14,520,760)	842434-CS-9	SOUTHERN CALIF GAS CO	1.D FE	14,460,555	19,095,652
903708BF7	Replication 03.22.2021 USH1	1.G FE	768,106	1,330,264	1,330,264	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,874,502)	(3,735,295)	845743-BQ-5	SOUTHWESTERN PUBLIC SERV	1.G FE	4,204,765	5,065,559
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,039,035	3,531,355	3,531,355	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,630,732)	(9,686,728)	845743-BR-3	SOUTHWESTERN PUBLIC SERV	1.G FE	11,162,087	13,218,082
903708BF7	Replication 03.22.2021 USH1	1.D FE	3,637,568	6,299,814	6,299,814	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(13,612,961)	(18,841,119)	85771P-AE-2	STATOILHYDRO ASA- SPON ADR	1.D FE	19,912,775	25,140,932
903708BF7	Replication 03.22.2021 USH1	1.D FE	502,152	869,664	869,664	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,879,215)	(2,627,184)	85771P-AL-6	STATOILHYDRO ASA- SPON ADR	1.D FE	2,748,879	3,496,848
903708BF7	Replication 03.22.2021 USH1	1.D FE	399,799	692,402	692,402	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,496,179)	(2,095,804)	85771P-AQ-5	STATOILHYDRO ASA- SPON ADR	1.D FE	2,188,581	2,788,206
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,392,556	2,411,733	2,411,733	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,211,398)	(6,284,552)	875127-BC-5	TAMPA ELECTRIC	1.G FE	7,623,131	8,696,285
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,046,584	1,812,553	1,812,553	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,916,658)	(7,430,653)	87612E-AR-7	TARGET CORP	1.G FE	5,729,211	9,243,206
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,066,052	1,846,268	1,846,268	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,989,511)	(7,753,983)	87612E-AU-0	TARGET CORP	1.G FE	5,835,779	9,600,251
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,038,423	1,798,419	1,798,419	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,886,117)	(6,373,411)	87612E-BA-3	TARGET CORP	1.G FE	5,684,536	8,171,830
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,682,309	2,913,549	2,913,549	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,295,747)	(9,232,913)	87612E-BF-2	TARGET CORP	1.G FE	9,209,297	12,146,462
903708BF7	Replication 03.22.2021 USH1	1.F FE	3,371,978	5,839,844	5,839,844	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(12,619,035)	(16,899,412)	87612E-BG-0	TARGET CORP	1.F FE	18,458,880	22,739,256
903708BF7	Replication 03.22.2021 USH1	1.D FE	2,851,455	4,938,364	4,938,364	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(10,671,071)	(18,895,606)	878091-BC-0	TEACHERS INSUR & ANNUITY	1.D FE	15,609,436	23,833,970
903708BF7	Replication 03.22.2021 USH1	1.D FE	2,311,197	4,002,705	4,002,704	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(8,649,250)	(12,513,826)	878091-BD-8	TEACHERS INSUR & ANNUITY	1.D FE	12,651,954	16,516,530
903708BF7	Replication 03.22.2021 USH1	1.D FE	3,049,488	5,281,331	5,281,331	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(11,412,172)	(15,280,286)	878091-BF-3	TEACHERS INSUR & ANNUITY	1.D FE	16,693,504	20,561,617
903708BF7	Replication 03.22.2021 USH1	1.E FE	4,298,345	7,444,196	7,444,196	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(16,085,802)	(24,126,584)	882508-BD-5	TEXAS INSTRUMENTS IN	1.E FE	23,529,998	31,570,780
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,660,303	2,875,438	2,875,438	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(6,213,394)	(7,733,872)	88579Y-AW-1	3M CO	1.E FE	9,088,831	10,609,310
903708BF7	Replication 03.22.2021 USH1	1.E FE	1,036,449	1,795,001	1,795,001	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,878,730)	(5,144,224)	88579Y-AZ-4	3M CO	1.E FE	5,673,731	6,939,225
903708BF7	Replication 03.22.2021 USH1	1.F FE	715,539	1,239,224	1,239,224	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,677,780)	(4,775,934)	89417E-AD-1	THE TRAVELERS COMPANIES INC	1.F FE	3,917,004	6,015,158
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,432,018	2,480,077	2,480,077	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,359,077)	(7,999,114)	89417E-AJ-8	THE TRAVELERS COMPANIES INC	1.F FE	7,839,154	10,479,190
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,045,827	1,811,242	1,811,242	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,913,826)	(5,835,993)	89417E-AK-5	THE TRAVELERS COMPANIES INC	1.F FE	5,725,068	7,647,235
903708BF7	Replication 03.22.2021 USH1	1.F FE	2,520,998	4,366,053	4,366,053	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,434,392)	(14,384,428)	89417E-AM-1	THE TRAVELERS COMPANIES INC	1.F FE	13,800,445	18,750,481
903708BF7	Replication 03.22.2021 USH1	1.F FE	664,157	1,150,238	1,150,238	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,485,493)	(3,052,174)	906548-CJ-9	UNION ELECTRIC COMPANY	1.F FE	3,635,730	4,202,412
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,133,560	1,963,185	1,963,185	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,242,150)	(5,545,253)	906548-CL-4	UNION ELECTRIC COMPANY	1.F FE	6,205,335	7,508,438
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,046,229	1,811,939	1,811,939	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,915,330)	(7,155,996)	911312-AJ-5	UNITED PARCEL SERVICE CL B	1.G FE	5,727,269	8,967,935
903708BF7	Replication 03.22.2021 USH1	1.G FE	519,069	898,963	898,963	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,942,525)	(3,077,417)	911312-AN-6	UNITED PARCEL SERVICE CL B	1.G FE	2,841,488	3,976,380
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,073,634	3,591,275	3,591,275	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,760,213)	(10,194,220)	911312-AZ-9	UNITED PARCEL SERVICE CL B	1.G FE	11,351,488	13,785,495
903708BF7	Replication 03.22.2021 USH1	1.G FE	218,714	378,785	378,785	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(818,499)	(1,541,614)	91324P-AX-0	UNITED HEALTHCARE	1.G FE	1,197,284	1,920,400
903708BF7	Replication 03.22.2021 USH1	1.G FE	2,058,113	3,564,395	3,564,395	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(7,702,128)	(10,992,762)	91324P-CA-8	UNITED HEALTHCARE	1.G FE	11,266,523	14,557,157
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,054,384	1,826,061	1,826,061	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(3,945,848)	(5,748,170)	91324P-CD-2	UNITED HEALTHCARE	1.G FE	5,771,909	7,574,231
903708BF7	Replication 03.22.2021 USH1	1.G FE	619,346	1,072,630	1,072,630	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,317,793)	(3,373,078)	91324P-CR-1	UNITED HEALTHCARE	1.G FE	3,390,423	4,445,708
903708BF7	Replication 03.22.2021 USH1	1.G FE	564,097	976,946	976,946	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,111,035)	(2,846,995)	91324P-CZ-3	UNITED HEALTHCARE	1.G FE	3,087,981	3,823,941
903708BF7	Replication 03.22.2021 USH1	1.F FE	386,701	669,718	669,718	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,447,161)	(2,030,189)	927804-FR-0	VIRGINIA ELECTRIC POWER	1.F FE	2,116,879	2,699,907
903708BF7	Replication 03.22.2021 USH1	1.F FE	104,602	181,157	181,157	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(391,453)	(534,265)	927804-FY-5	VIRGINIA ELECTRIC POWER	1.F FE	572,610	715,422
903708BF7	Replication 03.22.2021 USH1	1.D FE	2,434,402	4,216,080	4,216,080	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(9,110,322)	(13,099,843)	92826C-AF-9	Visa Lnd Dev(Visa Int)	1.D FE	13,326,401	17,315,923
903708BF7	Replication 03.22.2021 USH1	1.C FE	204,897	354,857	354,857	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(766,793)	(1,487,937)	931142-CB-7	WAL-MART STORES	1.C FE	1,121,649	1,842,793
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,372,432	2,376,881	2,376,881	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,136,086)	(6,210,959)	93884P-DW-7	WASHINGTON GAS LIGHT CO	1.G FE	7,512,967	8,587,840
903708BF7	Replication 03.22.2021 USH1	1.F FE	1,105,786	1,915,083	1,915,083	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(4,138,211)	(5,566,568)	95709T-AM-2	WESTAR ENERGY INC	1.F FE	6,053,294	7,481,652
903708BF7	Replication 03.22.2021 USH1	1.F FE	572,972	992,316	992,316	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,144,247)	(3,253,021)	957576-AA-9	WESTERN & SOUTHERN FIN	1.F FE	3,136,563	4,245,337
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,359,819	2,355,037	2,355,037	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,088,885)	(6,598,952)	976656-CE-6	WISCONSIN ELECTRIC POWER	1.G FE	7,443,922	8,953,989
903708BF7	Replication 03.22.2021 USH1	1.G FE	401,309	695,017	695,017	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,501,829)	(2,090,617)	976656-CG-1	WISCONSIN ELECTRIC POWER	1.G FE	2,196,846	2,785,634

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708BF7	Replication 03.22.2021 USH1	1.G FE	1,373,715	2,379,103	2,379,103	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(5,140,888)	(6,862,583)	976656-CJ-5	WISCONSIN ELECTRIC POWER	1.G FE	7,519,991	9,241,686
903708BF7	Replication 03.22.2021 USH1	1.F FE	417,967	723,867	723,867	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,564,169)	(1,968,785)	976843-BH-4	WISCONSIN PUBLIC SERVICE	1.F FE	2,288,035	2,692,652
903708BF7	Replication 03.22.2021 USH1	1.F FE	571,583	989,910	989,910	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(2,139,048)	(2,900,250)	976843-BJ-0	WISCONSIN PUBLIC SERVICE	1.F FE	3,128,958	3,890,160
903708BF7	Replication 03.22.2021 USH1	1.C FE	111,782	193,592	193,592	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(418,323)	(651,266)	98385X-AM-8	XTO ENERGY INC	1.C FE	611,915	844,858
903708BF7	Replication 03.22.2021 USH1	1.C FE	158,797	275,017	275,017	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(594,271)	(1,051,266)	98385X-AQ-9	XTO ENERGY INC	1.C FE	869,288	1,326,283
903708BF7	Replication 03.22.2021 USH1	1.F FE	419,320	726,211	726,211	11/24/2020	03/22/2021	Replication 03.22.2021 USH1	(1,569,233)	(2,575,451)	98420E-AB-1	XLIT LTD	1.F FE	2,295,444	3,301,661
9999999999 - Totals				1,471,553,466	1,471,553,466	XXX	XXX	XXX	(1,823,564,899)	(2,690,880,813)	XXX	XXX	XXX	3,295,118,366	4,162,434,279

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	202,400,000	111,025,926	559,000,000	1,043,556,167	1,550,100,000	1,881,099,905	1,591,200,000	524,175,514	202,400,000	111,025,926
2. Add: Opened or Acquired Transactions	559,000,000	1,043,556,167	1,550,100,000	1,881,099,905	1,591,200,000	524,175,514	1,039,700,000	1,823,564,900	4,740,000,000	5,272,396,485
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	202,400,000	111,025,926	559,000,000	1,043,556,167	1,550,100,000	1,881,099,905	1,591,200,000	524,175,514	3,902,700,000	3,559,857,512
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	559,000,000	1,043,556,167	1,550,100,000	1,881,099,905	1,591,200,000	524,175,514	1,039,700,000	1,823,564,900	1,039,700,000	1,823,564,900

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	(80,697,721)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	47,931,920	
3.	Total (Line 1 plus Line 2)		(32,765,800)
4.	Part D, Section 1, Column 5	58,639,195	
5.	Part D, Section 1, Column 6	(97,333,669)	
6.	Total (Line 3 minus Line 4 minus Line 5)		5,928,674

		Fair Value Check	
7.	Part A, Section 1, Column 16	(33,637,027)	
8.	Part B, Section 1, Column 13	(653,697)	
9.	Total (Line 7 plus Line 8)		(34,290,725)
10.	Part D, Section 1, Column 8	28,953,148	
11.	Part D, Section 1, Column 9	(62,590,175)	
12	Total (Line 9 minus Line 10 minus Line 11)		(653,698)

		Potential Exposure Check
13.	Part A, Section 1, Column 21	21,629,684
14.	Part B, Section 1, Column 20	68,925,590
15.	Part D, Section 1, Column 11	90,555,274
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	838,601,763	838,601,763		
2. Cost of cash equivalents acquired	44,247,431,206	44,197,431,498		49,999,708
3. Accrual of discount	2,957,006	2,956,714		292
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(128,791)	(128,791)		
6. Deduct consideration received on disposals	44,774,851,885	44,724,851,885		50,000,000
7. Deduct amortization of premium	27,432	27,432		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	313,981,867	313,981,867		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	313,981,867	313,981,867		

(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
Various		PITTSFIELD	MA	07/01/2001		3,021		3,021								
0299999. Property occupied by the reporting entity - Administrative						3,021		3,021								
0399999. Total Property occupied by the reporting entity						3,021		3,021								
(273) INDUSTRIAL		Montebello	CA	05/19/2009	12/31/2020	20,306,726		16,287,174	36,658,689	363,464			(363,464)		2,568,761	523,499
(5081) PIAZZA D'ORO, LLC		OCEANSIDE	CA	12/31/2015	12/31/2020	82,826,833	60,617,000	5,632,557	106,353,301	2,245,896		(13,047,728)	(15,293,624)		7,700,907	4,644,215
(119) APARTMENT BUILDING		Pasadena	CA	08/01/1972	12/31/2020	7,061,126		1,345,368	36,805,914	811,313			(811,313)		2,276,230	645,074
(120) APARTMENT BUILDING		Pasadena	CA	12/10/2008	12/31/2020	37,073,204		26,815,947	52,437,422	988,218			(988,218)		3,746,606	1,346,642
(274) WAREHOUSE		Pico Rivera	CA	05/20/2009	12/31/2020	17,290,933		14,145,235	21,426,985	276,893			(276,893)		1,798,925	486,919
(269) WAREHOUSE		Vernon	CA	12/19/2008	12/31/2020	13,377,427	3,697,872	6,401,428	15,885,222	304,794		87,496	(217,298)		1,381,987	494,751
(5073) GUARDIAN TRYON VILLAGE, LLC		WILMINGTON	DE	09/01/2012	12/31/2020	55,759,655	23,514,620	20,446,400	64,430,979	1,618,089		512,973	(1,105,117)		6,171,989	3,354,561
(127) WAREHOUSE		Pearl City	HI	01/01/1977	12/31/2020	1,758,418		86,001	82,039	65,644			(65,644)		673,155	681,394
(7018) Hanover Hoffman Estates, LLC		HOFFMAN ESTATES	IL	12/27/2017	12/31/2020	21,456,709		19,499,461	18,400,716	830,074			(830,074)		2,417,971	2,495,267
(7020) Hanover South Barrington, LLC		SOUTH BARRINGTON	IL	12/27/2017	12/31/2020	8,219,010		7,300,852	7,259,782	406,521			(406,521)		800,186	979,292
(7024) Cambridge Park Apartments		CAMBRIDGE	MA	12/09/2019	12/31/2020	151,098,099	75,000,000	72,027,239	146,310,211	3,909,870		(75,000,000)	(78,909,870)		7,198,658	4,215,612
(5098) GUARDIAN LUMIERE, LLC		MEDFORD	MA	05/11/2016	12/31/2020	68,200,036	34,800,000	25,692,267	67,025,101	1,772,844			(1,772,844)		4,660,612	2,852,399
(5054) GUARDIAN LEDGES, LLC		WEYMOUTH	MA	01/01/1977	12/31/2020	61,980,721	47,500,000		78,468,113	1,757,264			(1,757,264)		6,957,294	3,755,691
(5065) GUARDIAN PARK PLACE, LLC		ANNAPOLIS	MD	12/30/2011	12/31/2020	41,492,218	20,519,900	11,439,441	39,109,354	1,284,855		598,313	(686,542)		3,868,667	3,150,388
(5053) GUARDIAN QUINCY, LLC		ARLINGTON	VA	10/17/2008	12/31/2020	61,136,550		42,619,420	30,042,107	1,368,686			(1,368,686)		3,091,031	1,550,557
(5089) SEASONS LYNNWOOD, LLC		LYNNWOOD	WA	01/14/2014	12/31/2020	43,704,423	25,000,000	10,403,504	52,469,590	1,485,653			(1,485,653)		4,690,819	2,797,820
0499999. Properties held for the production of income						692,742,088	290,649,392	280,142,294	773,165,525	19,490,078		(86,848,947)	(106,339,024)		60,003,798	33,974,081
0699999 - Totals						692,745,109	290,649,392	280,145,314	773,165,525	19,490,078		(86,848,947)	(106,339,024)		60,003,798	33,974,081

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
(273) INDUSTRIAL	MONTEBELLO	CA	12/31/2020	Various				17,333
(119) APARTMENT BUILDING	PASADENA	CA	12/31/2020	Various				343,395
(120) APARTMENT BUILDING	PASADENA	CA	12/31/2020	Various				238,342
(269) WAREHOUSE	Vernon	CA	12/31/2020	Various		87,496		505,595
(5098) GUARDIAN LUMIERE, LLC	MEDFORD	MA	12/31/2020	Various				106,308
0199999. Acquired by Purchase						87,496		1,210,973
(5081) PIAZZA D'ORO, LLC	OCEANSIDE	CA	12/31/2020	Various		(13,047,728)		479,836
(5073) GUARDIAN TRYON VILLAGE, LLC	WILMINGTON	DE	12/31/2020	Various		512,973		252,429
(7018) Hanover Hoffman Estates, LLC	HOFFMAN ESTATES	IL	12/31/2020	Various				1,149,571
(7020) Hanover South Barrington, LLC	SOUTH BARRINGTON	IL	12/31/2020	Various				331,525
(7024) Cambridge Park Apartments	CAMBRIDGE	MA	12/31/2020	Various		(75,000,000)		890,322
(5054) GUARDIAN LEDGES, LLC	WEYMOUTH	MA	12/31/2020	Various				1,423,483
(5065) GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	12/31/2020	Various		598,313		564,670
(5053) GUARDIAN QUINCY, LLC	ARLINGTON	VA	12/31/2020	Various				1,550,377
(5089) SEASONS LYNNWOOD, LLC	LYNNWOOD	WA	12/31/2020	Various				56,473
0299999. Acquired by Internal Transfer						(86,936,442)		6,698,686
0399999 - Totals						(86,848,947)		7,909,659

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				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
(1005) HOME OFFICE BUILDING MRO	APPLETON	WI	12/10/2020	2300 East Capital Drive, LLC	13,854,577		2,887,289	651,578			(651,578)		2,235,711	11,019,366		8,783,654	8,783,654	1,453,911	638,148
Various	Various		12/31/2020	Various				67			(67)			11,834		11,834	11,834		29,530
0199999. Property Disposed					13,854,577		2,887,289	651,645			(651,645)		2,235,711	11,031,200		8,795,489	8,795,489	1,453,911	667,677
0399999 - Totals					13,854,577		2,887,289	651,645			(651,645)		2,235,711	11,031,200		8,795,489	8,795,489	1,453,911	667,677

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
1052276		MOUNTAIN BROOK	AL		05/02/2017	3.760	24,975,000						50,241,618	03/24/2017
1052288		TUSCALOOSA	AL		09/28/2017	3.910	24,750,000						38,850,000	06/26/2017
1052372		BUENA PARK	CA		12/17/2019	3.600	25,000,000						56,500,000	10/15/2019
1052200		BURBANK	CA		12/22/2014	3.900	5,519,273						10,555,556	11/19/2014
1052207		BURBANK	CA		05/05/2015	3.500	22,000,000						39,579,630	03/02/2015
1052321		BURBANK	CA		04/05/2018	3.880	5,000,000						10,250,000	03/21/2018
1051985		CAPITOLA	CA		10/24/2005	5.690	5,936,433						22,000,000	08/29/2005
1052231		Carlsbad	CA		12/10/2015	3.850	26,217,554						47,600,000	11/02/2015
1052269		CASTAIC	CA		02/07/2017	3.810	12,000,000						23,550,000	12/31/2016
1052253		CONCORD	CA		08/15/2016	4.040	17,604,508						33,998,182	06/27/2016
1052225		Culver City	CA		11/17/2015	3.510	16,048,689						178,900,000	09/30/2015
1052226		Culver City	CA		11/17/2015	3.510	384,400						2,288,889	10/02/2015
1052241		CULVER CITY	CA		04/21/2016	3.980	29,527,437						60,054,930	09/26/2017
1052243		CULVER CITY	CA		04/21/2016	3.980	15,490,000						34,300,000	09/26/2017
1052279		Culver City	CA		07/26/2017	3.700	7,156,036						173,500,000	07/05/2017
1052356		EL MONTE	CA		01/31/2019	4.360	15,525,000						31,425,000	11/15/2018
1052075		FRESNO	CA		09/05/2007	6.090	6,741,237						9,700,000	12/01/2013
1052347		GLENDORA	CA		10/22/2018	4.040	17,108,000						34,300,000	07/09/2018
1052198		IRVINE	CA		12/01/2014	3.800	42,654,941						85,000,000	10/28/2014
1052203		IRVINE	CA		03/23/2015	3.750	37,215,500						75,500,000	01/09/2015
1052377		IRVINE	CA		12/26/2019	4.250	39,200,000						75,200,000	12/02/2019
1052246		LAKEWOOD	CA		05/05/2016	3.900	14,160,448						30,697,561	01/29/2016
1052309		LANCASTER	CA		10/23/2017	3.520	11,740,000						26,550,000	09/01/2017
1052370		LONG BEACH	CA		11/04/2019	3.500	60,000,000						136,500,000	08/27/2019
1052178		LOS ANGELES	CA		12/17/2013	4.310	6,953,605						18,000,000	08/13/2013
1052228		LOS ANGELES	CA		11/30/2015	4.180	37,573,129						74,085,417	06/25/2015
1052290		LOS ANGELES	CA		09/29/2017	3.740	7,387,500						20,673,750	07/26/2017
1052291		LOS ANGELES	CA		09/29/2017	3.540	7,125,000						20,752,500	07/26/2017
1052292		LOS ANGELES	CA		09/29/2017	3.740	5,737,500						13,050,000	07/28/2017
1052293		LOS ANGELES	CA		09/29/2017	3.540	5,550,000						19,488,750	09/05/2017
1052294		LOS ANGELES	CA		09/29/2017	3.740	3,562,500						8,475,000	08/21/2017
1052295		LOS ANGELES	CA		09/29/2017	3.540	9,487,500						28,462,500	07/27/2017
1052287		MALIBU	CA		09/18/2017	3.660	29,409,578						54,300,000	08/15/2017
1052300		MODESTO	CA		10/23/2017	3.520	17,700,000						31,600,000	09/06/2017
1052259		MONTEREY	CA		11/18/2016	4.150	46,116,931						102,177,049	08/02/2016
1052267		MOUNTAIN VIEW	CA		02/07/2017	3.810	17,300,000						33,025,157	12/31/2016
1052373		NORTHRIDGE	CA		12/17/2019	3.600	24,000,000						51,600,000	10/17/2019
1052229		OCEANSIDE	CA		11/30/2015	3.710	56,000,000						96,944,262	09/09/2015
1052343		OCEANSIDE	CA		10/01/2018	4.060	42,500,000						77,350,000	08/31/2018
1051889		ORANGE	CA		09/12/2002	7.320	1,761,803						14,500,000	05/24/2002
1052384		OXNARD	CA		02/28/2020	3.270	55,500,000						92,528,244	01/21/2009
28294		PASADENA	CA		12/14/2006	6.200	261,767		(11,082)				4,400,000	12/01/2006
1052369		REDONDO BEACH	CA		10/01/2019	5.000	22,839,340				960,335		133,500,000	05/06/2019
1052299		SALINAS	CA		10/23/2017	3.520	14,750,000						28,900,000	09/01/2017
1052160		SAN DIEGO	CA		10/23/2012	5.000	41,253,539						86,500,000	08/31/2012
1052169		SAN DIEGO	CA		08/01/2013	3.500	14,909,971						29,941,850	04/16/2013
1052177		SAN DIEGO	CA		12/05/2013	4.490	1,525,778						3,344,444	03/06/2013
1052251		SAN DIEGO	CA		08/09/2016	3.830	35,500,000						83,271,605	07/25/2016
1052262		San Diego	CA		12/14/2016	3.350	42,237,024						81,881,764	11/09/2016
1052278		SAN DIEGO	CA		06/29/2017	3.510	56,300,000						129,923,077	03/31/2017
1052242		SAN FRANCISCO	CA		04/21/2016	3.980	12,101,429						29,857,143	09/18/2017
1052360		SAN JOSE	CA		03/21/2019	5.000	12,975,883				166,123		62,400,000	03/19/2019
1052389		SAN JOSE	CA		11/30/2020	3.750	50,000,000						144,000,000	10/23/2020
1052197		SANTA MONICA	CA		11/19/2014	3.890	6,454,758						14,583,333	08/30/2014
1052237		SANTA MONICA	CA		04/07/2016	4.070	4,583,678						10,180,000	04/27/2015
1052163		SIMI VALLEY	CA		04/23/2013	3.840	2,884,770						9,250,000	02/01/2013
1052166		AURORA	CO		06/26/2013	3.500	10,084,053						19,840,000	04/11/2013
1052196		BOULDER	CO		11/18/2014	3.970	2,734,806						5,950,000	10/01/2014
1052348		BOULDER	CO		12/06/2018	4.220	48,343,872						103,333,333	11/29/2018
1052380		BOULDER	CO		02/28/2020	3.950	6,875,000						12,045,000	12/05/2019
1052381		BOULDER	CO		02/28/2020	3.950	10,725,000						19,690,000	12/05/2019

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
1052382		BOULDER	CO		02/28/2020	3.950	4,474,097				15,881		35,300,000	12/05/2019
1052383		BOULDER	CO		02/28/2020	3.950	1,864,617				2,349		27,500,000	12/05/2019
1052137		DENVER	CO		06/30/2011	5.400	5,485,518		(60,354)				11,500,000	05/17/2011
1052358		DENVER	CO		03/05/2019	3.910	51,000,000						99,960,000	01/30/2019
1052272		HIGHLANDS RANCH	CO		03/01/2017	4.320	11,554,172						22,350,000	01/03/2017
1052275		LAKEWOOD	CO		04/24/2017	3.790	55,000,000						99,300,000	02/15/2017
1052217		NEWTOWN	CT		09/01/2015	3.440	16,586,220						31,295,454	07/31/2015
1052312		NORWALK	CT		12/04/2017	3.530	57,750,000						109,000,000	11/02/2017
1052222		WASHINGTON	DC		10/28/2015	3.600	29,953,606						50,828,571	07/14/2015
1052233		WASHINGTON	DC		12/17/2015	4.260	39,300,000						85,000,000	10/19/2015
28309		LAUREL	DE		09/26/2007	6.610	2,348,930		(55,871)				6,500,000	07/08/2007
1052141		NEW CASTLE	DE		10/27/2011	4.700	6,208,345						14,000,000	09/16/2011
1052245		NEW CASTLE	DE		04/21/2016	3.880	8,172,731						20,596,610	01/18/2016
1052315		CASSELBERRY	FL		12/21/2017	3.300	34,250,000						68,500,000	09/22/2017
1052235		DELRAY BEACH	FL		12/30/2015	3.590	10,151,369						20,797,546	11/30/2015
1052319		DORAL	FL		02/26/2018	3.970	38,115,000						76,443,884	11/22/2017
1052282		JACKSONVILLE	FL		08/31/2017	3.660	7,500,000						14,250,000	06/01/2017
1052256		Lady Lake	FL		09/01/2016	3.100	36,120,000						65,000,000	07/25/2016
1052332		MIAMI	FL		08/02/2018	3.930	75,000,000						142,500,000	07/17/2018
1052385		MIAMI	FL		03/12/2020	3.500	48,450,000						82,450,000	01/07/2020
1052249		NAPLES	FL		06/29/2016	4.270	5,980,555						11,328,571	06/22/2016
1052301		OCALA	FL		10/23/2017	3.520	6,930,000						14,500,000	08/30/2017
1052255		ORLANDO	FL		08/25/2016	3.410	26,925,962						41,705,296	07/21/2016
1052306		PALM HARBOR	FL		10/23/2017	3.520	6,360,000						13,500,000	08/31/2017
1052333		PONTE VEDRA BEACH	FL		08/08/2018	3.970	3,800,000						7,916,667	06/20/2018
1052334		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,200,000						8,750,000	06/20/2018
1052335		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,700,000						9,791,666	06/20/2018
1052336		PONTE VEDRA BEACH	FL		08/08/2018	3.970	3,100,000						6,458,333	05/15/2018
1052337		PONTE VEDRA BEACH	FL		08/08/2018	3.970	10,300,000						21,458,333	06/20/2018
1052338		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,300,000						8,958,334	06/20/2018
1052339		PONTE VEDRA BEACH	FL		08/08/2018	3.970	600,000						1,250,000	06/20/2018
1052213		PORT ST LUCIE	FL		06/25/2015	3.450	18,201,492						31,455,194	06/11/2015
1052270		WINTER SPRINGS	FL		02/07/2017	3.810	12,525,000						24,555,000	12/31/2016
1052341		ATLANTA	GA		09/27/2018	4.170	32,917,100						60,128,029	09/06/2018
1052252		DECATUR	GA		08/11/2016	3.600	22,857,085						41,646,429	03/15/2016
1052268		DUNWOODY	GA		02/07/2017	3.810	10,350,000						20,647,500	12/31/2016
1052305		ELLENWOOD	GA		10/23/2017	3.520	6,430,000						12,350,000	09/01/2017
1052277		LAWRENCEVILLE	GA		06/28/2017	3.680	28,000,000						77,000,000	05/23/2017
1052281		LITHIA SPRINGS	GA		08/22/2017	3.400	10,860,000						22,200,000	06/14/2017
1052314		MARIETTA	GA		12/21/2017	3.300	41,000,000						84,800,000	11/10/2017
1052313		ROSWELL	GA		12/21/2017	3.300	52,375,000						107,100,000	11/15/2017
1052342		SUWANEE	GA		09/27/2018	4.170	29,215,050						53,380,927	07/18/2018
28334		ITASCA	IL		04/14/2011	5.500	3,398,321		(79,632)				9,600,000	09/08/2010
1052285		MOUNT PROSPECT	IL		09/07/2017	3.470	9,750,000						17,775,000	05/24/2017
1052378		NAPERVILLE	IL		01/16/2020	3.520	25,380,000						52,500,000	11/08/2019
1052298		NOBLESVILLE	IN		10/23/2017	3.520	13,480,000						28,400,000	09/06/2017
1052204		Boston	MA		04/30/2015	3.650	5,982,328						10,654,054	02/12/2015
1052205		Boston	MA		04/30/2015	3.650	11,743,089						20,947,619	02/12/2015
1052208		Boston	MA		05/21/2015	3.650	4,751,570						8,268,182	02/12/2015
1052209		Boston	MA		05/21/2015	3.650	8,304,147						14,730,660	02/12/2015
1052210		Boston	MA		05/21/2015	3.650	8,526,182						14,836,364	02/12/2015
1052215		BOSTON	MA		07/09/2015	3.800	19,581,799						29,988,664	05/04/2015
1052224		BOSTON	MA		11/05/2015	3.620	29,211,275						66,560,000	10/01/2015
1052261		BRIGHTON	MA		12/13/2016	3.750	5,210,659						11,666,814	10/19/2016
1052206		BROOKLINE	MA		05/01/2015	3.700	7,096,859						15,507,692	03/09/2015
1052340		REVERE	MA		09/20/2018	4.040	40,800,000						77,350,000	08/21/2018
1052273		SWAMPSCOTT	MA		03/09/2017	3.200	40,100,000						68,850,000	02/02/2017
1052230		Watertown	MA		12/07/2015	3.300	35,000,000						84,400,000	10/19/2015
1052366		WESTBOROUGH	MA		07/31/2019	3.750	44,000,000						77,000,000	06/25/2019
1052158		BETHESDA	MD		10/09/2012	4.080	25,113,291						54,700,000	07/02/2012
1052374		BETHESDA	MD		12/18/2019	4.900	19,911,136				96,337		128,500,000	07/31/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1052364		BOWIE	MD		05/28/2019	3.990	36,439,286						57,600,000	05/13/2019
1052274		CAMP SRRINGS	MD		03/23/2017	3.650	72,000,000						131,600,000	02/15/2017
1052186		FREDERICK	MD		03/31/2014	4.440	16,650,143						27,470,833	02/23/2014
1052145		GAITHERSBURG	MD		03/08/2012	4.250	29,776,745						84,800,000	11/17/2011
1052307		LA PLATA	MD		10/23/2017	3.520	17,860,000						36,000,000	07/10/2017
1052148		ROCKVILLE	MD		05/03/2012	4.200	16,598,882						38,800,000	02/16/2012
1052188		MINNEAPOLIS	MN		05/27/2014	4.580	5,779,372						9,530,000	12/10/2013
1052379		SAVAGE	MN		01/16/2020	3.520	9,000,000						16,800,000	11/18/2019
1052331		SHAKOPEE	MN		07/11/2018	4.280	16,000,000						29,390,000	06/01/2018
1052352		WOODBURY	MN		12/18/2018	4.410	38,900,000						78,200,000	11/26/2018
1052289		OXFORD	MS		09/28/2017	3.910	11,625,000						21,525,000	07/17/2017
1052361		CHARLOTTE	NC		03/21/2019	3.920	25,000,000						44,833,333	03/15/2019
1052368		CHARLOTTE	NC		08/28/2019	3.670	63,000,000						96,700,000	07/24/2019
1052388		CHARLOTTE	NC		10/15/2020	3.140	30,000,000						57,900,000	09/30/2020
28110		DURHAM	NC		04/22/1999	8.000	86,936						3,606,000	03/11/2003
1052189		HOLLY SPRINGS	NC		06/24/2014	4.370	25,532,141						46,229,412	05/13/2014
1052010		RALEIGH	NC		03/15/2006	5.900	9,931,865						18,850,000	11/01/2005
1052283		BURLINGTON	NJ		09/07/2017	3.470	48,000,000						82,593,103	05/18/2017
1052106		EWING	NJ		09/03/2008	6.350	6,007,926						16,300,000	06/25/2008
1051971		LAWRENCEVILLE	NJ		06/27/2005	5.820	32,152,519						100,500,000	05/01/2005
1052191		MOUNT LAUREL	NJ		06/30/2014	4.300	11,209,516						22,200,000	04/08/2014
1052345		PISCATAWAY	NJ		10/18/2018	3.990	100,000,000						171,538,462	07/25/2018
1052257		RIVERDALE	NJ		10/31/2016	3.200	28,000,000						51,418,182	09/08/2016
28296		ALBUQUERQUE	NM		12/27/2006	5.980	398,590		(16,915)				5,500,000	12/04/2006
1052302		SANTA FE	NM		10/23/2017	3.520	11,560,000						23,700,000	10/07/2017
1051987		LAS VEGAS	NV		10/31/2005	5.580	5,384,004						23,800,000	08/31/2005
1052029		GUILDERLAND	NY		09/06/2006	6.260	4,298,897						8,500,000	06/26/2006
1052167		NEW YORK	NY		07/22/2013	3.650	2,000,000						49,228,571	05/28/2013
1052185		NEW YORK	NY		03/21/2014	4.670	11,665,949						26,863,014	09/10/2013
1052250		NEW YORK	NY		07/06/2016	4.410	49,500,000						86,466,055	05/24/2016
1052330		NEW YORK	NY		06/19/2018	4.080	4,783,933						35,000,000	06/13/2018
1052346		NEW YORK	NY		10/18/2018	4.240	11,000,000						103,125,000	11/26/2019
1052357		NEW YORK	NY		02/28/2019	4.840	5,000,000						23,750,000	02/13/2019
1052363		NEW YORK	NY		05/02/2019	4.080	90,000,000						178,363,636	04/29/2019
1052387		NEW YORK	NY		06/04/2020	3.200	12,600,000						59,000,000	03/16/2020
1052149		PLAINVIEW	NY		05/07/2012	3.950	6,000,000						36,000,000	03/30/2012
1052248		STATEN ISLAND	NY		06/06/2016	3.840	7,081,866						17,476,923	04/28/2016
1052354		CINCINNATI	OH		12/21/2018	4.340	83,235,000						157,350,000	11/21/2018
1052304		FAIRLAWN	OH		10/23/2017	3.520	20,000,000						47,400,000	09/01/2017
1052296		CORVALLIS	OR		10/23/2017	3.520	15,410,000						31,500,000	09/11/2017
1052220		PORTLAND	OR		10/13/2015	3.830	15,302,904						26,272,727	09/21/2015
1052247		PORTLAND	OR		05/16/2016	3.900	34,050,017						59,937,500	02/26/2016
1052367		ARDMORE	PA		08/21/2019	3.500	26,056,668						56,052,885	06/17/2019
1052022		HANOVER	PA		07/06/2006	6.080	8,277,864						34,500,000	05/07/2006
1052133		LITITZ	PA		01/10/2011	4.540	12,912,819		(38,447)				28,400,000	10/12/2010
1052386		NEWTOWN SQUARE	PA		04/02/2020	3.400	16,000,000						32,960,000	02/26/2020
1052216		PHILADELPHIA	PA		08/25/2015	3.650	21,370,000						46,273,303	07/30/2015
1052193		SPRINGFIELD	PA		10/02/2014	4.000	46,700,527						97,775,862	06/04/2014
1052362		WEST NORRITON	PA		04/11/2019	3.940	31,360,000						58,217,822	04/10/2019
28292		ANDERSON	SC		09/28/2006	6.650	2,056,400		(50,758)				6,255,000	08/25/2006
1052303		COLUMBIA	SC		10/23/2017	3.520	6,750,000						15,300,000	09/03/2017
1052236		HERMITAGE	TN		03/30/2016	3.740	26,600,000						43,603,797	03/07/2016
28209		MEMPHIS	TN		06/20/2001	8.000	114,041						3,000,030	04/01/2004
1052239		NASHVILLE	TN		04/14/2016	3.680	21,804,219						42,694,345	09/06/2017
1052240		NASHVILLE	TN		04/14/2016	3.640	6,266,336						11,034,325	03/18/2016
1052266		ALLEN	TX		02/07/2017	3.810	7,650,000						15,525,000	12/31/2016
1052320		AUSTIN	TX		02/28/2018	3.980	32,500,000						54,700,000	12/04/2017
1052329		AUSTIN	TX		06/15/2018	4.140	25,550,000						46,400,000	04/26/2018
1052349		AUSTIN	TX		12/13/2018	5.000	20,437,430				334,690		61,700,000	11/28/2018
1052328		CAROLLTON	TX		04/17/2018	4.060	6,000,000						11,030,000	03/01/2018
1052227		CEDAR PARK	TX		11/23/2015	3.580	20,750,000						41,500,000	10/21/2015

SCHEDULE B - PART 1

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1052376		CONROE	TX		12/23/2019	3.250	50,000,000						124,750,000	12/11/2019
1052324		DALLAS	TX		04/17/2018	4.060	15,700,000						18,786,908	03/01/2018
1052325		DALLAS	TX		04/17/2018	4.060	17,900,000						37,610,000	03/02/2018
1052037		HOUSTON	TX		12/01/2006	6.500	18,274,804						38,300,000	06/27/2006
1052162		HOUSTON	TX		12/21/2012	3.250	16,400,000						41,267,391	12/04/2012
1052199		HOUSTON	TX		12/18/2014	3.850	34,975,423						63,428,571	09/17/2014
1052211		HOUSTON	TX		05/29/2015	3.760	4,896,266						8,100,000	04/16/2015
1052212		HOUSTON	TX		06/10/2015	3.760	6,260,020						10,393,590	04/13/2015
1052271		HOUSTON	TX		02/15/2017	3.250	38,000,000						91,906,977	11/02/2016
1052310		HOUSTON	TX		10/31/2017	3.610	12,825,000						45,450,000	07/27/2017
1052311		HOUSTON	TX		12/01/2017	3.830	4,600,000						52,800,000	11/10/2017
1052316		HOUSTON	TX		12/27/2017	3.930	4,000,000						11,250,000	09/21/2017
1052317		HOUSTON	TX		01/31/2018	3.840	11,100,000						23,200,000	12/22/2017
1052318		HOUSTON	TX		01/31/2018	3.560	51,000,000						113,201,786	12/29/2017
1052322		HOUSTON	TX		04/17/2018	4.060	13,350,000						23,360,000	03/02/2018
1052326		HOUSTON	TX		04/17/2018	4.060	27,450,000						43,010,000	03/02/2018
1052344		HOUSTON	TX		10/16/2018	4.040	32,000,000						81,600,000	10/01/2018
1052390		HOUSTON	TX		12/29/2020	3.750	11,404,900						16,661,947	12/28/2020
1052375		PLANO	TX		12/19/2019	3.280	33,600,000						67,664,000	11/25/2019
1052258		SAN ANTONIO	TX		11/01/2016	3.400	25,200,000						51,109,272	09/30/2016
1052323		SAN ANTONIO	TX		04/17/2018	4.060	21,600,000						36,939,248	03/01/2018
1052327		SAN ANTONIO	TX		04/17/2018	4.060	3,000,000						4,700,000	02/28/2018
1052355		SAN ANTONIO	TX		01/16/2019	4.750	1,250,000						1,828,000	01/01/2019
1052286		STAFFPORD	TX		09/07/2017	3.470	6,750,000						11,550,000	05/16/2017
1052265		THE WOODLANDS	TX		02/07/2017	3.810	21,000,000						44,398,846	12/31/2016
1052365		THE WOODLANDS	TX		07/11/2019	3.900	19,250,000						35,597,561	05/06/2019
1052183		SALT LAKE CITY	UT		03/06/2014	4.530	9,644,239						15,004,839	12/31/2013
1052152		ALEXANDRIA	VA		06/26/2012	4.720	9,052,581						21,500,000	04/09/2012
1052371		ALEXANDRIA	VA		11/06/2019	4.250	12,191,318						29,925,000	04/16/2019
1052176		ARLINGTON	VA		11/21/2013	4.050	27,092,602						47,200,000	07/01/2013
1052260		ARLINGTON	VA		11/29/2016	3.170	37,078,390						70,000,000	09/30/2016
28199		DULLES	VA		05/11/2001	7.875	242,992						8,100,000	04/29/2003
1051881		MCLEAN	VA		03/21/2002	7.330	12,837,587						26,000,000	02/26/2002
1052280		RESTON	VA		07/26/2017	4.280	11,866,205						18,450,000	05/24/2017
1052359		RESTON	VA		03/15/2019	1.590	39,000,000						70,800,000	03/05/2019
28301		RICHMOND	VA		04/10/2007	5.940	530,061		(18,416)				4,900,000	01/29/2007
28302		ROANOKE	VA		04/18/2007	6.090	239,418		(8,766)				2,500,000	01/29/2007
1052308		VIRGINIA BEACH	VA		10/23/2017	3.520	11,650,000						23,200,000	09/06/2017
28289		WASHINGTON	VA		07/24/2006	6.600	166,351		(9,909)				4,500,000	07/07/2009
1052234		BELLEVUE	WA		12/22/2015	4.260	13,159,657						25,650,000	09/29/2015
1052351		BELLEVUE	WA		12/18/2018	4.340	16,000,000						32,000,000	11/09/2018
1052232		Issaquah	WA		12/15/2015	3.800	39,290,038						78,700,000	11/17/2015
1052284		KENT	WA		09/07/2017	3.470	9,000,000						18,525,000	05/12/2017
1052350		KIRKLAND	WA		12/20/2018	4.340	59,000,000						118,855,072	11/16/2018
1051814		SEATTLE	WA		10/12/1999	7.870	3,047,590						20,300,000	06/29/2011
1052218		Seattle	WA		09/08/2015	3.800	20,189,442						47,316,832	07/17/2015
1052263		SEATTLE	WA		12/20/2016	3.050	24,000,000						49,500,000	10/21/2016
1052264		SEATTLE	WA		12/22/2016	5.000	50,000,000						267,700,000	08/01/2016
1052238		MADISON	WI		04/11/2016	3.610	38,960,235						76,860,000	11/30/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							4,815,515,589		(350,150)		1,575,715		10,739,923,897	XXX
0899999. Total Mortgages in good standing							4,815,515,589		(350,150)		1,575,715		10,739,923,897	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							4,815,515,589		(350,150)		1,575,715		10,739,923,897	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
1052384	OXNARD	CA		02/28/2020	3.270	55,500,000		92,528,244
1052369	REDONDO BEACH	CA		10/01/2019	5.000		4,565,304	133,500,000
1052360	SAN JOSE	CA		03/21/2019	5.000		12,808,724	62,400,000
1052389	SAN JOSE	CA		11/30/2020	3.750	50,000,000		144,000,000
1052380	BOULDER	CO		02/28/2020	3.950	6,875,000		12,045,000
1052381	BOULDER	CO		02/28/2020	3.950	10,725,000		19,690,000
1052382	BOULDER	CO		02/28/2020	3.950	1,000	4,457,196	35,300,000
1052383	BOULDER	CO		02/28/2020	3.950	1,000	1,861,248	27,500,000
1052385	MIAMI	FL		03/12/2020	3.500	48,450,000		82,450,000
1052378	NAPERVILLE	IL		01/16/2020	3.520	25,380,000		52,500,000
1052374	BETHESDA	MD		12/18/2019	4.900		19,813,799	128,500,000
1052379	SAVAGE	MN		01/16/2020	3.520	9,000,000		16,800,000
1052331	SHAKOPEE	MN		07/11/2018	4.280		1,200,000	29,390,000
1052352	WOODBURY	MN		12/18/2018	4.410		2,716,914	78,200,000
1052388	CHARLOTTE	NC		10/15/2020	3.140	30,000,000		57,900,000
1052387	NEW YORK	NY		06/04/2020	3.200	12,600,000		59,000,000
1052386	NEWTOWN SQUARE	PA		04/02/2020	3.400	16,000,000		32,960,000
1052349	AUSTIN	TX		12/13/2018	5.000		20,101,695	61,700,000
1052390	HOUSTON	TX		12/29/2020	3.750	11,404,900		16,661,947
0599999. Mortgages in good standing - Commercial mortgages-all other						275,936,900	67,524,880	1,143,025,191
0899999. Total Mortgages in good standing						275,936,900	67,524,880	1,143,025,191
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						275,936,900	67,524,880	1,143,025,191

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1052117	CHANDLER	AZ		12/02/2008	12/02/2020	9,404,886							9,404,886	9,404,886			
1051822	PEORIA	AZ		01/24/2000	02/05/2020	34,452							34,452	34,452			
28333	BEVERLY HILLS	CA		04/13/2011	02/24/2020	4,045,418		(107,611)			(107,611)		3,937,806	3,937,806			
28336	ESCONDIDO	CA		08/31/2011	04/30/2020	4,342,008		(107,961)			(107,961)		4,234,047	4,234,047			
1052164	LAGUNA WOODS	CA		05/02/2013	08/25/2020	15,770,357							15,770,358	15,770,358			
1052190	OXNARD	CA		06/30/2014	02/28/2020	52,743,882							52,743,883	52,743,883			
1052174	TUSTIN	CA		09/19/2013	08/21/2020	7,527,265							7,527,265	7,527,265			
1052142	VISTA	CA		10/31/2011	04/30/2020	12,757,904							12,757,904	12,757,904			
1052132	WASHINGTON	DC		11/30/2010	10/14/2020	14,277,906							14,277,907	14,277,907			
1052150	ORLANDO	FL		05/15/2012	06/15/2020	23,577,145							23,577,146	23,577,146			
28280	ATLANTA	GA		03/09/2006	12/30/2020	261,872		(5,043)			(5,043)		256,828	256,828			
1052221	ATLANTA	GA		10/21/2015	11/02/2020	41,650,000							41,650,000	41,650,000			
1052000	GRIFFIN	GA		02/16/2006	12/01/2020	1,070,487							1,070,487	1,070,487			
28331	BUFFALO GROVE	IL		01/13/2011	11/12/2020	2,152,422		(66,680)			(66,680)		2,085,742	2,085,742			
1052192	PEABODY	MA		09/24/2014	09/08/2020	4,491,012							4,491,011	4,491,011			
1052146	GAITHERSBURG	MD		03/14/2012	10/21/2020	37,963,029							37,963,029	37,963,029			
28265	FUQUAY-VARINA	NC		08/19/2005	09/08/2020	230,758		(2,279)			(2,279)		228,479	228,479			
1051995	BROOKLAWN	NJ		12/22/2005	01/16/2020	6,819,389							6,819,389	6,819,389			
1052038	BROOKLAWN	NJ		12/14/2006	01/16/2020	5,658,547							5,658,547	5,658,547			
1052223	ENGLEWOOD	NJ		10/29/2015	10/02/2020	56,000,000							56,000,000	56,000,000			
1052219	HENDERSON	NV		09/18/2015	10/30/2020	23,924,348							23,924,348	23,924,348			
28264	LAS VEGAS	NV		08/17/2005	09/23/2020	1,612,726		(32,664)			(32,664)		1,580,062	1,580,062			
1052297	AUSTIN	TX		10/23/2017	01/16/2020	34,380,000							34,380,000	34,380,000			
0199999. Mortgages closed by repayment						360,695,813		(322,238)			(322,238)		360,373,576	360,373,576			
1052200	BURBANK	CA		12/22/2014		5,654,891							135,618	135,618			
1051985	CAPITOLA	CA		10/24/2005		6,182,367							245,934	245,934			
1052231	Carlsbad	CA		12/10/2015		26,826,849							609,296	609,296			
1052253	CONCORD	CA		08/15/2016		17,922,489							317,981	317,981			
1052225	Culver City	CA		11/17/2015		16,380,051							331,362	331,362			
1052226	Culver City	CA		11/17/2015		392,337							7,937	7,937			
1052279	Culver City	CA		07/26/2017		7,200,000							43,964	43,964			
1052075	FRESNO	CA		09/05/2007		7,210,943							469,706	469,706			
1052198	IRVINE	CA		12/01/2014		43,723,797							1,068,856	1,068,856			
1052203	IRVINE	CA		03/23/2015		38,135,232							919,732	919,732			
1052246	LAKEWOOD	CA		05/05/2016		14,478,730							318,282	318,282			
1052178	LOS ANGELES	CA		12/17/2013		7,204,025							250,420	250,420			
1052228	LOS ANGELES	CA		11/30/2015		38,750,918							1,177,789	1,177,789			
1052287	MALIBU	CA		09/18/2017		29,500,000							90,422	90,422			
1052259	MONTEREY	CA		11/18/2016		47,398,403							1,281,472	1,281,472			
1051889	ORANGE	CA		09/12/2002		2,627,944							866,142	866,142			
28294	PASADENA	CA		12/14/2006		495,504							222,655	222,655			
1052160	SAN DIEGO	CA		10/23/2012		42,067,486							813,947	813,947			
1052169	SAN DIEGO	CA		08/01/2013		15,333,815							423,844	423,844			
1052177	SAN DIEGO	CA		12/05/2013		1,562,646							36,869	36,869			
1052262	San Diego	CA		12/14/2016		43,179,460							942,435	942,435			
1052197	SANTA MONICA	CA		11/19/2014		6,596,386							141,628	141,628			
1052237	SANTA MONICA	CA		04/07/2016		4,725,757							142,079	142,079			
1052163	SIMI VALLEY	CA		04/23/2013		3,064,250							179,480	179,480			
1052166	AURORA	CO		06/26/2013		10,372,242							288,190	288,190			
1052196	BOULDER	CO		11/18/2014		2,829,399							94,593	94,593			
1052348	BOULDER	CO		12/06/2018		49,224,610							880,738	880,738			
1052382	BOULDER	CO		12/15/8147									(20)	(20)			
1052383	BOULDER	CO		12/15/8147									(20)	(20)			
1052137	DENVER	CO		06/30/2011		5,711,923							166,051	166,051			
1052272	HIGHLANDS RANCH	CO		03/01/2017		11,786,196							232,024	232,024			
1052217	NEWTOWN	CT		09/01/2015		16,918,659							332,439	332,439			
1052222	WASHINGTON	DC		10/28/2015		30,000,000							46,394	46,394			
28309	LAUREL	DE		09/26/2007		2,644,888							240,087	240,087			
1052141	NEW CASTLE	DE		10/27/2011		6,378,952							170,607	170,607			
1052245	NEW CASTLE	DE		04/21/2016		8,552,813							380,082	380,082			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1052235	DELRAY BEACH	FL		12/30/2015		10,417,997							266,628	266,628			
1052249	NAPLES	FL		06/29/2016		6,106,872							126,317	126,317			
1052255	ORLANDO	FL		08/25/2016		27,100,000							174,038	174,038			
1052213	PORT ST LUCIE	FL		06/25/2015		18,612,737							411,245	411,245			
1052252	DECATUR	GA		08/11/2016		23,000,000							142,915	142,915			
28334	ITASCA	IL		04/14/2011		3,613,038							135,084	135,084			
1052204	Boston	MA		04/30/2015		6,131,549							149,221	149,221			
1052205	Boston	MA		04/30/2015		12,036,003							292,915	292,915			
1052208	Boston	MA		05/21/2015		4,869,483							117,912	117,912			
1052209	Boston	MA		05/21/2015		8,510,218							206,071	206,071			
1052210	Boston	MA		05/21/2015		8,737,764							211,581	211,581			
1052215	BOSTON	MA		07/09/2015		19,700,000							118,201	118,201			
1052224	BOSTON	MA		11/05/2015		29,917,407							706,132	706,132			
1052261	BRIGHTON	MA		12/13/2016		5,326,333							115,674	115,674			
1052206	BROOKLINE	MA		05/01/2015		7,272,605							175,746	175,746			
1052158	BETHESDA	MD		10/09/2012		25,808,548							695,257	695,257			
1052364	BOWIE	MD		05/28/2019		37,113,050							673,764	673,764			
1052186	FREDERICK	MD		03/31/2014		17,048,364							398,220	398,220			
1052145	GAITHERSBURG	MD		03/08/2012		30,616,946							840,201	840,201			
1052148	ROCKVILLE	MD		05/03/2012		17,064,705							465,823	465,823			
1052188	MINNEAPOLIS	MN		05/27/2014		5,913,330							133,958	133,958			
28110	DURHAM	NC		04/22/1999		284,161							197,226	197,226			
1052189	HOLLY SPRINGS	NC		06/24/2014		26,138,426							606,285	606,285			
1052010	RALEIGH	NC		03/15/2006		10,319,189							387,323	387,323			
1052106	EWING	NJ		09/03/2008		6,579,141							571,215	571,215			
1051971	LAWRENCEVILLE	NJ		06/27/2005		33,009,045							856,526	856,526			
1052191	MOUNT LAUREL	NJ		06/30/2014		11,478,357							268,841	268,841			
28296	ALBUQUERQUE	NM		12/27/2006		784,549							369,045	369,045			
1051987	LAS VEGAS	NV		10/31/2005		6,310,003							925,999	925,999			
1052029	GUILDERLAND	NY		09/06/2006		4,396,274							97,376	97,376			
1052185	NEW YORK	NY		03/21/2014		11,936,038							270,089	270,089			
1052330	NEW YORK	NY		06/19/2018		4,875,927							91,993	91,993			
1052248	STATEN ISLAND	NY		06/06/2016		7,303,565							221,699	221,699			
1052354	CINCINNATI	OH		12/21/2018		84,100,000							865,000	865,000			
1052220	PORTLAND	OR		10/13/2015		15,663,322							360,418	360,418			
1052247	PORTLAND	OR		05/16/2016		34,689,483							639,467	639,467			
1052367	ARDMORE	PA		08/21/2019		26,573,572							516,904	516,904			
1052022	HANOVER	PA		07/06/2006		9,465,620							1,187,756	1,187,756			
1052133	LITITZ	PA		01/10/2011		13,526,489							575,223	575,223			
1052193	SPRINGFIELD	PA		10/02/2014		47,843,942							1,143,415	1,143,415			
28292	ANDERSON	SC		09/28/2006		2,365,244							258,085	258,085			
28209	MEMPHIS	TN		06/20/2001		297,612							183,571	183,571			
1052239	NASHVILLE	TN		04/14/2016		22,242,794							438,574	438,574			
1052240	NASHVILLE	TN		04/14/2016		6,397,234							130,898	130,898			
1052037	HOUSTON	TX		12/01/2006		19,374,045							1,099,240	1,099,240			
1052199	HOUSTON	TX		12/18/2014		35,695,278							719,855	719,855			
1052211	HOUSTON	TX		05/29/2015		5,002,119							105,853	105,853			
1052212	HOUSTON	TX		06/10/2015		6,394,687							134,666	134,666			
1052344	HOUSTON	TX		01/16/2018		36,800,000							4,800,000	4,800,000			
1052183	SALT LAKE CITY	UT		03/06/2014		9,826,882							182,642	182,642			
1052152	ALEXANDRIA	VA		06/26/2012		9,495,048							442,467	442,467			
1052371	ALEXANDRIA	VA		11/06/2019		12,600,000							408,682	408,682			
1052176	ARLINGTON	VA		11/21/2013		27,511,177							418,575	418,575			
1052260	ARLINGTON	VA		11/29/2016		37,982,794							904,405	904,405			
28199	DULLES	VA		05/11/2001		701,280							458,288	458,288			
1051881	MCLEAN	VA		03/21/2002		13,539,314							701,726	701,726			
1052280	RESTON	VA		07/26/2017		12,191,943							325,739	325,739			
28301	RICHMOND	VA		04/10/2007		889,852							341,375	341,375			
28302	ROANOKE	VA		04/18/2007		401,929							153,745	153,745			
28289	WASHINGTON	VA		07/24/2006		409,465							233,205	233,205			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1052234	BELLEVUE	WA		12/22/2015		13,565,760							406,104	406,104			
1052232	Issaquah	WA		12/15/2015		40,155,482							865,444	865,444			
1051814	SEATTLE	WA		10/12/1999		3,686,876							639,286	639,286			
1052218	Seattle	WA		09/08/2015		20,250,000							60,558	60,558			
1052238	MADISON	WI		04/11/2016		41,178,092							2,217,857	2,217,857			
0299999. Mortgages with partial repayments						1,630,182,921							47,208,558	47,208,558			
0599999 - Totals						1,990,878,734		(322,238)			(322,238)		407,582,134	407,582,134			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HANOVER ACQUISTIONS II,LLC		WILMINGTON	DE	HANOVER ACQUISTIONS II,LLC		12/01/2012		10,076,084	10,076,084	10,076,084								100.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									10,076,084	10,076,084	10,076,084								XXX
000000-00-0	North Bridge Venture Partners IV		Wilmington	DE	North Bridge Venture Partners		11/04/1999		706,443	40,769	40,769	(1,107)							0.200
000000-00-0	North Bridge Venture Partners V		Wilmington	DE	North Bridge Venture Partners		09/21/2001		1,461,296	288,701	288,701	23,535							0.240
000000-00-0	North Bridge Venture Partners VI		Wilmington	DE	North Bridge Venture Partners		03/07/2006		1,453,681	497,993	497,993	53,495					(93,846)		0.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated									3,621,420	827,463	827,463	75,923					(93,846)		XXX
000000-00-0	AIRSIDE PARK , LP		PITTSBURGH	PA	AIRSIDE PARK , LP		07/01/2000		(2,069,054)										0.250
000000-00-0	B.A VENTURES. LLC		LATHAM	NY	B.A VENTURES. LLC		07/01/1997		3,975,380	5,419,627	5,419,627	(213,158)					400,000		0.500
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,906,326	5,419,627	5,419,627	(213,158)					400,000		XXX
000000-00-0	GUARDIAN SHORES, LLC		MARINA DEL RAY	CA	GUARDIAN SHORES, LLC		03/25/2011		12,679,438			2,003,837							50.000
000000-00-0	360 SOUTH ACACIA ,LLC		FULLERTON	CA	360 SOUTH ACACIA ,LLC		09/01/1988		(339,030)								635,042		53.000
000000-00-0	GUARDIAN CHELSA PLACE APTS		WILMINGTON	DE	GUARDIAN CHELSA PLACE APTS		08/16/2018		4,597,460	4,001,333	4,001,333	(52,062)							90.000
000000-00-0	GUARDIAN ABBEY, LLC		VALHALLA	NY	GUARDIAN ABBEY, LLC		11/20/2007		8,376,705	1,515,305	1,515,305	1,515,305							100.000
000000-00-0	GUARDIAN MATTHEWS,LLC		NASHVILLE	TN	GUARDIAN -MATTHEWS,LLC		09/01/1989		2,047,233	2,567,356	2,567,356	1,105,244					180,420		90.000
000000-00-0	GUARDIAN SPRINGWOODS III, LLC		HOUSTON	TX	GUARDIAN SPRINGWOODS III, LLC		12/13/2019		14,822,000	14,693,185	14,693,185	(128,815)						478,000	90.000
000000-00-0	TROY COURT INDUSTRIAL, LLC		Jurupa Valley	CA	TROY COURT INDUSTRIAL, LLC		11/24/2020		4,775,000	4,775,000	4,775,000							1,325,000	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated									46,958,806	27,552,178	27,552,178	4,443,509					815,462	1,803,000	XXX
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2		Wilmington	DE	57 Stars		01/28/2016		17,319,552	21,759,361	21,759,361	788,146						5,187,095	76.300
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3		Wilmington	DE	57 Stars		05/23/2017		7,827,115	9,239,664	9,239,664	268,647						6,230,083	76.030
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.		Wilmington	DE	57 Stars		06/30/2011		53,027,555	74,248,247	74,248,247	(5,817,530)						7,808,140	85.500
000000-00-0	A.M. Pappas Life Science Ventures IV, L.P.		Wilmington	DE	A.M. Pappas & Associates, LLC		01/15/2009		1,840,569	1,231,349	1,231,349	1,580,377		3,282,251			337,691	375,000	15.330
000000-00-0	Advantech Capital			CYM	New Horizon Capital		01/28/2016		7,775,020	18,681,614	18,681,614	520,878					12,471,451	1,106,891	1.600
000000-00-0	Advantech Capital II LP			CYM	New Horizon Capital		06/21/2018		3,937,331	4,250,317	4,250,317	524,132						6,562,669	1.210
000000-00-0	Affinity Asia Pacific Fund V L.P.			CYM	Affinity Equity Partners		12/11/2018		3,189,836	2,979,360	2,979,360	48,730						13,784,943	0.280
000000-00-0	AH Bio Fund III-Q, L.P.		Wilmington	DE	Andreessen Horowitz		02/27/2020		840,000	847,952	847,952	7,952						2,160,000	0.360
000000-00-0	Alchemy Special Opportunities Fund IV L.P.			GGY	Alchemy Partners		12/13/2019		2,190,975	1,070,651	1,070,651	(1,206,497)		68,815				20,407,962	1.770
000000-00-0	Andreessen Horowitz LsV Fund I, L.P.		Wilmington	DE	Andreessen Horowitz		05/09/2019		10,920,000	11,936,798	11,936,798	1,044,638						2,080,000	0.590
000000-00-0	ASF VII Infrastructure L.P.				Ardian		06/22/2017		7,832,568	9,086,231	9,086,231	456,898						7,372,899	1.190
000000-00-0	Battery Venture XIII Side Fund, L.P.		Wilmington	DE	Battery Ventures		05/12/2020		2,553,400	2,707,594	2,707,594	154,194						5,946,600	1.060
000000-00-0	Battery Ventures XI Side Fund, L.P.		Wilmington	DE	Battery Ventures		06/21/2016		4,366,687	9,849,961	9,849,961	286,802					1,962,701	348,300	1.800
000000-00-0	Battery Ventures XI, L.P.		Wilmington	DE	Battery Ventures		06/21/2016		6,194,274	11,904,098	11,904,098	345,955					1,144,785	1,216,000	1.230
000000-00-0	Battery Ventures XII		Wilmington	DE	Battery Ventures		03/26/2018		9,521,280	13,251,620	13,251,620	3,583,972						1,978,720	1.440
000000-00-0	Battery Ventures XII Side Fund		Wilmington	DE	Battery Ventures		03/26/2018		5,536,640	9,390,918	9,390,918	3,484,199						963,360	1.440
000000-00-0	Battery Ventures XIII, L.P.		Wilmington	DE	Battery Ventures		05/12/2020		3,300,000	3,292,482	3,292,482	(7,518)						9,200,000	1.040
000000-00-0	Beekman Investment Partners III		Wilmington	DE	Beekman Group, The		10/08/2015		13,262,520	15,117,088	15,117,088	(1,268,324)					1,329,849	1,093,527	7.610
000000-00-0	Beekman Investment Partners IV, LP		Wilmington	DE	Beekman Group, The		06/28/2019		4,486,073	4,055,104	4,055,104	(15,995)					32,063	15,513,927	4.710
000000-00-0	Black Diamond Capital Opportunity Fund V, L.P.		Wilmington	DE	Black Diamond Capital Management		03/18/2020		1,979,589	1,998,346	1,998,346	18,757					72,733	21,088,507	5.200
000000-00-0	Brynwood Partners VI		Wilmington	DE	Brynwood Partners		10/13/2009		306,860	14,805	14,805	(3,849)						5,066,024	6.540
000000-00-0	Brynwood Partners VII		Wilmington	DE	Brynwood Partners		12/27/2013		14,574,197	24,254,563	24,254,563	327,401					12,890,265	6,305,803	5.360
000000-00-0	Brynwood Partners VIII		Wilmington	DE	Brynwood Partners		04/20/2018		9,575,053	17,044,688	17,044,688	5,684,404					1,975,340	9,313,881	3.310
000000-00-0	Bunker Hill Capital II, L.P.		Wilmington	DE	Bunker Hill Capital		12/23/2009		9,896,445	12,544,769	12,544,769	2,189,825					95,204	1,644,747	7.630
000000-00-0	Calvert Street Capital Partners III, L.P.		Wilmington	DE	Calvert Street Capital Partners		03/24/2009		2,293,608	3,639,729	3,639,729	426,571						5,934	3.510
000000-00-0	CapStreet III, L.P.		Wilmington	DE	CapStreet Group		11/24/2008		2,242,092	2,242,093	2,242,093	3,129,915		4,727,069			10,515	3,526,800	8.430
000000-00-0	CapStreet IV, L.P.		Wilmington	DE	CapStreet Group		01/22/2015		16,776,638	15,528,538	15,528,538	(726,982)					44,848	3,774,331	5.880
000000-00-0	Capstreet V, L.P.		Wilmington	DE	CapStreet Group		12/19/2019		2,130,381	1,727,348	1,727,348	(403,033)						19,369,619	4.300
000000-00-0	CCMP Capital Investors II		Wilmington	DE	CCMP Capital Advisors, LLC		01/22/2007		82,545										0.590
000000-00-0	CCMP Capital Investors III, L.P.		Wilmington	DE	CCMP Capital Advisors, LLC		07/26/2013		16,562,088	18,466,824	18,466,824	616,667					1,131,908	2,408,119	0.600
000000-00-0	CCV Fund II LP			CYM	China Creation Ventures		10/27/2020		458,385	464,517	464,517	6,132					(6,132)	6,541,615	2.200
000000-00-0	Centerbridge Capital Partners II		Wilmington	DE	Centerbridge Partners		05/09/2011		4,125,118	4,125,118	4,125,118	419,835		2,671,951				1,788,939	0.470
000000-00-0	Centerbridge Capital Partners III, L.P.		Wilmington	DE	Centerbridge Partners		05/21/2015		22,132,562	25,916,974	25,916,974	1,924,793					2,287,237	6,016,835	0.410
000000-00-0	Centre Lane Partners IV, L.P.		Wilmington	DE	Centre Lane Partners		05/12/2017		17,950,180	14,485,939	14,485,939	(6,489,025)					10,996,640	4,144,644	6.380
000000-00-0	Centre Lane Partners V, L.P.		Wilmington	DE	Centre Lane Partners		09/11/2019		661,539	264,501	264,501	(335,587)					1,889	20,838,461	3.310

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Charles River Partnership XV, L.P.		Wilmington	DE	Charles River Ventures		05/29/2012		5,840,012	13,474,658	13,474,658	1,919,429					875,676	206,250	1.980
000000-00-0	Charles River Partnership XVII, LP		Wilmington	DE	Charles River Ventures		03/28/2018		9,756,052	12,109,818	12,109,818	2,393,585						2,100,000	1.980
000000-00-0	Chequers Capital XVII, L.P.			FRA	Chequers Capital		07/17/2017		9,812,722	6,738,315	6,738,315	(1,717,571)				859,946		15,162,413	1.930
000000-00-0	CID Capital Opportunity Fund II, L.P.		Wilmington	DE	CID Capital		11/22/2013		9,543,049	11,674,678	11,674,678	402,035					200,691	1,660,274	8.170
000000-00-0	CID Capital Opportunity Fund L.P.		Wilmington	DE	CID Capital		04/07/2008		431,305	427,107	427,107	(4,198)					26,509	1,085,203	13.300
000000-00-0	Columbia Capital Equity Partners V, L.P.		Wilmington	DE	Columbia Capital		01/08/2010		6,055,724	8,927,199	8,927,199	643,618						247,385	7.070
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.		Wilmington	DE	Columbia Capital		01/22/2015		16,040,203	15,378,111	15,378,111	878,234					1,808,576	2,036,456	4.670
000000-00-0	Columbia Capital Equity Partners VII, L.P.		Wilmington	DE	Columbia Capital		11/27/2018		3,147,796	2,721,788	2,721,788	(411,032)						13,852,204	2.840
000000-00-0	Cressey & Company Fund V, L.P.		Wilmington	DE	Cressey & Company		04/13/2015		20,200,078	31,378,673	31,378,673	7,112,902					4,418,883	1,012,500	3.780
000000-00-0	Cressey & Company Fund VI, L.P.		Wilmington	DE	Cressey & Company		12/17/2018		5,270,000	6,757,409	6,757,409	1,617,578						11,730,000	1.710
000000-00-0	Crosslink Ventures VI, L.P.		Wilmington	DE	Crosslink Capital		06/11/2010		9,059,712	5,585,905	5,585,905	(7,675,926)					8,912,157	1,351,253	9.510
000000-00-0	CS Global Co-Investment Partners, LP		Wilmington	DE	Grosvenor Capital Management		08/21/2009					1,483,422		2,260,306			887,283		99.500
000000-00-0	Davidson Kempner Long-Term Distressed Opportunities Fund V, L.P.		Wilmington	DE	Davidson Kempner		05/11/2020		4,343,511	4,910,174	4,910,174	566,663					3,001	22,884,791	0.870
000000-00-0	Energy Spectrum VIII LP		Wilmington	DE	Energy Spectrum Capital		01/25/2019		5,002,463	3,921,667	3,921,667	(587,831)					1,038	19,997,537	2.580
000000-00-0	EQT VI Fund			GGY	EQT Partners		11/30/2011		4,160,044	3,616,602	3,616,602	3,024,154		4,175,809		590,145	1,156,991	914,220	0.290
000000-00-0	Equistone Partners Europe Fund VI, L.P.			LUX	Equistone Partners Europe		07/09/2018		6,884,709	7,350,437	7,350,437	(24,371)				581,171		9,634,948	0.450
000000-00-0	Evergreen Pacific Partners II, L.P.		Wilmington	DE	Evergreen Pacific Partners		08/20/2008			48,271	48,271	(73,504)						3,171,074	5.290
000000-00-0	Felicis Ventures V LP		Wilmington	DE	Felicis Ventures		06/16/2016		12,960,000	23,570,748	23,570,748	7,072,984						540,000	6.780
000000-00-0	Felicis Ventures VI, L.P.		Wilmington	DE	Felicis Ventures		09/21/2018		8,414,600	8,651,253	8,651,253	(24,815)						2,585,400	3.650
000000-00-0	Felicis Ventures VII, L.P.		Wilmington	DE	Felicis Ventures		05/27/2020		3,150,000	3,063,411	3,063,411	(86,589)						7,350,000	2.060
000000-00-0	FirstMark Capital IV, L.P.		Wilmington	DE	FirstMark Capital		04/27/2017		8,910,000	11,906,735	11,906,735	2,535,229						2,090,000	4.000
000000-00-0	FirstMark Capital OF II, L.P.		Wilmington	DE	FirstMark Capital		01/11/2018		8,912,560	15,103,887	15,103,887	5,765,449					242,398		4.390
000000-00-0	FirstMark Capital OF III, L.P.		Wilmington	DE	FirstMark Capital		06/26/2020		1,325,000	1,371,500	1,371,500	46,500						3,675,000	1.850
000000-00-0	FirstMark Capital V, L.P.		Wilmington	DE	FirstMark Capital		07/20/2020		805,000	768,588	768,588	(36,412)						6,695,000	1.760
000000-00-0	Foundation Capital IX, L.P.		Wilmington	DE	Foundation Capital		01/30/2019		5,800,655	5,784,759	5,784,759	151,272						4,912,601	2.850
000000-00-0	Foundation Capital VIII, L.P.		Wilmington	DE	Foundation Capital		11/09/2015		14,369,356	26,625,942	26,625,942	3,602,068					1,383,772	2,307,306	5.380
000000-00-0	Foundry Group Next 2018, L.P.		Wilmington	DE	Foundry Group		06/26/2018		9,863,125	12,285,817	12,285,817	2,544,635						11,636,875	2.780
000000-00-0	Foundry Group Next, L.P.		Wilmington	DE	Foundry Group		07/06/2016		18,174,372	23,676,299	23,676,299	2,054,879						1,825,000	3.880
000000-00-0	Foundry Group Select Fund, L.P.		Wilmington	DE	Foundry Group		08/09/2013		8,420,679	9,436,057	9,436,057	303,311					41,315	948,750	4.820
000000-00-0	Foundry Venture Capital 2007, L.P.		Wilmington	DE	Foundry Group		11/19/2007		2,052,475	1,378,651	1,378,651	(714,226)						300,000	8.620
000000-00-0	Foundry Venture Capital 2010 Annex, L.P		Wilmington	DE	Foundry Group		08/25/2015		1,655,336	4,529,909	4,529,909	1,574,789					318,738		21.700
000000-00-0	Foundry Venture Capital 2010, L.P.		Wilmington	DE	Foundry Group		10/11/2010		17,901,197	30,664,042	30,664,042	4,699,385					355,420	506,250	9.700
000000-00-0	Foundry Venture Capital 2013, L.P.		Wilmington	DE	Foundry Group		01/10/2013		22,500,000	32,567,151	32,567,151	1,101,046							9.700
000000-00-0	Genstar Capital Partners IX, L.P.		Wilmington	DE	Genstar Capital		07/03/2019		8,682,836	10,581,967	10,581,967	2,008,530					5,880	14,817,165	0.390
000000-00-0	Genstar Capital Partners VII, L.P.		Wilmington	DE	Genstar Capital		10/01/2015		16,405,905	28,287,974	28,287,974	567,720					2,384,930	677,793	1.060
000000-00-0	Genstar Capital Partners VIII		Wilmington	DE	Genstar Capital		04/28/2017		20,964,901	29,900,193	29,900,193	2,654,587					1,444,189	2,246,692	0.630
000000-00-0	Global Infrastructure Partners A, L.P.		Wilmington	DE	Global Infrastructure Partners		07/11/2007		1,020,013	199,937	199,937	(820,075)					898,784		1.010
000000-00-0	Global Infrastructure Partners II - A, L.P.		Wilmington	DE	Global Infrastructure Partners		08/09/2012		16,239,058	19,743,828	19,743,828	(2,827,872)					986,956	1,831,610	0.800
000000-00-0	Global Infrastructure Partners III A/B		Wilmington	DE	Global Infrastructure Partners		08/02/2016		41,788,846	39,725,783	39,725,783	(3,155,134)					1,786,621	10,501,740	0.900
000000-00-0	Global Infrastructure Partners IV, L.P.		Wilmington	DE	Global Infrastructure Partners		09/12/2019		271,577	33,726	33,726	(135,491)						7,493,248	0.030
000000-00-0	GrandBanks Capital Ventures II		Wilmington	DE	GrandBanks Capital		11/07/2008		13,906,908	14,294,517	14,294,517	250,702						398,666	17.500
000000-00-0	Green Equity Investors VI, L.P.		Wilmington	DE	Leonard Green & Partners, L.P.		12/06/2012		18,184,695	27,057,972	27,057,972	(226,538)					951,600	2,052,200	0.640
000000-00-0	Green Equity Investors VII, L.P. & Side VII		Wilmington	DE	Leonard Green & Partners, L.P.		05/12/2017		16,371,808	22,330,147	22,330,147	3,796,868					610,492	4,237,950	0.210
000000-00-0	Green Equity Investors VIII, L.P.		Wilmington	DE	Leonard Green & Partners, L.P.		10/21/2020		1,645,246	1,645,246	1,645,246							10,854,754	0.220
000000-00-0	Grey Mountain Partners Fund II, L.P.		Wilmington	DE	Grey Mountain Partners		11/20/2009		588,176	511,610	511,610	1,702,574		2,387,789			29,103	347,778	6.700
000000-00-0	Grotech Partners VII, L.P.		Wilmington	DE	Grotech Ventures		11/01/2007			3,476,886	3,476,886	648,667					213,495		9.190
000000-00-0	Grotech Ventures II, LP		Wilmington	DE	Grotech Ventures		12/28/2011		9,635,673	10,137,377	10,137,377	(130,492)						767,661	6.670
000000-00-0	GS Capital Partners VI Fund, L.P.		Wilmington	DE	Goldman Sachs		04/26/2007		2,050,528	1,940,261	1,940,261	(185,820)					147,331	4,170,271	0.250
000000-00-0	GS Mezzanine Partners 2006, L.P.		Wilmington	DE	Goldman Sachs		04/12/2006		167,006	95,289	95,289	5,528						1,063,014	0.480
000000-00-0	GS Vintage Fund IV, L.P.		Wilmington	DE	Goldman Sachs		01/23/2007		2,458,484	1,648,453	1,648,453	(51,452)					122,716	2,074,125	1.320
000000-00-0	GSO Capital Opportunities Fund III		Wilmington	DE	Blackstone Credit		09/22/2016		34,251,835	31,398,515	31,398,515	(3,475,051)					4,136,508	15,991,723	0.750
000000-00-0	GSO Energy Select Opportunities Fund II LP		Wilmington	DE	Blackstone Credit		03/27/2019		1,971,328	1,821,864	1,821,864	(228,833)					544,530	23,287,046	0.690
000000-00-0	GTCR Fund XI/A & B		Wilmington	DE	GTCR		09/02/2014		10,709,332	20,087,257	20,087,257	1,481,384					13,716,712	851,630	0.640
000000-00-0	GTCR Fund XII		Wilmington	DE	GTCR		05/04/2018		13,799,190	15,658,829	15,658,829	1,874,808					2,801,515	8,115,176	0.430

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.		Wilmington	DE	HarbourVest Partners		04/28/2016		121,875,000	139,575,894	139,575,894	5,628,631					2,339,667		99.000
000000-00-0	Harvest Partners VII and VII Parallel		Wilmington	DE	Harvest Partners		09/28/2016		16,283,146	19,986,768	19,986,768	2,481,452						861,748	0.750
000000-00-0	Harvest Partners VIII, L.P.		Wilmington	DE	Harvest Partners		11/27/2019		11,935,293	12,712,702	12,712,702	778,062						9,564,707	0.520
000000-00-0	HPS Mezzanine Partners 2019, L.P.		Wilmington	DE	HPS Investment Partners		08/29/2019		8,096,837	8,401,966	8,401,966	279,350					351,129	15,010,545	0.350
000000-00-0	HPS Mezzanine Partners III, L.P.		Wilmington	DE	HPS Investment Partners		02/27/2017		39,512,975	41,779,656	41,779,656	(1,200,865)					3,351,196	6,304,688	2.670
000000-00-0	Huron Fund IV, L.P		Wilmington	DE	Huron Capital Partners, LLC		07/12/2013		20,458,452	18,210,916	18,210,916	(2,535,991)						1,497,832	4.140
000000-00-0	Huron Fund V		Wilmington	DE	Huron Capital Partners, LLC		04/18/2018		2,583,313	2,432,358	2,432,358	(422,850)						4,416,687	1.230
000000-00-0	Investindustrial VI LP				Investindustrial Advisors Limited		05/24/2016		17,574,301	20,123,250	20,123,250	2,861,189				1,576,569	162,955	2,220,621	0.930
000000-00-0	Investindustrial VII L.P.				Investindustrial Advisors Limited		09/16/2019		1,633,622	1,530,902	1,530,902	(263,009)				194,771		23,179,460	0.540
000000-00-0	ISQ Global Infrastructure Fund II, L.P.		Wilmington	DE	I Squared Capital		06/07/2018		16,043,027	17,733,837	17,733,837	919,112					683,516	10,223,183	0.370
000000-00-0	J.C. Flowers II, L.P.			CYM	J.C. Flowers & Co. LLC		05/26/2006		95,250	3,269	3,269	(185)						582,785	0.320
000000-00-0	Jade Equity Investors, L.P.		Wilmington	DE	Leonard Green & Partners, L.P.		04/15/2020		658,227	756,978	756,978	98,751						6,840,801	0.270
000000-00-0	Kinderhook Capital Fund V, L.P.		Wilmington	DE	Kinderhook Industries		12/19/2017		15,233,958	17,034,886	17,034,886	261,098					4,377,685	4,385,905	2.670
000000-00-0	Kinderhook Capital Fund VI, L.P.		Wilmington	DE	Kinderhook Industries		07/31/2020		1,235,082	1,533,738	1,533,738	298,656						15,764,918	1.530
000000-00-0	Levine Leichtman Capital Partners IV, L.P.		Wilmington	DE	Levine Leichtman Capital Partners		12/29/2008		1,641,612	1,729,345	1,729,345	87,733					69,536	3,195,958	1.580
000000-00-0	Levine Leichtman Capital Partners V, L.P.		Wilmington	DE	Levine Leichtman Capital Partners		04/11/2013		19,015,198	21,457,908	21,457,908	957,452					1,650,014	3,082,243	1.370
000000-00-0	Lime Rock Partners VIII, L.P.			CYM	Lime Rock Partners		11/26/2018		16,227,866	13,350,860	13,350,860	(2,767,091)					205,788	4,399,886	3.330
000000-00-0	Longworth Advisors Fund III, L.P.		Wilmington	DE	Longworth Venture Partners		06/08/2009		106,576	39,575	39,575	(37,481)					10,339	6,900	13.200
000000-00-0	Longworth Venture Partners III, L.P.		Wilmington	DE	Longworth Venture Partners		12/10/2008		1,273,320	1,896,187	1,896,187	2,918,606		5,465,785			739,287	1,177,050	10.860
000000-00-0	Lovell Minnick Equity Partners IV, L.P.		Wilmington	DE	Lovell Minnick Partners, LLC		03/27/2015		20,233,333	15,224,295	15,224,295	(3,070,078)					126,781	1,871,402	3.620
000000-00-0	Lovell Minnick Equity Partners V, LP		Wilmington	DE	Lovell Minnick Partners, LLC		10/25/2019		8,585,501	8,594,431	8,594,431	8,930					57,879	12,928,056	1.680
000000-00-0	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power		01/29/2007		1,955,863	277,793	277,793	(714,489)					13,481	1,144,408	1.050
000000-00-0	Meritech Capital Partners VI, L.P.		Wilmington	DE	Meritech Capital Partners		06/18/2018		8,894,936	13,936,664	13,936,664	4,918,252					348,875	865,000	1.590
000000-00-0	Meritech Capital Partners VII, L.P.		Wilmington	DE	Meritech Capital Partners		11/09/2020		660,000	660,000	660,000							9,340,000	1.250
000000-00-0	MSouth Equity Partners II, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		02/29/2012		5,303,490	3,821,567	3,821,567	190,508		5,557,077			4,609,307	995,453	4.570
000000-00-0	MSouth Equity Partners III, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		11/09/2015		15,628,767	12,636,837	12,636,837	(1,306,726)					661,005	2,174,402	3.850
000000-00-0	MSouth Equity Partners IV, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		09/06/2019		5,297,994	3,781,009	3,781,009	(1,390,326)						14,702,006	2.130
000000-00-0	Nautic Partners VI, L.P.		Wilmington	DE	Nautic Partners		05/24/2007		184,204	4,090,013	4,090,013	(451,792)					262,827	516,458	3.440
000000-00-0	NB Co-Investment Partners		Wilmington	DE	Neuberger Berman		09/26/2006		900,646	1,512,091	1,512,091	(20,304)						2,227,385	1.530
000000-00-0	New Leaf Ventures III, L.P.		Wilmington	DE	New Leaf Venture Partners		12/15/2015		17,613,387	19,780,527	19,780,527	2,161,544					686,987		8.380
000000-00-0	Opus Capital Venture Partners VI, LP		Wilmington	DE	Opus Capital		02/28/2011		6,728,639	5,512,750	5,512,750	(675,162)					409,232	3,983,528	10.080
000000-00-0	Pfingsten Partners IV		Wilmington	DE	Pfingsten Partners		03/31/2009		4,433,558	4,185,528	4,185,528	(1,020,975)						3,044,781	3.810
000000-00-0	Phoenix Equity Partners 2010, L.P.				Phoenix Equity Partners		06/02/2010		3,828,305			966,150				124,660		2,321,947	3.330
000000-00-0	Platte River Equity IV, L.P.		Wilmington	DE	Platte River Ventures		05/02/2018		6,951,173	6,487,527	6,487,527	(518,348)						12,728,000	3.200
000000-00-0	Point 406 Ventures II, L.P.		Wilmington	DE	406 Ventures		07/12/2012		12,423,160	19,909,705	19,909,705	(3,154,281)					5,725,480	1,050,000	8.570
000000-00-0	Presidio Partners 2007, L.P.		Wilmington	DE	CMEA Capital		06/30/2007		5,131,204	5,181,562	5,181,562	602,211					447,720		5.120
000000-00-0	Primus Capital Fund VI, L.P.		Wilmington	DE	Primus Capital		12/05/2007		772,394	995,573	995,573	1,531,382		1,500,839			19,216	897,087	3.640
000000-00-0	Primus Capital Fund VII, L.P.		Wilmington	DE	Primus Capital		12/21/2012		6,306,036	7,771,004	7,771,004	(911,038)					1,278,319	1,362,078	4.250
000000-00-0	Primus Capital Fund VIII, L.P.		Wilmington	DE	Primus Capital		12/21/2017		17,481,661	19,331,036	19,331,036	2,037,906						3,518,339	3.890
000000-00-0	Prophet Equity, L.P.		Wilmington	DE	Prophet Equity, L.P.		11/20/2008		17,677,645	14,977,570	14,977,570	(2,091,194)					(569,015)	101,208	7.380
000000-00-0	Quintana Energy Partners II, L.P.			CYM	Quintana Capital Group		01/15/2009		1,406,242	1,519,856	1,519,856	1,302,903		1,490,053				1,971,580	5.590
000000-00-0	Quintana Energy Partners, L.P.			CYM	Quintana Capital Group		11/21/2006		1,144,383	298,273	298,273	(846,110)						32,322	2.790
000000-00-0	Redpoint Omega III, L.P.		Wilmington	DE	Redpoint Ventures		05/14/2018		6,009,694	15,232,519	15,232,519	9,281,584						3,766,233	2.600
000000-00-0	Redview Capital			CYM	New Horizon Capital		01/28/2016		7,490,529	9,040,560	9,040,560	949,731					12,729	1,351,572	1.600
000000-00-0	Redview Capital II L.P.			CYM	New Horizon Capital		06/21/2018		2,073,529	2,726,705	2,726,705	1,020,497						8,426,471	1.210
000000-00-0	StarVest Partners II, L.P.		Wilmington	DE	StarVest Partners		04/16/2008		7,946,638	7,209,830	7,209,830	(184,846)					287,512	156,800	7.940
000000-00-0	Sumeru Equity Partners III, L.P.		Wilmington	DE	Sumeru Equity Partners		07/16/2020		9,209,137	8,588,533	8,588,533	(620,604)					77,959	12,138,135	6.050
000000-00-0	SVB Capital Preferred Return Fund, LP		Wilmington	DE	SVB Capital		02/10/2010		13,156,068	23,425,509	23,425,509	4,529,840					4,684,650	2,700,000	47.290
000000-00-0	SVP Dislocation Fund, L.P.			CYM	Strategic Value Partners, LLC		09/16/2020		6,300,000	6,258,706	6,258,706	(41,294)						11,700,000	1.480
000000-00-0	Techstars Accelerator 2021, L.P.		Wilmington	DE	Techstars Ventures		11/13/2020		100,000	100,000	100,000							4,900,000	5.000
000000-00-0	Techstars Ventures 2017, L.P.		Wilmington	DE	Techstars Ventures		01/17/2018		8,161,842	10,174,013	10,174,013	1,274,634						1,837,500	6.460
000000-00-0	Thompson Street Capital Partners IV, L.P.		Wilmington	DE	Thompson Street Capital Partners		01/25/2016		15,972,230	22,973,360	22,973,360	2,296,267					1,857,567	2,492,851	3.120
000000-00-0	Thompson Street Capital Partners V, L.P.		Wilmington	DE	Thompson Street Capital Partners		07/27/2018		12,052,865	12,298,176	12,298,176	531,007						7,947,135	1.700
000000-00-0	Trident V, L.P.			CYM	Stone Point Capital		12/28/2010		3,666,772	4,407,957	4,407,957	(21,060)					559,169	352,059	0.360
000000-00-0	Trident VI, L.P.			CYM	Stone Point Capital		09/12/2014		7,373,234	13,144,976	13,144,976	213,760					5,490,074	1,138,984	0.560
000000-00-0	Trident VII, L.P.		Wilmington	DE	Stone Point Capital		12/18/2017		16,225,393	19,027,416	19,027,416	1,352,818					561,448	2,415,977	0.470

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Trident VIII, L.P.		Wilmington	DE	Stone Point Capital		04/08/2020		3,271,874	3,303,440	3,303,440	(31,566)					25,983	6,728,126	0.150
000000-00-0	Trilantic Capital Partners IV, L.P.		Wilmington	DE	Trilantic Capital Partners		10/29/2007		1,832,185	988,717	988,717	(314,631)						1,923,625	0.860
000000-00-0	Trinity Ventures XII, L.P.		Wilmington	DE	Trinity Ventures		04/07/2016		11,238,750	20,194,567	20,194,567	1,326,985						2,261,250	3.340
000000-00-0	Trivest Discovery Fund I L.P.		Wilmington	DE	Trivest Partners, L.P.		06/12/2020		441,334	442,591	442,591	1,257						2,599,224	1.390
000000-00-0	Trivest Fund V LP		Wilmington	DE	Trivest Partners, L.P.		05/24/2013		10,774,729	12,368,976	12,368,976	(1,231,110)					11,518,499	373,372	3.750
000000-00-0	Trivest Fund VI, L.P.		Wilmington	DE	Trivest Partners, L.P.		02/08/2019		6,153,061	5,962,516	5,962,516	(1,617,642)						14,513,394	3.410
000000-00-0	Trivest Growth Investment Fund I		Wilmington	DE	Trivest Partners, L.P.		01/17/2017		1,778,972	1,954,512	1,954,512	(151,161)					546,610	1,772,574	1.360
000000-00-0	TSG6, L.P		Wilmington	DE	TSG Consumer Products		07/02/2012		6,570,465	4,595,006	4,595,006	(3,659,421)					5,100,804	2,147,688	0.940
000000-00-0	TSG7 L.P. A		Wilmington	DE	TSG Consumer Products		03/30/2016		14,610,248	19,976,262	19,976,262	2,703,025					149,522	4,383,955	0.950
000000-00-0	TSG7, L.P. B		Wilmington	DE	TSG Consumer Products		01/19/2016		3,317,178	3,025,336	3,025,336	(25,077)					445,462	487,267	0.780
000000-00-0	TSG8 L.P.		Wilmington	DE	TSG Consumer Products		01/08/2019		4,427,129	3,013,645	3,013,645	(987,583)						17,072,871	0.530
000000-00-0	Upfront V, L.P.		Wilmington	DE	Upfront Ventures		03/19/2015		15,006,310	18,491,521	18,491,521	1,195,057					1,493,959	2,033,500	5.420
000000-00-0	Upfront VI, L.P.		Wilmington	DE	Upfront Ventures		11/29/2017		8,275,727	9,397,909	9,397,909	1,049,702					270	5,224,294	3.450
000000-00-0	venBio Global Strategic Fund III, L.P.		Wilmington	DE	venBio		03/25/2020		4,616,952	4,107,962	4,107,962	(508,990)						8,883,049	6.170
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.		Wilmington	DE	Warburg Pincus		06/20/2019		1,857,600	1,915,700	1,915,700	75,606						9,912,000	0.280
000000-00-0	Warburg Pincus Energy		Wilmington	DE	Warburg Pincus		07/25/2014		15,411,165	15,411,165	15,411,165	(3,459,372)		6,286,543			240	3,090,000	0.780
000000-00-0	Warburg Pincus Private Equity XII, L.P.		Wilmington	DE	Warburg Pincus		12/21/2015		19,348,800	27,751,412	27,751,412	3,333,336					451,200	324,000	0.190
000000-00-0	Warburg, Pincus Private Equity X, L.P.		Wilmington	DE	Warburg Pincus		10/01/2007		1,383,178	2,509,613	2,509,613	(3,272,368)					4,895,509		0.170
000000-00-0	Warburg, Pincus Private Equity XI, LP		Wilmington	DE	Warburg Pincus		09/20/2012		8,024,569	13,813,980	13,813,980	(601,952)					189,475		0.230
000000-00-0	Pimco Bravo Fund II, LP		Wilmington	DE	Pacific Investment Management Company LLC		10/22/2013		277,680	4,234,198	4,234,198	(1,131,782)						14,758,385	0.270
000000-00-0	PIMCO BRAVO Fund, LP		Wilmington	DE	Pacific Investment Management Company LLC		11/14/2011		2,600	122,780	122,780	(262,218)					47,864	25,000,000	1.070
000000-00-0	Sargasso Mutual			BMU	SARGASSO				2,989,078	7,721,701	7,721,701	233,417							8.723
000000-00-0	High Street Real Estate Fund IV, L.P.		Wilmington	DE	High Street Equity Advisors, LLC		12/05/2012					(28,324)					10,791	373,404	27.360
000000-00-0	High Street Real Estate Fund V		Wilmington	DE	High Street Real Estate Fund V, LP		01/18/2016		2,189,327			(4,438,458)					7,026,567	83,316	4.290
000000-00-0	RCG Longview Equity Fund, LP		Wilmington	DE	RCG Longview		07/18/2007		454,498			(303,049)					566,076	1,014,188	3.620
2599999. Joint Venture Interests - Other - Unaffiliated									1,520,560,671	1,841,290,728	1,841,290,728	71,887,513		39,805,473		3,996,077	172,211,940	862,143,866	XXX
575767-AL-2	MASS MUTUAL LIFE INS CO 4.900% 04/01/77			ME	CITICORP SECURITIES		03/20/2017		13,729,240	18,644,015	13,726,714		(887)				661,500		0.000
575767-AN-8	MASS MUTUAL LIFE INS CO 3.729% Due 10/15/2070 AO 15 3.729% 10/15/70			ME	J.P. MORGAN		10/22/2019		50,670,740	55,824,346	50,668,499		(2,778)				1,694,623		0.000
575767-AK-4	MASS MUTUAL LIFE INS CO 4 1/2% Due 4/15/2065 A015 4.500% 04/15/65			ME	CONVERSION BROKER		06/14/2016		14,632,470	18,622,641	14,651,652		5,365				697,500		0.000
575767-AJ-7	MASS MUTUAL LIFE INS CO 5 3/8% Due 12/1/2041 JD1 5.375% 12/01/41			ME	CONVERSION BROKER		04/26/2012		21,196,985	25,673,645	21,023,684		(27,925)				1,075,000		0.000
575767-AQ-1	MASS MUTUAL LIFE INS CO BASIC 3.375% 04/15/50			ME	CREDIT SUISSE FIRST BOSTON		04/13/2020		40,236,500	43,487,640	40,233,116		(3,384)				671,250		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURA 4.95% Due 4/22/2044 A022 4.950% 04/22/44			OH	CONVERSION BROKER		06/13/2014		5,070,200	5,580,789	5,062,370		(1,418)				247,500		0.000
636792-AB-9	NATL LIFE INSURANCE-VRMT BASIC 5.250% 07/19/68				CREDIT SUISSE FIRST BOSTON		07/10/2018		20,000,000	21,560,634	20,000,000						1,050,000		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE 6 3/4% Due 11/15/2039 MN15 6.750% 11/15/39			NY	CONVERSION BROKER		10/06/2009		41,452,941	63,841,566	41,430,338		(3,440)				2,787,750		0.000
64952G-AT-5	NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50			NY	CREDIT SUISSE FIRST BOSTON		04/08/2020		9,938,900	11,887,711	9,940,038		1,138				219,792		0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE BASIC 4.450% 05/15/69			NY	J.P. MORGAN		04/01/2019		84,161,393	110,418,773	84,143,161		(17,597)				3,631,200		0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE 6.063% Due 3/30/2040 MS31 6.063% 03/30/40			WI	Unknown Portfolio		03/25/2010		3,836,290	5,470,606	3,820,563		(1,956)				227,363		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE BASIC 3.625% 09/30/59			WI	J.P. MORGAN		09/12/2019		70,783,960	79,442,590	70,765,171		(17,811)				2,379,410		0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE BASIC 3.850% 09/30/47			WI	J.P. MORGAN		09/21/2017		84,863,400	99,931,475	84,872,778		2,241				3,272,500		0.000
677412-AF-5	OHIO NATIONAL LIFE INS 6 7/8% Due 6/15/2042 JD15 6.875% 06/15/42			OH	CONVERSION BROKER		06/06/2012		10,133,310	11,187,327	10,117,062		(2,487)				687,500		0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
69448F-AA-9	PACIFIC LIFE INSURANCE C BASIC 4.300% 10/24/67				CITICORP SECURITIES		10/17/2017		59,147,648	68,056,892	59,160,192		4,518				2,575,700		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY 4.270% 05/15/47			NY	J.P. MORGAN		05/03/2017		71,864,486	84,601,191	71,775,484		(88,145)				2,899,330		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY 4.9% Due 9/15/2044 MS15 4.900% 09/15/44			NY	CONVERSION BROKER		09/15/2014		52,712,272	69,181,171	52,604,782		(30,192)				2,513,700		0.000
878091-BC-0	TEACHERS INSUR & ANNUITY 6.85% Due 12/16/2039 JD16 6.850% 12/16/39			NY	CONVERSION BROKER		12/11/2009		38,172,366	58,186,842	37,998,015		(21,865)				2,548,200		0.000
878091-BG-1	TEACHERS INSUR & ANNUITY BASIC 3.300% 05/15/50			NY	J.P. MORGAN		05/04/2020		14,980,050	16,460,847	14,980,398		348				258,500		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE BASIC 5.150% 01/15/49				J.P. MORGAN		01/17/2019		9,948,700	12,783,677	9,950,038		779				515,000		0.000
2799999. Surplus Debentures, etc - Unaffiliated									717,531,851	880,844,378	716,924,055		(205,496)				30,613,318		XXX
000000-00-0	USB LIHTC Fund 2017-9		WILMINGTON	DE	USB LIHTC Fund 2017-9		12/06/2017		24,202,824	16,728,484	16,728,484		(2,353,806)						
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									24,202,824	16,728,484	16,728,484		(2,353,806)						XXX
000000-00-0	Aegon LIHTC Fund 55 , LLC		WILMINGTON	DE	Aegon LIHTC Fund 55 , LLC		09/14/2018		8,882,326	6,350,885	6,350,885		(2,531,441)						
000000-00-0	R4 Housing Partners X LP		WILMINGTON	DE	R4 Housing Partners X LP		12/14/2018		17,628,369	12,667,157	12,667,157		(4,961,213)						
000000-00-0	CREA Corporate Tax Credit Fund 66, LLC		WILMINGTON	DE	CREA Corporate Tax Credit Fund 66, LLC		01/03/2019		7,318,121	4,001,063	4,001,063		(3,317,058)						
000000-00-0	Georgia Tax Credit Fund XVII, L.P.		WILMINGTON	DE	Georgia Tax Credit Fund XVII, L.P.		10/15/2020		11,229,902	11,229,902	11,229,902								
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									45,058,718	34,249,007	34,249,007		(10,809,711)						XXX
000000-00-0	GEORGIA TAX CREDITS FUND VIII,LP			GA	GEORGIA TAX CREDITS FUND VIII,LP		11/15/2011		2,212,657	2,212,657	2,212,657		(919,954)						99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									2,212,657	2,212,657	2,212,657		(919,954)						XXX
000000-00-0	GUARDIAN INVESTORS SERVICES, LLC		WILMINGTON	DE	GUARDIAN INVESTORS SERVICES, LLC		08/31/2006		593,940,239	593,940,239	593,940,239	(49,734,977)		126,119,956					100.000
000000-00-0	Park Avenue Securities, LLC		WILMINGTON	DE	Park Avenue Securities, LLC		12/31/2019		32,210,803	43,735,124	43,735,124	11,524,321							100.000
000000-00-0	Advantage Capital Solar Partners I, LLC		WILMINGTON	DE	Advantage Capital Solar Partners I, LLC		10/11/2017		3,335,223	3,112,432	3,112,432								
000000-00-0	Blue Earth Solar 2017, LLC		WILMINGTON	DE	Blue Earth Solar 2017, LLC		10/26/2017		27,431,401	7,130,320	7,130,320								
000000-00-0	Fayetteville RG Solar, LLC		WILMINGTON	DE	Fayetteville RG Solar, LLC		11/05/2018		13,572,916	2,288,101	2,288,101			8,165					
000000-00-0	Conway RG Solar, LLC		WILMINGTON	DE	Conway RG Solar, LLC		02/09/2018		3,681,066	432,346	432,346								
000000-00-0	RG Plymouth Solar, LLC		WILMINGTON	DE	RG Plymouth Solar, LLC		05/30/2018		20,287,335	3,029,189	3,029,189								
000000-00-0	USB RETC Fund 2018-11, LLC		WILMINGTON	DE	USB RETC Fund 2018-11, LLC		06/18/2018		19,858,169	4,939,941	4,939,941								
000000-00-0	USB RETC Fund 2018-10, LLC		WILMINGTON	DE	USB RETC Fund 2018-10, LLC		07/26/2018		27,028,689	3,722,393	3,722,393			11,337					
000000-00-0	RG Redlands Solar, LLC		WILMINGTON	DE	RG Redlands Solar, LLC		08/15/2018		15,420,190	2,052,523	2,052,523								
000000-00-0	RG Waseco Solar, LLC		WILMINGTON	DE	RG Waseco Solar, LLC		09/20/2018		18,261,864	3,050,707	3,050,707								
000000-00-0	RBC-SkyHigh Sun Holding Company , LLC		WILMINGTON	DE	RBC-SkyHigh Sun Holding Company , LLC		10/15/2018		27,491,886	4,020,391	4,020,391			4,617,924					
000000-00-0	RG Worcester Solar, LLC		WILMINGTON	DE	RG Worcester Solar, LLC		10/09/2018		5,827,385	795,723	795,723								
000000-00-0	Advantage Capital Solar Partners II, LLC		WILMINGTON	DE	Advantage Capital Solar Partners II, LLC		10/29/2018		15,348,135	2,502,747	2,502,747								
000000-00-0	RG Paiute Solar, LLC		WILMINGTON	DE	RG Paiute Solar, LLC		03/07/2019		7,034,854	1,085,057	1,085,057			397,417					
000000-00-0	RG Granite Solar, LLC		WILMINGTON	DE	RG Granite Solar, LLC		03/22/2019		15,541,084	2,248,409	2,248,409								
000000-00-0	USB RETC Fund 2019-1 LLC		WILMINGTON	DE	USB RETC Fund 2019-1 LLC		04/25/2019		37,460,647	11,754,295	11,754,295								
000000-00-0	MPC 2019 Energy Fund 1, LLC		WILMINGTON	DE	MPC 2019 Energy Fund 1, LLC		04/24/2019		11,976,505	1,777,201	1,777,201			14,011					
000000-00-0	RG Roanoke Solar, LLC		WILMINGTON	DE	RG Roanoke Solar, LLC		06/27/2019		12,113,727	2,275,522	2,275,522			16,780					
000000-00-0	RBC-VSF 26 Holding Company, LLC		WILMINGTON	DE	RBC-VSF 26 Holding Company, LLC		06/03/2019		36,994,296	8,077,189	8,077,189			20,131,361					
000000-00-0	MG Clackamas, LLC		WILMINGTON	DE	MG Clackamas, LLC		07/26/2019		28,884,829	5,670,162	5,670,162			20,415,932					
000000-00-0	MG Gas City, LLC		WILMINGTON	DE	MG Gas City, LLC		04/13/2020		30,834,838	6,220,269	6,220,269			24,614,569					
000000-00-0	RG Mankato Solar, LLC		WILMINGTON	DE	RG Mankato Solar, LLC		04/15/2020		11,309,969					11,309,969					
000000-00-0	Nittany Solar, LLC		WILMINGTON	DE	Nittany Solar, LLC		08/28/2019		62,000,769	15,849,061	15,849,061			39,142,108					
000000-00-0	USB RETC Fund 2019-5, LLC		WILMINGTON	DE	USB RETC Fund 2019-5, LLC		11/04/2019		35,328,460	4,909,861	4,909,861			1,909,810					
000000-00-0	RBC- Fern Holding Company .< LLC		WILMINGTON	DE	RBC- Fern Holding Company .< LLC		12/18/2019		22,855,670	4,408,376	4,408,376			18,447,294					
4799999. Any Other Class of Assets - Affiliated									1,136,030,948	739,027,578	739,027,578	(38,210,656)		267,156,633					XXX
4899999. Total - Unaffiliated									2,315,094,467	2,781,572,344	2,617,652,021	71,750,278	(14,288,967)	39,805,473		3,996,077	203,131,412	862,143,866	XXX
4999999. Total - Affiliated									1,193,065,838	776,655,840	776,655,840	(33,767,147)		267,156,633			815,462	1,803,000	XXX
5099999 - Totals									3,508,160,305	3,558,228,184	3,394,307,861	37,983,131	(14,288,967)	306,962,105		3,996,077	203,946,874	863,946,866	XXX

1A ..$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ..$
2A ..$	2B ...$	2C ...$				
3A ..$	3B ...$	3C ...$				
4A ..$	4B ...$	4C ...$				
5A ..$	5B ...$	5C ...$				
6 ....$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Hanover Aquistions II, LLC	Wilmington	DE	Hanover Aquistions II, LLC	12/01/2012			12,350		100.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated								12,350		XXX
000000-00-0	GUARDIAN CHELSA PLACE APTS	WILMINGTON	DE	GUARDIAN CHELSA PLACE APTS	08/16/2018			45,000		90.000
000000-00-0	GUARDIAN SPRINGWOODS III, LLC	HOUSTON	TX	GUARDIAN SPRINGWOODS III, LLC	12/31/2019			7,641,265		90.000
000000-00-0	TROY COURT INDUSTRIAL, LLC	JURUPA VALLEY	CA	TROY COURT INDUSTRIAL, LLC	11/24/2020		4,775,000			50.000
2299999. Joint Venture Interests - Real Estate - Affiliated							4,775,000	7,686,265		XXX
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	57 Stars	01/28/2016			3,388,700		76.300
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	57 Stars	05/23/2017			2,679,992		76.030
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	57 Stars	06/30/2011			2,488,771		85.500
000000-00-0	Advantech Capital		CYM	New Horizon Capital	01/28/2016			281,298		1.600
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	Affinity Equity Partners	12/11/2018			171,417		0.280
000000-00-0	AH Bio Fund III-Q, L.P.	Wilmington	DE	Andreessen Horowitz	02/27/2020		210,000	630,000		0.360
000000-00-0	Alchemy Special Opportunities Fund IV L.P.		GGY	Alchemy Partners	12/13/2019			6,081		1.770
000000-00-0	Andreessen Horowitz LsV Fund I, L.P.	Wilmington	DE	Andreessen Horowitz	05/09/2019			5,460,000		0.590
000000-00-0	ASF VII Infrastructure L.P.			Ardian	06/22/2017			3,253,618		1.190
000000-00-0	Battery Venture XIII Side Fund, L.P.	Wilmington	DE	Battery Ventures	05/12/2020		85,000	2,468,400		1.060
000000-00-0	Battery Ventures XI, L.P.	Wilmington	DE	Battery Ventures	06/21/2016			240,000		1.230
000000-00-0	Battery Ventures XII	Wilmington	DE	Battery Ventures	03/26/2018			1,832,800		1.440
000000-00-0	Battery Ventures XII Side Fund	Wilmington	DE	Battery Ventures	03/26/2018			659,200		1.440
000000-00-0	Battery Ventures XIII, L.P.	Wilmington	DE	Battery Ventures	05/12/2020		500,000	2,800,000		1.040
000000-00-0	Beekman Investment Partners III	Wilmington	DE	Beekman Group, The	10/08/2015			668,336		7.610
000000-00-0	Beekman Investment Partners IV, LP	Wilmington	DE	Beekman Group, The	06/28/2019			4,071,100		4.710
000000-00-0	Black Diamond Capital Opportunity Fund V, L.P.	Wilmington	DE	Black Diamond Capital Management	03/18/2020		160,276	2,169,232		5.200
000000-00-0	Brynwood Partners VII	Wilmington	DE	Brynwood Partners	12/27/2013			258,915		5.360
000000-00-0	Brynwood Partners VIII	Wilmington	DE	Brynwood Partners	04/20/2018			4,189,508		3.310
000000-00-0	Bunker Hill Capital II, L.P.	Wilmington	DE	Bunker Hill Capital	12/23/2009			881,124		7.630
000000-00-0	CapStreet III, L.P.	Wilmington	DE	CapStreet Group	11/24/2008			304,573		8.430
000000-00-0	CapStreet IV, L.P.	Wilmington	DE	CapStreet Group	01/22/2015			1,910,995		5.880
000000-00-0	Capstreet V, L.P.	Wilmington	DE	CapStreet Group	12/19/2019			342,920		4.300
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC	07/26/2013			243,944		0.600
000000-00-0	CCV Fund II LP		CYM	China Creation Ventures	10/27/2020		458,385			2.200
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Partners	05/21/2015			7,719,281		0.410
000000-00-0	Centre Lane Partners IV, L.P.	Wilmington	DE	Centre Lane Partners	05/12/2017			272,546		6.380
000000-00-0	Charles River Partnership XV, L.P.	Wilmington	DE	Charles River Ventures	05/29/2012			150,000		1.980
000000-00-0	Charles River Partnership XVII, LP	Wilmington	DE	Charles River Ventures	03/28/2018			3,510,000		1.980
000000-00-0	Chequers Capital XVII, L.P.		FRA	Chequers Capital	07/17/2017			500,868		1.930
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CID Capital	11/22/2013			40,850		8.170
000000-00-0	CID Capital Opportunity Fund L.P.	Wilmington	DE	CID Capital	04/07/2008			523		13.300
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	Columbia Capital	01/22/2015			1,100,778		4.670
000000-00-0	Columbia Capital Equity Partners VII, L.P.	Wilmington	DE	Columbia Capital	11/27/2018			2,658,009		2.840
000000-00-0	Cressey & Company Fund V, L.P.	Wilmington	DE	Cressey & Company	04/13/2015			1,021,345		3.780
000000-00-0	Cressey & Company Fund VI, L.P.	Wilmington	DE	Cressey & Company	12/17/2018			1,530,000		1.710
000000-00-0	CS Global Co-Investment Partners, LP	Wilmington	DE	Grosvenor Capital Management	08/21/2009			19,256		99.500
000000-00-0	Davidson Kempner Long-Term Distressed Opportunities Fund V, L.P.	Wilmington	DE	Davidson Kempner	05/11/2020		1,350,000	3,240,000		0.870
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	Energy Spectrum Capital	01/25/2019			3,073,833		2.580
000000-00-0	EQT VI Fund		GGY	EQT Partners	11/30/2011			364,985		0.290
000000-00-0	Equistone Partners Europe Fund VI, L.P.		LUX	Equistone Partners Europe	07/09/2018			2,827,971		0.450
000000-00-0	Felicis Ventures V LP	Wilmington	DE	Felicis Ventures	06/16/2016			742,500		6.780
000000-00-0	Felicis Ventures VI, L.P.	Wilmington	DE	Felicis Ventures	09/21/2018			1,870,000		3.650
000000-00-0	Felicis Ventures VII, L.P.	Wilmington	DE	Felicis Ventures	05/27/2020		630,000	2,520,000		2.060
000000-00-0	FirstMark Capital IV, L.P.	Wilmington	DE	FirstMark Capital	04/27/2017			2,695,000		4.000
000000-00-0	FirstMark Capital OF II, L.P.	Wilmington	DE	FirstMark Capital	01/11/2018			2,025,000		4.390
000000-00-0	FirstMark Capital OF III, L.P.	Wilmington	DE	FirstMark Capital	06/26/2020		300,000	1,025,000		1.850
000000-00-0	FirstMark Capital V, L.P.	Wilmington	DE	FirstMark Capital	07/20/2020		420,000	385,000		1.760
000000-00-0	Foundation Capital IX, L.P.	Wilmington	DE	Foundation Capital	01/30/2019			3,252,448		2.850
000000-00-0	Foundry Group Next 2018, L.P.	Wilmington	DE	Foundry Group	06/26/2018			4,058,125		2.780
000000-00-0	Foundry Group Next, L.P.	Wilmington	DE	Foundry Group	07/06/2016			1,575,000		3.880
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	Foundry Group	08/09/2013			165,000		4.820
000000-00-0	Foundry Venture Capital 2013, L.P.	Wilmington	DE	Foundry Group	01/10/2013			225,000		9.700
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmington	DE	Genstar Capital	07/03/2019			3,778,788		0.390
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	Genstar Capital	10/01/2015			294,957		1.060
000000-00-0	Genstar Capital Partners VIII	Wilmington	DE	Genstar Capital	04/28/2017			1,311,833		0.630
000000-00-0	Global Infrastructure Partners A, L.P.	Wilmington	DE	Global Infrastructure Partners	07/11/2007			62,717		1.010

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	Global Infrastructure Partners	08/09/2012			270,919		0.800
000000-00-0	Global Infrastructure Partners III A/B	Wilmington	DE	Global Infrastructure Partners	08/02/2016			3,249,913		0.900
000000-00-0	Global Infrastructure Partners IV, L.P.	Wilmington	DE	Global Infrastructure Partners	09/12/2019			136,404		0.030
000000-00-0	GrandBanks Capital Ventures II	Wilmington	DE	GrandBanks Capital	11/07/2008			787,500		17.500
000000-00-0	Green Equity Investors VI, L.P.	Wilmington	DE	Leonard Green & Partners, L.P.	12/06/2012			465,751		0.640
000000-00-0	Green Equity Investors VII, L.P. & Side VII	Wilmington	DE	Leonard Green & Partners, L.P.	05/12/2017			3,727,001		0.210
000000-00-0	Green Equity Investors VIII, L.P.	Wilmington	DE	Leonard Green & Partners, L.P.	10/21/2020		1,645,246			0.220
000000-00-0	Grey Mountain Partners Fund II, L.P.	Wilmington	DE	Grey Mountain Partners	11/20/2009			86,928		6.700
000000-00-0	Grotech Ventures II, LP	Wilmington	DE	Grotech Ventures	12/28/2011			471,577		6.670
000000-00-0	GS Capital Partners VI Fund, L.P.	Wilmington	DE	Goldman Sachs	04/26/2007			24,377		0.250
000000-00-0	GS Vintage Fund IV, L.P.	Wilmington	DE	Goldman Sachs	01/23/2007			28,831		1.320
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone Credit	09/22/2016			14,011,141		0.750
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	Blackstone Credit	03/27/2019			292,312		0.690
000000-00-0	GTCR Fund XI/A & B	Wilmington	DE	GTCR	09/02/2014			1,403,926		0.640
000000-00-0	GTCR Fund XII	Wilmington	DE	GTCR	05/04/2018			8,097,474		0.430
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.	Wilmington	DE	HarbourVest Partners	04/28/2016			33,375,000		99.000
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	Harvest Partners	09/28/2016			2,554,355		0.750
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Partners	11/27/2019			9,841,004		0.520
000000-00-0	HPS Mezzanine Partners 2019, L.P.	Wilmington	DE	HPS Investment Partners	08/29/2019			9,321,280		0.350
000000-00-0	HPS Mezzanine Partners III, L.P.	Wilmington	DE	HPS Investment Partners	02/27/2017			4,072,803		2.670
000000-00-0	Huron Fund IV, L.P	Wilmington	DE	Huron Capital Partners, LLC	07/12/2013			1,290,000		4.140
000000-00-0	Huron Fund V	Wilmington	DE	Huron Capital Partners, LLC	04/18/2018			878,674		1.230
000000-00-0	Investindustrial VI LP			Investindustrial Advisors Limited	05/24/2016			1,913,957		0.930
000000-00-0	Investindustrial VII L.P.			Investindustrial Advisors Limited	09/16/2019			1,295,877		0.540
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DE	I Squared Capital	06/07/2018			5,382,506		0.370
000000-00-0	Jade Equity Investors, L.P.	Wilmington	DE	Leonard Green & Partners, L.P.	04/15/2020		599,830	58,397		0.270
000000-00-0	Kinderhook Capital Fund V, L.P.	Wilmington	DE	Kinderhook Industries	12/19/2017			2,679,449		2.670
000000-00-0	Kinderhook Capital Fund VI, L.P.	Wilmington	DE	Kinderhook Industries	07/31/2020		818,041	417,041		1.530
000000-00-0	Levine Leichtman Capital Partners V, L.P.	Wilmington	DE	Levine Leichtman Capital Partners	04/11/2013			587,206		1.370
000000-00-0	Lime Rock Partners VIII, L.P.		CYM	Lime Rock Partners	11/26/2018			2,335,629		3.330
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	Lovell Minnick Partners, LLC	03/27/2015			954,448		3.620
000000-00-0	Lovell Minnick Equity Partners V, LP	Wilmington	DE	Lovell Minnick Partners, LLC	10/25/2019			6,133,400		1.680
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power	01/29/2007			131,854		1.050
000000-00-0	Meritech Capital Partners VI, L.P.	Wilmington	DE	Meritech Capital Partners	06/18/2018			3,491,250		1.590
000000-00-0	Meritech Capital Partners VII, L.P.	Wilmington	DE	Meritech Capital Partners	11/09/2020		660,000			1.250
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	02/29/2012			107,088		4.570
000000-00-0	MSouth Equity Partners III, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	11/09/2015			1,710,292		3.850
000000-00-0	MSouth Equity Partners IV, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	09/06/2019			4,592,645		2.130
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	Nautic Partners	05/24/2007			(18,423)		3.440
000000-00-0	New Leaf Ventures III, L.P.	Wilmington	DE	New Leaf Venture Partners	12/15/2015			875,000		8.380
000000-00-0	Opus Capital Venture Partners VI, LP	Wilmington	DE	Opus Capital	02/28/2011			367,528		10.080
000000-00-0	Phoenix Equity Partners 2010, L.P.			Phoenix Equity Partners	06/02/2010			293,709		3.330
000000-00-0	Platte River Equity IV, L.P.	Wilmington	DE	Platte River Ventures	05/02/2018			492,000		3.200
000000-00-0	Point 406 Ventures II, L.P.	Wilmington	DE	.406 Ventures	07/12/2012			420,000		8.570
000000-00-0	Primus Capital Fund VI, L.P.	Wilmington	DE	Primus Capital	12/05/2007			19,216		3.640
000000-00-0	Primus Capital Fund VIII, L.P.	Wilmington	DE	Primus Capital	12/21/2017			7,093,327		3.890
000000-00-0	Prophet Equity, L.P.	Wilmington	DE	Prophet Equity, L.P.	11/20/2008			164,685		7.380
000000-00-0	Redpoint Omega III, L.P.	Wilmington	DE	Redpoint Ventures	05/14/2018			2,337,663		2.600
000000-00-0	Redview Capital		CYM	New Horizon Capital	01/28/2016			265,851		1.600
000000-00-0	Redview Capital II L.P.		CYM	New Horizon Capital	06/21/2018			264,879		1.210
000000-00-0	Sumeru Equity Partners III, L.P.	Wilmington	DE	Sumeru Equity Partners	07/16/2020		9,340,013	222,039		6.050
000000-00-0	SVP Dislocation Fund, L.P.		CYM	Strategic Value Partners, LLC	09/16/2020		2,700,000	3,600,000		1.480
000000-00-0	Techstars Accelerator 2021, L.P.	Wilmington	DE	Techstars Ventures	11/13/2020		100,000			5.000
000000-00-0	Techstars Ventures 2017, L.P.	Wilmington	DE	Techstars Ventures	01/17/2018			2,937,500		6.460
000000-00-0	Thompson Street Capital Partners IV, L.P.	Wilmington	DE	Thompson Street Capital Partners	01/25/2016			1,518,696		3.120
000000-00-0	Thompson Street Capital Partners V, L.P.	Wilmington	DE	Thompson Street Capital Partners	07/27/2018			9,227,851		1.700
000000-00-0	Trident V, L.P.		CYM	Stone Point Capital	12/28/2010			60,096		0.360
000000-00-0	Trident VI, L.P.		CYM	Stone Point Capital	09/12/2014			606,616		0.560
000000-00-0	Trident VII, L.P.	Wilmington	DE	Stone Point Capital	12/18/2017			2,793,945		0.470
000000-00-0	Trident VIII, L.P.	Wilmington	DE	Stone Point Capital	04/08/2020		717,137	2,670,242		0.150
000000-00-0	Trilantic Capital Partners IV, L.P.	Wilmington	DE	Trilantic Capital Partners	10/29/2007			471,960		0.860
000000-00-0	Trinity Ventures XII, L.P.	Wilmington	DE	Trinity Ventures	04/07/2016			810,000		3.340
000000-00-0	Trivest Discovery Fund I L.P.	Wilmington	DE	Trivest Partners, L.P.	06/12/2020		233,019	208,315		1.390
000000-00-0	Trivest Fund V LP	Wilmington	DE	Trivest Partners, L.P.	05/24/2013			1,033,830		3.750

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Trivest Fund VI, L.P.	Wilmington	DE	Trivest Partners, L.P.	02/08/2019			808,016		3.410
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	Trivest Partners, L.P.	01/17/2017			376,957		1.360
000000-00-0	TSG6, L.P	Wilmington	DE	TSG Consumer Products	07/02/2012			226,015		0.940
000000-00-0	TSG7 L.P. A	Wilmington	DE	TSG Consumer Products	03/30/2016			448,914		0.950
000000-00-0	TSG7, L.P. B	Wilmington	DE	TSG Consumer Products	01/19/2016			1,310,781		0.780
000000-00-0	TSG8 L.P.	Wilmington	DE	TSG Consumer Products	01/08/2019			3,863,699		0.530
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures	03/19/2015			1,640,326		5.420
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures	11/29/2017			2,368,302		3.450
000000-00-0	venBio Global Strategic Fund III, L.P.	Wilmington	DE	venBio	03/25/2020		346,639	4,270,313		6.170
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.	Wilmington	DE	Warburg Pincus	06/20/2019			1,668,000		0.280
000000-00-0	Warburg Pincus Energy	Wilmington	DE	Warburg Pincus	07/25/2014			1,980,000		0.780
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Warburg Pincus	12/21/2015			1,104,000		0.190
000000-00-0	Warburg, Pincus Private Equity XI, LP	Wilmington	DE	Warburg Pincus	09/20/2012			4,686		0.230
000000-00-0	Pimco Bravo Fund II, LP	Wilmington	DE	Pacific Investment Management Company LLC	10/22/2013			3,886		0.270
2599999. Joint Venture Interests - Other - Unaffiliated							21,273,587	280,406,165		XXX
575767-AN-8	MASS MUTUAL LIFE INS CO 3.729% Due 10/15/2070 AO 15 3.729% 10/15/70		ME	CREDIT SUISSE FIRST BOSTON	10/22/2019			25,986,240		0.000
575767-AQ-1	MASS MUTUAL LIFE INS CO BASIC 3.375% 04/15/50		ME	CREDIT SUISSE FIRST BOSTON	04/13/2020		40,236,500			0.000
64952G-AT-5	NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50		NY	CREDIT SUISSE FIRST BOSTON	04/08/2020		9,938,900			0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE BASIC 3.625% 09/30/59		WI	J.P. MORGAN	09/12/2019			26,169,100		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY 4.270% 05/15/47		NY	PIERPONT SECURITIES	10/15/2019			20,034,870		0.000
878091-BG-1	TEACHERS INSUR & ANNUITY BASIC 3.300% 05/15/50		NY	J.P. MORGAN	05/04/2020		14,980,050			0.000
2799999. Surplus Debentures, etc - Unaffiliated							65,155,450	72,190,210		XXX
000000-00-0	USB LIHTC Fund 2017-9	Wilmington	DE	USB LIHTC Fund 2017-9	12/06/2018			10,849,179		
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								10,849,179		XXX
000000-00-0	Aegon LIHTC Fund 55 , LLC	Wilmington	DE	Aegon LIHTC Fund 55 , LLC	09/14/2018			5,345,420		
000000-00-0	R4 Housing Partners X LP	Wilmington	DE	R4 Housing Partners X LP	12/14/2018			8,134,215		
000000-00-0	CREA Corporate Tax Credit Fund 66, LLC	Wilmington	DE	CREA Corporate Tax Credit Fund 66, LLC	01/03/2019			6,564,997		
000000-00-0	Georgia Tax Credit Fund XVII, L.P.	Wilmington	DE	Georgia Tax Credit Fund XVII, L.P.	10/15/2020		4,088,921	7,140,981		
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							4,088,921	27,185,613		XXX
000000-00-0	RBC-SkyHigh Sun Holding Company , LLC	WILMINGTON	DE	RBC-SkyHigh Sun Holding Company , LLC	10/15/2018			8,287,553		
000000-00-0	RG Paiute Solar, LLC	WILMINGTON	DE	RG Paiute Solar, LLC	03/07/2019			1,575,353		
000000-00-0	RG Granite Solar, LLC	WILMINGTON	DE	RG Granite Solar, LLC	03/22/2019			2,554,355		
000000-00-0	MPC 2019 Energy Fund 1, LLC	WILMINGTON	DE	MPC 2019 Energy Fund 1, LLC	04/24/2019			237,171		
000000-00-0	RBC-VSF 26 Holding Company, LLC	WILMINGTON	DE	RBC-VSF 26 Holding Company, LLC	06/03/2019			22,020,327		
000000-00-0	MG Clackamas, LLC	WILMINGTON	DE	MG Clackamas, LLC	07/26/2019			20,295,496		
000000-00-0	MG Gas City, LLC	WILMINGTON	DE	MG Gas City, LLC	04/13/2020		9,249,896	21,584,942		
000000-00-0	RG Mankato Solar, LLC	WILMINGTON	DE	RG Mankato Solar, LLC	04/15/2020		405,348	10,909,160		
000000-00-0	Nittany Solar, LLC	WILMINGTON	DE	Nittany Solar, LLC	08/28/2019			55,207,385		
000000-00-0	USB RETC Fund 2019-5, LLC	WILMINGTON	DE	USB RETC Fund 2019-5, LLC	11/04/2019			7,385,158		
000000-00-0	RBC- Fern Holding Company .< LLC	WILMINGTON	DE	RBC- Fern Holding Company .< LLC	12/18/2019			22,514,891		
4799999. Any Other Class of Assets - Affiliated							9,655,244	172,571,790		XXX
4899999. Total - Unaffiliated							90,517,958	390,631,167		XXX
4999999. Total - Affiliated							14,430,244	180,270,405		XXX
5099999 - Totals							104,948,202	570,901,572		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	North Bridge Venture Partners VI	Wilmington	DE	CAPITAL DISTRIBUTION	03/07/2006	12/31/2020	112,034							112,034	112,034				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							112,034							112,034	112,034				
000000-00-0	GUARDIAN MATTHEWS,LLC	NASHVILLE	TN	CAPITAL DISTRIBUTION	09/01/1989	12/31/2020	180,419							180,419	180,419				
000000-00-0	GUARDIAN SHORES, LLC	MARINA DEL RAY	CA	CAPITAL DISTRIBUTION	03/25/2011	12/31/2020	2,003,837							2,003,837	2,003,837				
000000-00-0	GUARDIAN CHELSA PLACE APTS	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/16/2018	12/31/2020	216,603							216,603	216,603				
2299999. Joint Venture Interests - Real Estate - Affiliated							2,400,859							2,400,859	2,400,859				
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2016	12/31/2020	309,824							309,824	309,824				
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	CAPITAL DISTRIBUTION	05/23/2017	12/31/2020	590,597							590,597	590,597				
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	12/31/2020	7,048,063							7,048,063	7,048,063				
000000-00-0	Advantech Capital		CYM	CAPITAL DISTRIBUTION	01/28/2016	12/31/2020	541,575							541,575	541,575				
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	CAPITAL DISTRIBUTION	12/11/2018	12/31/2020	342,268							342,268	342,268				
000000-00-0	ASF VII Infrastructure L.P.			CAPITAL DISTRIBUTION	06/22/2017	12/31/2020	865,118							865,118	865,118				
000000-00-0	Battery Ventures XI Side Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/21/2016	12/31/2020	354,538							354,538	354,538				
000000-00-0	Battery Ventures XI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/21/2016	12/31/2020	242,833							242,833	242,833				
000000-00-0	Beekman Investment Partners III	Wilmington	DE	CAPITAL DISTRIBUTION	10/08/2015	12/31/2020	2,957,969							2,957,969	2,957,969				
000000-00-0	Black Diamond Capital Opportunity Fund V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/18/2020	12/31/2020	349,919							349,919	349,919				
000000-00-0	Brynwood Partners VII	Wilmington	DE	CAPITAL DISTRIBUTION	12/27/2013	12/31/2020	4,226,623							4,226,623	4,226,623				
000000-00-0	Brynwood Partners VIII	Wilmington	DE	CAPITAL DISTRIBUTION	04/20/2018	12/31/2020	2,611,066							2,611,066	2,611,066				
000000-00-0	Calvert Street Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2009	12/31/2020	33,333							33,333	33,333				
000000-00-0	CapStreet III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/24/2008	12/31/2020	150,682							150,682	150,682				
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2013	12/31/2020	181,222							181,222	181,222				
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/21/2015	12/31/2020	2,437,065							2,437,065	2,437,065				
000000-00-0	Centre Lane Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/12/2017	12/31/2020	1,559,316							1,559,316	1,559,316				
000000-00-0	Centre Lane Partners V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	09/11/2019	12/31/2020	59,816							59,816	59,816				
000000-00-0	Charles River Partnership XV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/29/2012	12/31/2020	396,879							396,879	396,879				
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/22/2013	12/31/2020	80,413							80,413	80,413				
000000-00-0	CID Capital Opportunity Fund L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/07/2008	12/31/2020	50,619							50,619	50,619				
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2015	12/31/2020	1,479,744							1,479,744	1,479,744				
000000-00-0	Cressey & Company Fund V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/13/2015	12/31/2020	713,415							713,415	713,415				
000000-00-0	Crosslink Ventures VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/11/2010	12/31/2020	632,504							632,504	632,504				
000000-00-0	CS Global Co-Investment Partners, LP	Wilmington	DE	CAPITAL DISTRIBUTION	08/21/2009	12/31/2020	117,106							117,106	23,906		(93,200)	(93,200)	
000000-00-0	Davidson Kempner Long-Term Distressed Opportunities Fund V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/11/2020	12/31/2020	246,489							246,489	246,489				
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/25/2019	12/31/2020	33,488							33,488	33,488				
000000-00-0	EQT VI Fund		GGY	CAPITAL DISTRIBUTION	11/30/2011	12/31/2020	555,376							555,376	555,376				
000000-00-0	FirstMark Capital OF II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/11/2018	12/31/2020	87,440							87,440	87,440				
000000-00-0	Foundation Capital VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/09/2015	12/31/2020	201,236							201,236	201,236				
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2013	12/31/2020	80,907							80,907	80,907				
000000-00-0	Foundry Venture Capital 2010 Annex, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	08/25/2015	12/31/2020	185,503							185,503	185,503				
000000-00-0	Foundry Venture Capital 2010, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/11/2010	12/31/2020	323,581							323,581	323,581				
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/03/2019	12/31/2020	542,454							542,454	542,454				
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2015	12/31/2020	1,440,077							1,440,077	1,440,077				
000000-00-0	Genstar Capital Partners VIII	Wilmington	DE	CAPITAL DISTRIBUTION	04/28/2017	12/31/2020	689,081							689,081	689,081				
000000-00-0	Global Infrastructure Partners A, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/11/2007	12/31/2020	4							4	4				
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2012	12/31/2020	265,904							265,904	265,904				
000000-00-0	Global Infrastructure Partners III A/B	Wilmington	DE	CAPITAL DISTRIBUTION	08/02/2016	12/31/2020	1,420,944							1,420,944	1,420,944				
000000-00-0	Green Equity Investors VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/06/2012	12/31/2020	593,036							593,036	593,036				
000000-00-0	Green Equity Investors VII, L.P. & Side VII	Wilmington	DE	CAPITAL DISTRIBUTION	05/12/2017	12/31/2020	1,130,626							1,130,626	1,130,626				
000000-00-0	Grotech Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/01/2007	12/31/2020	338,909							338,909	338,909				
000000-00-0	Grotech Ventures II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/28/2011	12/31/2020	3,683,333							3,683,333	3,683,333				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GS Capital Partners VI Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/26/2007	12/31/2020	392,680							392,680	392,680				
000000-00-0	GS Vintage Fund IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/23/2007	12/31/2020	78,457							78,457	78,457				
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DE	CAPITAL DISTRIBUTION	09/22/2016	12/31/2020	4,633,350							4,633,350	4,633,350				
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2019	12/31/2020	1,505							1,505	1,505				
000000-00-0	GTCR Fund XI/A & B	Wilmington	DE	CAPITAL DISTRIBUTION	09/02/2014	12/31/2020	1,724,044							1,724,044	1,724,044				
000000-00-0	GTCR Fund XII	Wilmington	DE	CAPITAL DISTRIBUTION	05/04/2018	12/31/2020	1,274,775							1,274,775	1,274,775				
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	CAPITAL DISTRIBUTION	09/28/2016	12/31/2020	926,057							926,057	926,057				
000000-00-0	HPS Mezzanine Partners 2019, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/29/2019	12/31/2020	1,332,636							1,332,636	1,332,636				
000000-00-0	HPS Mezzanine Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/27/2017	12/31/2020	6,188,528							6,188,528	6,188,528				
000000-00-0	Huron Fund V	Wilmington	DE	CAPITAL DISTRIBUTION	04/18/2018	12/31/2020	104,861							104,861	104,861				
000000-00-0	Investindustrial VI LP			CAPITAL DISTRIBUTION	05/24/2016	12/31/2020	461,375							461,375	461,375				
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/07/2018	12/31/2020	96,121							96,121	96,121				
000000-00-0	J.C. Flowers II, L.P.		CYM	CAPITAL DISTRIBUTION	05/26/2006	12/31/2020	10,360							10,360	10,360				
000000-00-0	Kinderhook Capital Fund V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/19/2017	12/31/2020	934,138							934,138	934,138				
000000-00-0	Lime Rock Partners VIII, L.P.		CYM	CAPITAL DISTRIBUTION	11/26/2018	12/31/2020	17,841							17,841	17,841				
000000-00-0	Longworth Advisors Fund III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/08/2009	12/31/2020	25,769							25,769	25,769				
000000-00-0	Longworth Venture Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/10/2008	12/31/2020	1,267,653							1,267,653	1,267,653				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/29/2007	12/31/2020	173,907							173,907	173,907				
000000-00-0	Meritech Capital Partners VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/18/2018	12/31/2020	240,064							240,064	240,064				
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/29/2012	12/31/2020	3,414,338							3,414,338	3,414,338				
000000-00-0	MSouth Equity Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/09/2015	12/31/2020	2,893,570							2,893,570	2,893,570				
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2007	12/31/2020	4,300							4,300	4,300				
000000-00-0	Opus Capital Venture Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/28/2011	12/31/2020	280,723							280,723	280,723				
000000-00-0	Phoenix Equity Partners 2010, L.P.			CAPITAL DISTRIBUTION	06/02/2010	12/31/2020	101,808							101,808	101,808				
000000-00-0	Platte River Equity IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/02/2018	12/31/2020	48,768							48,768	48,768				
000000-00-0	Point 406 Ventures II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/12/2012	12/31/2020	1,037,840							1,037,840	1,037,840				
000000-00-0	Presidio Partners 2007, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2007	12/31/2020	447,046							447,046	447,046				
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2012	12/31/2020	855,932							855,932	855,932				
000000-00-0	Primus Capital Fund VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2017	12/31/2020	293,540							293,540	293,540				
000000-00-0	Prophet Equity, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2008	12/31/2020	265,894							265,894	265,894				
000000-00-0	Quintana Energy Partners, L.P.		CYM	CAPITAL DISTRIBUTION	11/21/2006	12/31/2020	104,466							104,466	104,466				
000000-00-0	Redview Capital		CYM	CAPITAL DISTRIBUTION	01/28/2016	12/31/2020	164,263							164,263	164,263				
000000-00-0	StarVest Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/16/2008	12/31/2020	71,333							71,333	71,333				
000000-00-0	Sumeru Equity Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/16/2020	12/31/2020	352,915							352,915	352,915				
000000-00-0	SVB Capital Preferred Return Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/10/2010	12/31/2020	1,150,350							1,150,350	1,150,350				
000000-00-0	Thompson Street Capital Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/25/2016	12/31/2020	1,716,465							1,716,465	1,716,465				
000000-00-0	Trident V, L.P.		CYM	CAPITAL DISTRIBUTION	12/28/2010	12/31/2020	64,671							64,671	64,671				
000000-00-0	Trident VI, L.P.		CYM	CAPITAL DISTRIBUTION	09/12/2014	12/31/2020	2,048,106							2,048,106	2,048,106				
000000-00-0	Trident VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/18/2017	12/31/2020	122,748							122,748	122,748				
000000-00-0	Trident VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/08/2020	12/31/2020	115,505							115,505	115,505				
000000-00-0	Trilantic Capital Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/29/2007	12/31/2020	726,287							726,287	726,287				
000000-00-0	Trivest Fund V LP	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2013	12/31/2020	399,030							399,030	399,030				
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	CAPITAL DISTRIBUTION	01/17/2017	12/31/2020	169,233							169,233	169,233				
000000-00-0	TSG6, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	07/02/2012	12/31/2020	2,478,677							2,478,677	2,478,677				
000000-00-0	TSG7, L.P. B	Wilmington	DE	CAPITAL DISTRIBUTION	01/19/2016	12/31/2020	382,741							382,741	382,741				
000000-00-0	Upfront V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/19/2015	12/31/2020	527,757							527,757	527,757				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/29/2017	12/31/2020	347,800							347,800	347,800				
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/20/2019	12/31/2020	230,400							230,400	230,400				
000000-00-0	Warburg Pincus Energy	Wilmington	DE	CAPITAL DISTRIBUTION	07/25/2014	12/31/2020	1,584,836							1,584,836	1,584,836				
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2015	12/31/2020	2,184,000							2,184,000	2,184,000				
000000-00-0	Warburg, Pincus Private Equity X, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2007	12/31/2020	1,520,558							1,520,558	1,520,558				
000000-00-0	Warburg, Pincus Private Equity XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/20/2012	12/31/2020	1,382,500							1,382,500	1,382,500				
000000-00-0	Pimco Bravo Fund II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/22/2013	12/31/2020	1,631,798							1,631,798	1,631,798				
000000-00-0	High Street Real Estate Fund V	Wilmington	DE	CAPITAL DISTRIBUTION	01/18/2016	12/31/2020	11,246,509							11,246,509	11,246,509				
000000-00-0	RCG Longview Equity Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	07/18/2007	12/31/2020	231,817							231,817	231,817				

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
2599999. Joint Venture Interests - Other - Unaffiliated							100,633,543							100,633,543	100,540,343		(93,200)	(93,200)	
64952G-AF-5	NEW YORK LIFE INSURANCE 6 3/4% Due 11/15/2039 MN15 6.750% 11/15/39		NY	DIRECT - 1	10/08/2009	12/31/2020	5,789,303		267			267		5,789,570	5,789,570				391,500
64952G-AQ-1	NEW YORK LIFE INSURANCE BASIC 4.450% 05/15/69		NY	Various	04/01/2019	06/23/2020	1,489,315		32			32		1,489,347	1,882,695		393,348	393,348	43,882
878091-BF-3	TEACHERS INSUR & ANNUITY 4.270% 05/15/47		NY	J.P. MORGAN	05/03/2017	07/16/2020	996,956		33			33		996,989	1,234,750		237,761	237,761	29,060
2799999. Surplus Debentures, etc - Unaffiliated							8,275,574		332			332		8,275,906	8,907,015		631,109	631,109	464,442
000000-00-0	Advantage Capital Solar I	Wilmington	DE	Advantage Capital Solar I	10/11/2017	12/31/2020	600,000							600,000	600,000				
000000-00-0	Blue Earth Solar (Geronimo)	Wilmington	DE	Blue Earth Solar (Geronimo)	10/26/2017	12/31/2020	972,297							972,297	972,297				
000000-00-0	Fayetteville RG Solar (Panda/ReneSola)	Wilmington	DE	Fayetteville RG Solar (Panda/ReneSola)	11/05/2018	12/31/2020	327,825							327,825	327,825				
000000-00-0	Conway RG Solar, LLC (Greenbacker- Rockwell)	Wilmington	DE	Conway RG Solar, LLC (Greenbacker-Rockwell)	02/09/2018	12/31/2020	74,029							74,029	74,029				
000000-00-0	RG Plymouth Solar, LLC	Wilmington	DE	RG Plymouth Solar, LLC	05/30/2018	12/31/2020	688,787							688,787	688,787				
000000-00-0	USB RETC Fund 2018-10,LLC	Wilmington	DE	USB RETC Fund 2018-10,LLC	07/26/2018	12/31/2020	655,483							655,483	655,483				
000000-00-0	USB RETC Fund 2018-11,LLC	Wilmington	DE	USB RETC Fund 2018-11,LLC	06/18/2018	12/31/2020	460,829							460,829	460,829				
000000-00-0	RG Redlands Solar, LLC	Wilmington	DE	RG Redlands Solar, LLC	08/15/2018	12/31/2020	305,632							305,632	305,632				
000000-00-0	RG Waseco Solar, LLC	Wilmington	DE	RG Waseco Solar, LLC	09/20/2018	12/31/2020	594,935							594,935	594,935				
000000-00-0	SkyHigh Sun, LLC	Wilmington	DE	SkyHigh Sun, LLC	10/15/2018	12/31/2020	291,697							291,697	291,697				
000000-00-0	RG Worcester Solar, LLC	Wilmington	DE	RG Worcester Solar, LLC	10/09/2018	12/31/2020	127,810							127,810	127,810				
000000-00-0	Advantage Capital Solar II	Wilmington	DE	Advantage Capital Solar II	10/29/2018	12/31/2020	440,233							440,233	440,233				
000000-00-0	RG Paiute Solar, LLC	Wilmington	DE	RG Paiute Solar, LLC	03/07/2019	12/31/2020	92,878							92,878	153,900		61,022	61,022	
000000-00-0	RG Granite Solar, LLC	Wilmington	DE	RG Granite Solar, LLC	03/22/2019	12/31/2020	305,946							305,946	305,946				
000000-00-0	USB RETC Fund 2019-1 LLC	Wilmington	DE	USB RETC Fund 2019-1 LLC	04/25/2019	12/31/2020	1,429,656							1,429,656	1,429,656				
000000-00-0	MPC 2019 Energy Fund 1, LLC	Wilmington	DE	MPC 2019 Energy Fund 1, LLC	04/24/2019	12/31/2020	160,666							160,666	160,666				
000000-00-0	RG Roanoke Solar, LLC	Wilmington	DE	RG Roanoke Solar, LLC	06/27/2019	12/31/2020	309,974							309,974	309,974				
000000-00-0	RBC-VSF 26 Holding Company, LLC	Wilmington	DE	RBC-VSF 26 Holding Company, LLC	06/03/2019	12/31/2020	320,466							320,466	320,466				
000000-00-0	RG Mankato Solar, LLC	Wilmington	DE	RG Mankato Solar, LLC	04/15/2020	12/31/2020								4,539	4,539				
000000-00-0	Nittany Solar, LLC	Wilmington	DE	Nittany Solar, LLC	08/28/2019	12/31/2020	216,216							216,216	346,169		129,953	129,953	
000000-00-0	USB RETC Fund 2019-5, LLC	Wilmington	DE	USB RETC Fund 2019-5, LLC	11/04/2019	12/31/3202	565,487							565,487	565,487				
4799999. Any Other Class of Assets - Affiliated							8,940,847							8,945,386	9,136,361		190,975	190,975	
4899999. Total - Unaffiliated							109,021,151		332			332		109,021,483	109,559,392		537,909	537,909	464,442
4999999. Total - Affiliated							11,341,706							11,346,245	11,537,220		190,975	190,975	
5099999 - Totals							120,362,857		332			332		120,367,728	121,096,612		728,884	728,884	464,442

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	AGENCY FOR INTERNATIONAL DEVEL 6MO $LIBR FLAT																				
61772*-AC-2	RSTWKLY, CALLAB			5	1.A	733,660	97.0000	727,500	750,000	749,195		719			3.410	6.130	MN	4,274	7,694	07/11/1996	11/01/2021
912803-EY-5	STRIP PRINC STRIPS				1.A	32,960,568	64.8950	56,068,875	86,400,000	35,523,845		1,177,258			0.000	3.399	N/A			10/10/2018	05/15/2047
912803-EZ-2	STRIP PRINC STRIPS				1.A	67,574,608	64.3910	109,850,406	170,600,000	73,777,978		2,286,794			0.000	3.174	N/A			03/23/2018	08/15/2047
912803-FD-0	STRIP PRINC STRIPS				1.A	75,746,990	63.4020	115,392,266	182,000,000	80,058,672		2,365,702			0.000	3.022	N/A			03/25/2019	05/15/2048
912803-FP-3	STRIP PRINC STRIPS				1.A	63,480,500	60.8130	60,812,500	100,000,000	63,686,697		206,197			0.000	1.542	N/A			10/14/2020	05/15/2050
912803-FR-9	STRIP PRINC STRIPS				1.A	72,086,340	60.5630	69,041,250	114,000,000	72,320,519		234,179			0.000	1.542	N/A			10/14/2020	08/15/2050
912810-EP-9	US TREASURY N/B 7 1/8% Due 2/15/2023 FA15	SD			1.A	305,438	114.6800	344,039	300,000	300,853		(361)			7.125	6.978	FA	8,074	22,210	05/18/1993	02/15/2023
912810-RS-9	US TREASURY N/B 2 1/2% Due 5/15/2046 MN15				1.A	653,027	119.5310	896,484	750,000	661,663		2,237			2.500	3.180	MN	2,434	18,750	12/15/2016	05/15/2046
912810-RT-7	US TREASURY N/B 2 1/4% Due 8/15/2046 FA15				1.A	3,812,869	114.2190	5,105,578	4,470,000	3,870,038		15,368			2.250	3.005	FA	37,989	100,575	02/09/2017	08/15/2046
912810-RY-6	US TREASURY N/B BONDS				1.A	4,180,920	125.4530	5,494,847	4,380,000	4,193,771		4,529			2.750	2.983	FA	45,496	120,450	02/01/2018	08/15/2047
912810-SA-7	US TREASURY N/B BONDS				1.A	7,486,837	131.3280	9,881,128	7,524,000	7,489,171		809			3.000	3.025	FA	85,258	225,720	07/02/2018	02/15/2048
912810-SC-3	US TREASURY N/B BONDS				1.A	333,156	134.2970	470,039	350,000	333,930		352			3.125	3.384	MN	1,420	10,938	10/10/2018	05/15/2048
912810-SE-9	US TREASURY N/B BONDS				1.A	2,954,710	140.5160	3,934,438	2,800,000	2,948,564		(3,370)			3.375	3.088	MN	12,269	94,500	04/26/2019	11/15/2048
912810-SF-6	US TREASURY N/B BONDS				1.A	1,896,221	131.9690	2,309,453	1,750,000	1,890,976		(3,370)			3.000	2.595	FA	19,830	52,500	05/31/2019	02/15/2049
912810-SH-2	US TREASURY N/B BONDS				1.A	6,391,515	129.2030	7,060,951	5,465,000	6,361,766		(22,970)			2.875	2.103	MN	20,399	157,119	11/04/2019	05/15/2049
912810-SJ-8	US TREASURY N/B BONDS				1.A	351,463	114.5160	400,805	350,000	351,420		(34)			2.250	2.231	FA	2,975	7,875	09/11/2019	08/15/2049
912810-SK-5	US TREASURY N/B BONDS				1.A	764,798	117.5470	775,809	660,000	762,735		(2,055)			2.375	1.680	MN	2,035	15,675	05/07/2020	11/15/2049
912810-SL-3	US TREASURY N/B BONDS				1.A	20,243,574	108.6720	18,800,234	17,300,000	20,200,687		(42,888)			2.000	1.306	FA	130,690	173,000	07/20/2020	02/15/2050
912810-SN-9	US TREASURY N/B BONDS				1.A	12,572,991	90.7660	12,171,670	13,410,000	12,577,871		4,880			1.250	1.512	MN	21,763	83,813	10/27/2020	05/15/2050
912810-SQ-2	US TREASURY N/B BONDS				1.A	48,824,219	94.7030	47,351,563	50,000,000	48,835,351		11,133			1.125	1.259	FA	188,010		10/14/2020	08/15/2040
912828-3Q-1	US GOVERNMENT TREAS BILL NOTES				1.A	4,826,524	100.0550	4,852,652	4,850,000	4,849,686		8,014			2.000	2.168	JJ	44,810	97,000	01/18/2018	01/15/2021
912828-3V-0	US GOVERNMENT TREAS BILL NOTES				1.A	2,966,953	109.0700	3,272,109	3,000,000	2,979,944		4,593			2.500	2.674	JJ	31,386	75,000	02/06/2018	01/31/2025
912828-4F-4	US GOVERNMENT TREAS BILL NOTES				1.A	982,852	109.8590	1,098,594	1,000,000	989,105		2,410			2.625	2.899	MS	6,744	26,250	05/07/2018	03/31/2025
912828-5K-2	US GOVERNMENT TREAS BILL NOTES				1.A	2,497,754	107.6560	2,691,406	2,500,000	2,498,778		528			2.875	2.893	AO	12,440	71,875	11/27/2018	10/31/2023
912828-5R-7	US GOVERNMENT TREAS BILL NOTES	SD			1.A	160,431	102.3790	163,806	160,000	160,146		(149)			2.625	2.528	JD	196	4,200	01/16/2019	12/15/2021
912828-5U-0	US GOVERNMENT TREAS BILL NOTES				1.A	7,026,797	107.3280	7,512,969	7,000,000	7,016,830		(4,849)			2.625	2.541	JD	1,010	183,750	01/14/2019	12/31/2023
912828-5X-4	US GOVERNMENT TREAS BILL NOTES				1.A	10,758,340	100.1720	10,768,477	10,750,000	10,750,402		(4,955)			2.500	2.453	JJ	112,466	268,750	05/02/2019	01/31/2021
912828-5Z-9	US GOVERNMENT TREAS BILL NOTES				1.A	49,060,352	107.1330	52,495,078	49,000,000	49,038,605		(11,918)			2.500	2.473	JJ	512,636	1,225,000	02/14/2019	01/31/2024
912828-6B-1	US GOVERNMENT TREAS BILL NOTES				1.A	3,368,063	114.7970	3,788,297	3,300,000	3,357,150		(6,305)			2.625	2.389	FA	32,720	86,625	03/28/2019	02/15/2029
912828-6R-6	US GOVERNMENT TREAS BILL NOTES				1.A	20,812,838	106.8130	22,056,781	20,650,000	20,780,892		(34,839)			2.250	2.050	AO	79,577	464,625	01/28/2020	04/30/2024
912828-6V-7	US GOVERNMENT TREAS BILL NOTES				1.A	10,934,395	100.8090	10,937,732	10,850,000	10,876,817		(56,775)			2.125	1.540	MN	20,381	230,563	02/07/2020	05/31/2021
912828-6Z-8	US GOVERNMENT TREAS BILL NOTES				1.A	2,344,768	105.3590	2,475,945	2,350,000	2,346,253		1,029			1.750	1.797	JD	114	41,125	07/22/2019	06/30/2024
912828-7A-2	US GOVERNMENT TREAS BILL NOTES				1.A	1,593,563	100.7420	1,611,875	1,600,000	1,598,352		3,270			1.625	1.834	JD	72	26,000	07/11/2019	06/30/2021
912828-7F-1	US GOVERNMENT TREAS BILL NOTES				1.A	15,550,928	100.9380	15,645,313	15,500,000	15,518,980		(30,728)			1.750	1.537	JJ	113,512	271,250	01/29/2020	07/31/2021
912828-C5-7	US GOVERNMENT TREAS BILL NOTES	C			1.A	24,786,438	100.5000	24,924,000	24,800,000	24,799,620		6,832			2.250	2.275	MS	143,354	558,000	03/29/2019	03/31/2021
912828-H8-6	US GOVERNMENT TREAS BILL	SD			1.A	207,093	101.4840	213,117	210,000	209,306		631			1.500	1.810	JJ	1,318	3,150	08/14/2017	01/31/2022
912828-T3-4	US GOVERNMENT TREAS BILL 1 1/8% Due 9/30/2021 MS31				1.A	5,051,367	100.7580	5,037,891	5,000,000	5,037,072		(14,296)			1.125	0.132	MS	14,372	28,125	09/16/2020	09/30/2021
912828-T6-7	US GOVERNMENT TREAS BILL 1 1/4% Due 10/31/2021 AO31	SD			1.A	399,766	100.9380	403,750	400,000	399,960		48			1.250	1.262	AO	856	5,000	11/02/2016	10/31/2021
912828-WG-1	US GOVERNMENT TREAS BILL NOTES				1.A	1,526,602	100.6880	1,510,313	1,500,000	1,507,646		(18,956)			2.250	0.703	AO	5,841	33,750	03/04/2020	04/30/2021
912828-Y8-7	US GOVERNMENT TREAS BILL NOTES				1.A	2,835,082	105.4770	3,006,082	2,850,000	2,839,179		2,897			1.750	1.860	JJ	20,872	49,875	07/25/2019	07/31/2024
912828-Y9-5	US GOVERNMENT TREAS BILL NOTES				1.A	11,792,257	107.9450	12,440,697	11,525,000	11,751,418		(36,613)			1.875	1.507	JJ	90,431	216,094	01/29/2020	07/31/2026
912828-YB-0	US GOVERNMENT TREAS BILL NOTES				1.A	40,325,378	106.9840	43,820,800	40,960,000	40,395,516		60,074			1.625	1.798	FA	251,409	665,600	11/07/2019	08/15/2029
912828-YE-4	US GOVERNMENT TREAS BILL NOTES				1.A	314,275	103.7270	331,925	320,000	315,725		1,127			1.250	1.626	FA	1,366	4,000	09/18/2019	08/31/2024
912828-YP-9	US GOVERNMENT TREAS BILL NOTES				1.A	2,294,969	101.1410	2,326,234	2,300,000	2,297,836		2,611			1.500	1.613	AO	5,971	34,500	11/25/2019	10/31/2021
912828-YZ-7	US GOVERNMENT TREAS BILL NOTES				1.A	3,502,324	101.4960	3,552,363	3,500,000	3,501,247		(1,074)			1.625	1.589	JD	313	56,875	12/30/2019	12/31/2021
912828-Z6-0	US GOVERNMENT TREAS BILL NOTES				1.A	4,309,574	101.3550	4,358,285	4,300,000	4,305,390		(4,184)			1.375	1.258	JJ	24,743	29,563	02/24/2020	01/31/2022
912828-ZA-1	US GOVERNMENT TREAS BILL NOTES	C			1.A	12,974,531	101.1680	12,949,500	12,800,000	12,904,543		(69,988)			1.125	0.421	FA	48,928	72,000	03/24/2020	02/28/2022
912828-ZC-7	US GOVERNMENT TREAS BILL NOTES				1.A	1,292,216	103.5230	1,294,043	1,250,000	1,285,707		(6,509)			1.125	0.432	FA	4,778	7,031	03/24/2020	02/28/2025
912828-ZD-5	US GOVERNMENT TREAS BILL NOTES				1.A	592,904	100.8050	594,748	590,000	592,169		(735)			0.500	0.333	MS	880	1,475	03/27/2020	03/15/2023
912828-ZF-0	US GOVERNMENT TREAS BILL NOTES				1.A	2,542,012	100.9140	2,553,126	2,530,000	2,540,377		(1,635)			0.500	0.402	MS	3,250	6,325	04/27/2020	03/31/2025

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
912828-ZG-8	US GOVERNMENT TREAS BILL NOTES				1.A	2,155,207	100.3200	2,156,887	2,150,000	2,153,268		(1,939)			0.375	0.254	MS	2,071	4,031	03/30/2020	03/31/2022
912828-ZW-3	US GOVERNMENT TREAS BILL NOTES				1.A	11,940,527	99.7420	11,919,191	11,950,000	11,941,341		813			0.250	0.266	JD	83	14,938	08/28/2020	06/30/2025
91282C-AB-7	US TREASURY N/B NOTES				1.A	65,352,766	99.7030	65,106,141	65,300,000	65,348,373		(4,393)			0.250	0.234	JJ	68,317		08/18/2020	07/31/2025
91282C-AE-1	US TREASURY N/B NOTES				1.A FE	18,346,678	97.5160	18,001,384	18,460,000	18,349,260		2,581			0.625	0.690	FA	42,952		10/14/2020	08/15/2030
91282C-AG-6	US TREASURY N/B NOTES				1.A FE	2,599,492	100.0040	2,600,102	2,600,000	2,599,581		89			0.125	0.135	FA	1,086		09/04/2020	08/31/2022
91282C-AJ-0	US TREASURY N/B NOTES	SD			1.A FE	2,893,211	99.6640	2,890,258	2,900,000	2,893,425		214			0.250	0.299	FA	2,423		12/16/2020	08/31/2025
91282C-AM-3	US TREASURY N/B NOTES				1.A FE	14,851,672	99.6090	14,861,719	14,920,000	14,854,039		2,367			0.250	0.344	MS	9,530		10/27/2020	09/30/2025
91282C-AN-1	US TREASURY N/B NOTES				1.A FE	5,197,766	100.0040	5,200,203	5,200,000	5,197,968		202			0.125	0.147	MS	1,661		10/27/2020	09/30/2022
91282C-AX-9	US TREASURY N/B NOTES				1.A FE	834,555,430	100.0080	834,565,200	834,500,000	834,554,759		(671)			0.125	0.122	MN	91,703		12/30/2020	11/30/2022
91282C-BA-8	US TREASURY N/B NOTES				1.A FE	15,171,094	99.8830	15,182,188	15,200,000	15,171,516		422			0.125	0.189	JD	887		12/14/2020	12/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,644,049,593	XXX	1,758,061,016	1,983,784,000	1,657,403,883		6,024,350			XXX	XXX	XXX	2,390,375	5,953,164	XXX	XXX
36207E-NA-8	GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1			4	1.A	568,695	116.3560	630,669	542,017	563,396		3,745			6.000	4.622	MON	2,710	32,521	04/16/2004	12/15/2033
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						568,695	XXX	630,669	542,017	563,396		3,745			XXX	XXX	XXX	2,710	32,521	XXX	XXX
0599999. Total - U.S. Government Bonds						1,644,618,288	XXX	1,758,691,685	1,984,326,017	1,657,967,279		6,028,095			XXX	XXX	XXX	2,393,085	5,985,685	XXX	XXX
46513A-ND-8	ISRAEL (SOVEREIGN) 3.7% Due 9/1/2022 MN1		D		1.E FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.700	3.701	MN	30,833	185,507	09/13/2012	09/01/2022
46513A-NH-9	ISRAEL (SOVEREIGN) 3.77% Due 11/1/2022 MN1		D		1.E FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					3.770	3.770	MN	62,833	378,033	11/13/2012	11/01/2022
46513B-3H-9	STATE OF ISRAEL 3.93% Due 7/1/2025 MN1		D		1.E FE	5,000,000	99.9990	4,999,960	5,000,000	5,000,000					3.930	3.931	MN	32,750	197,038	06/15/2015	07/01/2025
46513C-F6-8	STATE OF ISRAEL 2.4% Due 11/1/2021 MN1		D		1.E FE	10,000,000	99.9990	9,999,890	10,000,000	10,000,000					2.400	2.400	MN	40,000	240,658	10/20/2016	11/01/2021
46513J-EH-0	STATE OF ISRAEL 1.97% DUE 5/1/2025 MN1		D		1.E FE	50,000,000	100.0000	49,999,900	50,000,000	50,000,000					1.970	1.967	MN	164,616	496,548	04/29/2020	05/01/2025
46513J-EP-2	STATE OF ISRAEL 1.51% DUE 8/1/2025 MN1		D		1.E FE	17,500,000	100.0000	17,499,983	17,500,000	17,500,000					1.510	1.509	MN	44,162	66,605	07/30/2020	08/01/2025
46513J-RG-8	STATE OF ISRAEL 2.12% DUE 5/1/2025 MN1		D		1.E FE	10,000,000	100.0000	9,999,980	10,000,000	10,000,000					2.120	2.116	MN	35,430	106,871	04/29/2020	05/01/2025
46513J-RN-3	STATE OF ISRAEL 1.66% DUE 8/1/2025 MN1		D		1.E FE	7,500,000	100.0000	7,500,000	7,500,000	7,500,000					1.660	1.659	MN	20,807	31,381	07/30/2020	08/01/2025
46513X-3T-5	STATE OF ISRAEL STATE OF ISRAEL JUBILEE BOND		D		1.E FE	5,000,000	99.9990	4,999,950	5,000,000	5,000,000					4.260	4.260	MN	35,500	213,584	02/26/2018	03/01/2028
46513X-BT-6	STATE OF ISRAEL JUBILEE BOND		D		1.E FE	35,000,000	100.0000	35,000,000	35,000,000	35,000,000					3.200	3.201	MN	186,667	1,123,068	03/27/2017	04/01/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						155,000,000	XXX	154,999,663	155,000,000	155,000,000					XXX	XXX	XXX	653,598	3,039,293	XXX	XXX
1099999. Total - All Other Government Bonds						155,000,000	XXX	154,999,663	155,000,000	155,000,000					XXX	XXX	XXX	653,598	3,039,293	XXX	XXX
13063A-5G-5	CALIFORNIA ST BUILD AMERICA BONDS-TAXABLE-VA				1.C FE	26,812,800	176.1200	44,029,999	25,000,000	26,513,321		(40,756)			7.550	6.957	AO	471,875	1,887,500	04/13/2011	04/01/2039
13063B-JC-7	CALIFORNIA ST BUILD AMERICA 7.6% Due 11/1/2040 MN1				1.C FE	37,317,650	181.8990	54,569,701	30,000,000	36,209,137		(170,274)			7.600	5.807	MN	380,000	2,280,000	03/13/2014	11/01/2040
13063C-C4-0	CALIFORNIA ST			2	1.C FE	12,522,365	122.9250	13,491,019	10,975,000	11,955,647		(155,188)			5.000	3.260	MS	182,917	548,750	03/01/2017	09/01/2034
13063C-ZU-7	CALIFORNIA ST 5% Due 9/1/2045 MS1			2	1.C FE	2,830,250	121.8310	3,045,775	2,500,000	2,704,564		(32,221)			5.000	3.400	MS	41,667	125,000	11/16/2016	09/01/2045
13063D-AY-4	CALIFORNIA ST GENERAL OBLIGATION			2	1.C FE	29,660,570	123.6300	30,907,499	25,000,000	28,344,745		(437,910)			5.000	2.832	MN	208,333	1,250,000	01/10/2018	11/01/2047
20772G-F4-5	CONNECTICUT ST 5.85% Due 3/15/2032 MS15				1.E FE	34,739,508	137.6020	46,488,837	33,785,000	34,358,225		(43,332)			5.850	5.621	MS	581,947	1,976,423	10/23/2009	03/15/2032
20772J-RD-6	CONNECTICUT ST 5% Due 10/15/2027 A015			2	1.E FE	11,034,685	112.6280	11,110,752	9,865,000	10,235,141		(124,114)			5.000	3.574	AO	104,131	493,250	12/12/2013	10/15/2027
57582P-UE-8	MASSACHUSETTS ST BONDS - CONS LN				1.B FE	15,000,000	143.3910	21,508,651	15,000,000	15,000,000					5.456	5.456	JJ	409,200	818,400	12/01/2009	12/01/2039
57582R-LJ-3	MASSACHUSETTS ST 4% Due 9/1/2042 MS1			2	1.B FE	10,661,100	114.6170	11,461,700	10,000,000	10,583,631		(19,665)			4.000	3.588	MS	133,333	400,000	10/31/2016	09/01/2042
57582R-PM-2	MASSACHUSETTS ST GENERAL OBLIGATION			2	1.B FE	5,035,100	115.1770	5,758,850	5,000,000	5,026,831		(3,839)			4.000	3.900	FA	83,333	200,000	09/25/2018	02/01/2043
57582R-VY-9	MASSACHUSETTS ST GENERAL OBLIGATION			2	1.B FE	5,680,550	126.1580	6,307,900	5,000,000	5,564,902		(60,557)			5.000	3.377	JJ	125,000	250,000	01/18/2019	01/01/2049
57582R-YY-6	MASSACHUSETTS ST GENERAL OBLIGATION				1.B FE	14,308,580	106.8020	15,699,894	14,700,000	14,318,701		8,296			2.900	3.036	MS	142,100	413,274	10/16/2019	09/01/2049
882722-KF-7	TEXAS ST BUILD AMERICA BONDS TAXABLE				1.A FE	12,094,500	150.4650	18,055,800	12,000,000	12,071,657		(2,606)			5.517	5.462	AO	165,510	662,040	10/21/2009	04/01/2039
93974C-PM-6	WASHINGTON ST 5.481% Due 8/1/2039 FA1				1.B FE	12,063,080	144.4060	17,328,721	12,000,000	12,044,667		(2,085)			5.481	5.443	FA	274,050	657,720	10/21/2009	08/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						229,760,738	XXX	299,765,098	210,825,000	224,931,169		(1,084,251)			XXX	XXX	XXX	3,303,396	11,962,357	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						229,760,738	XXX	299,765,098	210,825,000	224,931,169		(1,084,251)			XXX	XXX	XXX	3,303,396	11,962,357	XXX	XXX
023051-UH-6	AMARILLO TX INDEP SCH DIST 5% Due 2/1/2043 FA1			2	1.A FE	6,960,685	117.2800	7,060,256	6,020,000	6,450,539		(97,410)			5.000	3.121	FA	125,417	301,000	04/22/2015	02/01/2043
103405-PH-3	BOYERTOWN PA AREA SCH DIST 5% Due 10/1/2043 A01			2	1.D FE	5,853,881	109.3780	5,715,000	5,225,000	5,415,940		(80,489)			5.000	3.301	AO	65,313	261,250	02/10/2015	10/01/2043
156753-NX-9	CERES CA UNIF SCH DIST SCHOOL DISTRICT			2	1.C FE	2,907,200	120.9730	3,024,325	2,500,000	2,791,934		(39,506)			5.000	3.030	FA	52,083	125,000	12/14/2017	08/01/2051
167510-AA-4	CHICAGO IL BRD OF EDU DEDICATE			2	2.B FE	1,498,125	116.8620	1,752,930	1,500,000	1,497,997		43			6.000	6.010	AO	22,500	90,000	01/12/2017	04/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167560-PL-9	CHICAGO METRO WATER CHICAGO BUILD AMERICA BONDS-TX				1.C FE	33,107,735	143.1410	45,805,122	32,000,000	32,821,172		(33,277)			5.720	5.471	JD	152,533	1,830,400	12/18/2009	12/01/2038
179162-HE-5	CLACKAMAS CNTY OR SCH DIST #62 SCHOOL DISTRICT			2	1.B FE	11,210,400	124.4900	12,449,000	10,000,000	10,986,830		(114,067)			5.000	3.485	JD	22,222	500,000	12/12/2018	06/15/2049
234667-JL-8	DALLAS CNTY TEX HOSP DIST BUILD AMERICA BONDS-SER C				1.E FE	7,582,100	145.7890	10,934,175	7,500,000	7,564,742		(1,965)			5.621	5.546	FA	159,262	421,575	09/22/2009	08/15/2044
249174-MQ-3	DENVER CO CITY & CNTY SCH DIST TAXABLE-SER C-BUILD AMER BDS				1.B FE	7,342,138	135.9540	9,924,642	7,300,000	7,325,802		(1,860)			5.664	5.617	JD	34,456	413,472	12/18/2009	12/01/2033
283734-F7-1	EL PASO TX 5% Due 8/15/2042 FA15			2	1.C FE	4,747,760	121.0110	4,840,440	4,000,000	4,441,658		(71,442)			5.000	2.860	FA	75,556	200,000	06/03/2016	08/15/2042
315162-FE-2	FERNDALE MI PUBLIC SCHS SCHOOL DISTRICT			2	1.C FE	3,185,413	108.5680	3,414,464	3,145,000	3,183,315		(2,098)			3.000	2.850	MN	15,725	38,526	05/28/2020	05/01/2050
346425-DG-3	FORNEY TX INDEP SCH DIST SCHOOL DISTRICT			2	1.A FE	3,316,469	123.0340	3,567,986	2,900,000	3,214,604		(42,071)			5.000	3.171	FA	54,778	145,000	05/31/2018	08/15/2048
351136-GN-0	FOWLER CA UNIF SCH DIST SCHOOL DISTRICT			2	1.C FE	3,369,017	129.8960	3,766,984	2,900,000	3,343,109		(25,908)			5.000	3.141	FA	60,417	34,639	04/07/2020	08/01/2050
359497-KV-5	FRUITVALE CA SCH DIST SCHOOL DISTRICT			2	1.C FE	3,184,994	108.5080	3,396,301	3,130,000	3,182,135		(2,859)			3.000	2.801	FA	39,125	16,433	05/27/2020	08/01/2047
381303-ND-4	GOLDEN VLY CA UNIF SCH DIST SCHOOL DISTRICT			2	1.C FE	1,171,512	108.5010	1,302,012	1,200,000	1,171,915		403			3.000	3.130	FA	15,000	8,400	04/24/2020	08/01/2047
44256P-XE-8	HOWARD CNTY MD GENERAL OBLIGATION			2	1.A FE	2,970,990	110.8280	3,324,840	3,000,000	2,971,312		322			3.000	3.050	FA	34,000	24,500	04/28/2020	08/15/2049
521841-GZ-3	LEANDER TX INDEP SCH DIST 5% Due 8/15/2040 FA15			2	1.A FE	9,067,920	119.3820	9,550,560	8,000,000	8,535,953		(105,324)			5.000	3.420	FA	151,111	400,000	07/21/2015	08/15/2040
540890-CC-2	LOGAN ELM OH LOCAL SCH DIST SCHOOL DISTRICT			2	1.C FE	4,961,700	112.8940	5,644,700	5,000,000	4,962,960		480			4.000	4.040	MN	33,333	200,000	02/13/2019	11/01/2055
542433-XB-8	LONG BEACH CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	3,000,000	107.5400	3,226,200	3,000,000	3,000,000					3.000	3.000	FA	37,500	45,000	05/06/2020	08/01/2050
549108-NG-9	LUBBOCK COOPER TX INDEP SCH DI 5% Due 2/15/2045 FA15			2	1.A FE	13,133,784	119.3310	13,645,500	11,435,000	12,205,532		(173,843)			5.000	3.226	FA	215,994	571,750	03/06/2015	02/15/2045
587601-PD-1	MERCED CA CITY SCH DIST 5% Due 8/1/2045 FA1			2	1.D FE	2,828,025	117.8290	2,945,725	2,500,000	2,669,419		(33,625)			5.000	3.391	FA	52,083	125,000	12/04/2015	08/01/2045
64966H-MV-9	NEW YORK NY 5.206% Due 10/1/2031 AO1				1.C FE	9,760,100	126.2310	12,623,100	10,000,000	9,870,399		12,862			5.206	5.410	AO	130,150	520,600	10/21/2009	10/01/2031
717883-VH-2	PHILADELPHIA PA SCH DIST SCHOOL DISTRICT			2	1.E FE	2,204,000	120.3980	2,407,960	2,000,000	2,158,158		(17,467)			5.000	3.801	MS	33,333	100,000	03/23/2018	09/01/2043
736688-FN-7	PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1				1.B FE	7,995,000	112.4350	8,989,178	7,995,000	7,995,000					4.810	4.810	JD	32,047	384,560	06/12/2003	06/01/2027
743600-C6-3	PROSPER TX INDEP SCH DIST SCHOOL DISTRICT			2	1.A FE	11,486,400	125.2280	12,522,800	10,000,000	11,124,263		(138,367)			5.000	3.221	FA	188,889	500,000	03/28/2018	02/15/2044
90171T-EM-8	TWIN RIVERS CA UNIF SCH DIST SCHOOL DISTRICT			2	1.E FE	4,891,350	108.6780	5,433,900	5,000,000	4,893,022		1,672			3.000	3.125	FA	62,500	32,083	04/22/2020	08/01/2045
937246-CV-6	WASHINGTON & YAMHILL CNTYS OR			2	1.B FE	4,231,899	120.4380	4,552,557	3,780,000	4,195,701		(10,093)			5.000	4.256	JD	8,400	189,000	03/01/2017	06/15/2046
959214-EL-7	WSTRN PLACER CA UNIF SCH DIST			2	1.D FE	2,258,109	113.2070	2,479,233	2,190,000	2,253,034		(1,523)			4.000	3.818	FA	36,500	87,600	05/24/2017	08/01/2047
959214-FJ-1	WSTRN PLACER CA UNIF SCH DIST			2	1.D FE	1,170,299	113.2070	1,284,899	1,135,000	1,167,668		(789)			4.000	3.818	FA	18,917	45,400	05/24/2017	08/01/2047
982685-HX-0	WYANDOTTE CNTY KS SCH DIST #20 SCHOOL DISTRICT			2	1.D FE	1,143,320	125.8410	1,258,410	1,000,000	1,111,542		(12,573)			5.000	3.339	MS	16,667	50,000	05/04/2018	09/01/2042
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						176,540,325	XXX	206,843,199	165,355,000	172,505,655		(990,774)			XXX	XXX	XXX	1,945,811	7,661,188	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						176,540,325	XXX	206,843,199	165,355,000	172,505,655		(990,774)			XXX	XXX	XXX	1,945,811	7,661,188	XXX	XXX
010869-CD-5	ALAMEDA CORRIDOR 6.6% Due 10/1/2029 AO1				1.G FE	23,432,587	126.6640	24,946,475	19,695,000	21,105,085		(198,018)			6.600	5.184	AO	324,968	1,299,870	05/26/2005	10/01/2029
04052B-ET-7	ARIZONA ST INDL DEV AUTH EDU R EDUCATION			2	1.D FE	1,712,265	114.8980	1,723,470	1,500,000	1,651,768		(20,645)			5.000	3.260	JJ	37,500	75,000	12/15/2017	07/01/2047
04052B-EU-4	ARIZONA ST INDL DEV AUTH EDU R EDUCATION			2	1.D FE	1,953,994	114.4050	1,973,486	1,725,000	1,888,953		(22,218)			5.000	3.360	JJ	43,125	86,250	12/15/2017	07/01/2052
041806-HC-7	ARLINGTON TX HGR EDU FIN CORPE 5% Due 2/15/2046 FA15			2	1.A FE	6,721,200	118.9270	7,135,620	6,000,000	6,445,682		(78,580)			5.000	3.405	FA	113,333	300,000	11/19/2018	02/15/2046
041806-XB-1	ARLINGTON TX HGR EDU FIN CORPE EDUCATION			2	1.A FE	7,256,884	108.6060	8,036,844	7,400,000	7,260,549		3,584			3.000	3.100	FA	83,867	146,767	11/27/2019	08/15/2049
045142-DK-9	ASHWAUBENON WI CMNTY DEV AUTHL GENERAL			2	1.C FE	1,356,935	103.2630	1,450,845	1,405,000	1,358,902		1,306			3.000	3.200	JD	3,513	42,150	06/06/2019	06/01/2044
072024-ND-0	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS				1.C FE	20,000,000	172.6410	34,528,201	20,000,000	20,000,000					6.263	6.264	AO	313,150	1,252,600	10/28/2009	04/01/2049
072024-NT-5	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS-SER S1				1.D FE	9,316,238	127.1220	11,790,566	9,275,000	9,291,365		(1,578)			6.793	6.746	AO	157,513	630,051	07/13/2010	04/01/2030
072868-AA-0	BAYLOR UNIV TX TXBL-SER A 4.313% Due 3/1/2042 MS1				1.E FE	7,789,680	126.5140	10,121,120	8,000,000	7,813,930		5,186			4.313	4.484	MS	115,013	345,040	12/28/2015	03/01/2042
114894-XT-0	BROWARD CNTY FLA ARPT AIRPORT			2	1.F FE	1,754,385	117.8660	1,767,990	1,500,000	1,681,976		(23,985)			5.000	3.001	AO	18,750	75,000	11/08/2017	10/01/2042
114894-YR-3	BROWARD CNTY FLA ARPT AIRPORT			2	1.E FE	2,183,860	112.4340	2,248,680	2,000,000	2,165,606		(16,438)			4.000	2.921	AO	20,000	68,889	11/01/2019	10/01/2044
114894-YT-9	BROWARD CNTY FLA ARPT AIRPORT			2	1.E FE	3,262,380	112.0350	3,361,050	3,000,000	3,236,383		(23,409)			4.000	2.971	AO	30,000	103,333	11/01/2019	10/01/2049
12008E-NM-4	BUILD NYC RESOURCE CORP NY REV EDUCATION				1.D FE	3,907,650	169.3310	5,079,930	3,000,000	3,860,654		(19,546)			5.000	3.366	MN	25,000	150,000	05/02/2019	11/01/2047
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION				1.A FE	16,851,775	164.8650	18,135,151	11,000,000	16,778,423		(54,138)			5.000	2.414	MN	91,667	362,500	10/05/2020	05/01/2049
13032U-MP-0	CALIFORNIA ST HLTH FACS FING A				1.D FE	3,324,611	157.5430	4,308,801	2,735,000	3,284,101		(11,620)			5.000	3.800	MN	22,792	136,750	04/26/2017	11/01/2047
13077C-4C-5	CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2045 MN1			2	1.D FE	2,372,820	118.4540	2,369,080	2,000,000	2,211,329		(36,200)			5.000	2.850	MN	16,667	100,000	03/31/2016	11/01/2045
13077C-X2-5	CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2037 MN1			2	1.D FE	13,592,280	120.5730	14,468,760	12,000,000	12,820,734		(153,543)			5.000	3.451	MN	100,000	600,000	07/16/2015	11/01/2037
13077D-BD-3	CALIFORNIA ST UNIV REVENUE			2	1.D FE	2,296,580	122.8980	2,457,960	2,000,000	2,266,124		(8,464)			5.000	4.028	MN	16,667	100,000	02/09/2017	11/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15504R-ET-2	CENTRAL PUGET SOUND WA REGL TR SALES & USE TAX REV BUILD AMER				1.B FE	24,075,050	143.4660	34,431,841	24,000,000	24,057,422		(2,051)			5.491	5.469	MN	219,640	1,317,840	10/16/2009	11/01/2039
167593-QQ-8	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2034 JJ1			2	1.F FE	1,614,525	115.8200	1,737,300	1,500,000	1,554,852		(12,408)			5.000	4.002	JJ	37,500	75,000	10/08/2015	01/01/2034
167593-SC-7	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2035 JJ1			2	1.F FE	1,948,363	115.2630	2,040,155	1,770,000	1,856,300		(19,680)			5.000	3.678	JJ	44,250	88,500	12/09/2015	01/01/2035
167593-UT-7	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2041 JJ1			2	1.F FE	1,138,200	116.5180	1,165,180	1,000,000	1,123,163		(3,917)			5.000	4.092	JJ	25,000	50,000	11/04/2016	01/01/2041
167725-AC-4	CHICAGO ILL TRANSIT AUTH 6.899% Due 12/1/2040 JD1				1.C FE	10,514,750	141.9000	14,189,999	10,000,000	10,349,013		(18,978)			6.899	6.474	JD	57,492	689,900	06/01/2009	12/01/2040
167725-AF-7	CHICAGO ILL TRANSIT AUTH RCPTS REV SER B				1.C FE	14,307,293	141.9000	20,043,374	14,125,000	14,250,429		(6,757)			6.899	6.788	JD	81,207	974,484	06/18/2009	12/01/2040
16772P-BX-3	CHICAGO IL O'HARE INTERNATIONA			2	1.F FE	11,255,475	115.3120	12,107,760	10,500,000	11,214,060		(11,673)			5.000	4.574	JD	43,750	525,000	03/30/2017	12/01/2051
187145-JC-2	CLIFTON TX HGR EDU FIN CORP ED EDUCATION			2	1.A FE	10,973,400	118.3530	13,089,841	11,060,000	10,977,800		2,187			4.000	4.050	FA	167,129	442,400	09/19/2018	08/15/2043
19645R-6C-0	COLORADO ST EDUCTNL & CULTURAL			2	1.E FE	2,284,960	120.0760	2,401,520	2,000,000	2,191,599		(27,628)			5.000	3.271	MS	33,333	100,000	05/19/2017	03/01/2043
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG R BUILD AMERICA BONDS				1.E FE	6,261,725	125.1630	7,822,688	6,250,000	6,255,890		(683)			5.740	5.723	JD	29,896	358,750	11/02/2009	12/01/2029
235036-N9-7	DALLAS FORT WORTH TEX INTL ARP 5% Due 11/1/2031 MN1			2	1.E FE	1,835,448	111.8030	2,073,946	1,855,000	1,841,225		933			5.000	5.090	MN	15,458	92,750	12/26/2013	11/01/2031
235241-LS-3	DALLAS TEXAS AREA RAPID TRAN REV BUILD AMERICA BONDS				1.B FE	17,259,100	152.9800	26,006,599	17,000,000	17,212,841		(5,887)			5.999	5.889	JD	84,986	1,019,830	01/06/2011	12/01/2044
240523-WM-8	DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2036 A01			2	1.E FE	4,365,520	103.5340	4,141,360	4,000,000	4,033,546		(43,242)			5.250	4.101	AO	52,500	210,000	01/06/2012	10/01/2036
240523-WZ-9	DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2033 A01			2	1.E FE	1,935,203	103.5690	1,812,458	1,750,000	1,769,205		(24,827)			5.250	3.750	AO	22,969	91,875	06/18/2013	10/01/2033
246352-HC-5	DELAWARE RIVER PORT AUTH PA NJ TRANSPORTATION			2	1.E FE	3,998,330	124.5570	4,359,495	3,500,000	3,910,137		(44,081)			5.000	3.320	JJ	87,500	175,000	12/07/2018	01/01/2039
246430-AD-4	DELAWARE ST TRANSPRTN AUTH US 5% Due 6/1/2055 JD1			2	1.D FE	13,962,721	115.4050	14,264,058	12,360,000	13,185,329		(170,618)			5.000	3.360	JD	51,500	618,000	02/18/2016	06/01/2055
246579-KY-1	DELAWARE VLY PA REGL FINANCIAL FACILITIES				1.E FE	5,916,000	135.6660	6,783,300	5,000,000	5,794,958		(49,332)			5.000	3.441	MS	83,333	250,000	06/15/2018	09/01/2033
249182-LP-9	DENVER CITY & CNTY CO ARPT REV AIRPORT			2	1.F FE	3,002,340	112.7420	3,382,260	3,000,000	3,001,768		(187)			4.000	3.991	JD	10,000	120,000	08/24/2018	12/01/2048
249182-MW-3	DENVER CITY & CNTY CO ARPT REV AIRPORT			2	1.F FE	14,086,579	115.1570	16,202,590	14,070,000	14,083,399		(1,416)			4.000	3.986	JD	46,900	562,800	10/03/2018	12/01/2043
296110-GE-3	ESCAMBIA CNTY FL HLTH FACS AUT MEDICAL			2	1.F FE	7,300,000	103.5730	7,560,829	7,300,000	7,300,000					3.000	3.000	FA	82,733	111,325	01/29/2020	08/15/2050
34161B-BA-6	FLORIDA ST DEPT OF TRANSN SEAP 5% Due 7/1/2038 JJ1			2	1.B FE	6,315,508	110.6040	6,497,985	5,875,000	6,009,060		(49,989)			5.000	4.031	JJ	146,875	293,750	02/12/2014	07/01/2038
353186-7Z-6	FRANKLIN CNTY OHIO HOSP LTH CORP-SER A			2	1.B FE	4,962,760	104.1330	5,206,650	5,000,000	4,972,179		1,283			5.000	5.054	MN	31,944	250,000	06/15/2011	11/15/2036
36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP MEDICAL			2	1.F FE	2,785,500	117.2580	2,931,450	2,500,000	2,695,582		(27,455)			5.000	3.591	AO	31,250	125,000	07/14/2017	04/01/2047
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T 5.184% Due 10/1/2042 A01				1.C FE	10,710,965	140.0260	14,702,730	10,500,000	10,674,915		(5,420)			5.184	5.046	AO	136,080	544,320	08/26/2013	10/01/2042
38611T-DN-4	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION			2	1.F FE	2,945,000	108.1270	3,351,937	3,100,000	2,947,188		2,188			3.000	3.260	AO	23,250	55,283	04/30/2020	10/01/2050
392274-X5-0	GTR ORLANDO FL AVIATION AUTH A AIRPORT			2	1.E FE	4,552,960	116.8170	4,672,680	4,000,000	4,393,150		(51,092)			5.000	3.360	AO	50,000	200,000	08/30/2017	10/01/2052
40934T-AT-0	HAMPTON ROADS VA TRANSPRTN ACC TRANSPORTATION			2	1.C FE	5,916,200	125.9150	6,295,750	5,000,000	5,678,896		(84,864)			5.500	3.311	JJ	137,500	275,000	01/31/2018	07/01/2057
41423P-CC-9	HARRIS CNTY TX TOLL ROAD REVEN TRANSPORTATION			2	1.C FE	16,222,800	108.8080	16,321,200	15,000,000	16,222,800					3.000	2.060	FA			12/16/2020	08/15/2050
45129U-CF-9	IDAHO ST HLTH FACS AUTH HOSP R MEDICAL			2	1.D FE	1,752,045	120.8040	1,812,060	1,500,000	1,683,087		(23,460)			5.000	3.030	JD	6,250	75,000	12/08/2017	12/01/2047
451443-ZA-6	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1.C FE	5,283,900	113.6950	5,684,750	5,000,000	5,204,563		(27,006)			4.000	3.311	MS	66,667	200,000	12/08/2017	09/01/2048
45201L-VF-9	ILLINOIS ST HSG DEV AUTH 4.44% Due 7/1/2033 JJ1			2	1.D FE	258,521	102.2800	271,042	265,000	260,242		376			4.440	4.671	JJ	5,883	11,766	12/28/2015	07/01/2033
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH REV BUILD AMERICA-BONDS DIRECT				1.D FE	20,298,410	144.3480	28,869,601	20,000,000	20,206,257		(10,852)			6.184	6.064	JJ	618,400	1,236,800	05/13/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH TOLL HIGHWAY REV				1.D FE	6,000,000	143.8530	8,631,180	6,000,000	6,000,000					5.851	5.851	JD	29,255	351,060	11/24/2009	12/01/2034
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMP BUILD AMERICA BONDS-TAXABLE-SE				1.D FE	8,109,080	144.5220	11,561,760	8,000,000	8,081,352		(3,553)			6.116	6.006	JJ	225,612	489,280	03/18/2010	01/15/2040
45528U-ZK-0	INDIANAPOLIS IN LOCAL PUBLIC I BOND BANK			2	1.B FE	11,506,700	124.0180	12,401,800	10,000,000	11,272,249		(135,895)			5.000	3.201	FA	208,333	500,000	03/22/2019	02/01/2054
485428-ZX-7	KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1				1.D FE	4,856,828	113.2100	5,349,172	4,725,000	4,755,069		(5,061)			5.371	5.130	MN	42,297	253,780	01/27/2005	05/01/2026
494759-QQ-9	KING CNTY WA HSG AUTH MULTIFAMILY HSG			2	1.C FE	2,933,610	107.6440	3,229,320	3,000,000	2,936,410		2,435			3.000	3.150	MN	15,000	88,750	10/23/2019	11/01/2039
494759-RG-0	KING CNTY WA HSG AUTH MULTIFAMILY HSG			2	1.C FE	2,481,375	108.2730	2,706,825	2,500,000	2,481,719		344			3.000	3.050	JD	6,250	33,958	06/03/2020	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	LOS ANGELES CA DEPT OF ARPTS A 5% Due 5/15/2042																				
544445-AW-9	MN15			2	1.D FE	4,241,114	117.2700	4,333,126	3,695,000	4,031,256		(56,705)			5.000	3.143	MN	23,607	184,750	04/24/2018	05/15/2042
544495-3R-3	LOS ANGELES CA DEPT WTR & PWRR POWER			2	1.D FE	11,693,000	123.6300	12,363,000	10,000,000	11,160,459		(159,303)			5.000	3.020	JJ	250,000	500,000	06/30/2017	07/01/2047
544495-6D-1	LOS ANGELES CA DEPT WTR & PWRR POWER			2	1.D FE	11,424,300	125.9540	12,595,400	10,000,000	11,156,510		(134,136)			5.000	3.250	JJ	250,000	500,000	12/11/2018	07/01/2048
	LOS ANGELES CA DEPT WTR & PWRR REV BUILD AMERICA																				
544525-NZ-7	BONDS				1.C FE	10,000,000	135.9480	13,594,800	10,000,000	10,000,000					6.008	6.007	JJ	300,400	600,800	11/20/2009	07/01/2039
544525-WJ-3	LOS ANGELES CA DEPT WTR & PWRR			2	1.C FE	5,732,250	122.8300	6,141,500	5,000,000	5,670,468		(17,821)			5.000	4.085	JJ	125,000	250,000	04/27/2017	07/01/2044
	LOUISVILLE & JEFFERSON CNTY KY DIST SWR & DRAIN																				
546589-QW-5	SYS BUILD AME				1.D FE	4,986,400	151.7620	7,588,100	5,000,000	4,988,480		310			5.980	6.000	MN	38,206	299,000	11/18/2009	05/15/2040
	LOUISVILLE & JEFFERSON CNTY KY IST SWR & DRAIN SY																				
546589-QY-1	BUILD AMERI				1.D FE	5,074,400	155.6410	7,782,050	5,000,000	5,061,206		(1,683)			6.250	6.139	MN	39,931	312,500	01/07/2011	05/15/2043
556589-JF-7	MADISON AL WTR & WSTWTR BRD WT WATER			2	1.C FE	3,960,320	108.6370	4,345,480	4,000,000	3,960,791		471			3.000	3.050	JD	10,000	71,000	04/16/2020	12/01/2050
57419T-JD-4	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1.C FE	1,400,000	103.0970	1,443,358	1,400,000	1,400,000					2.900	2.900	JJ	20,413		06/10/2020	07/01/2050
57419T-JE-2	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1.C FE	175,000	103.6040	181,307	175,000	175,000					3.000	3.000	JJ	2,640		06/10/2020	07/01/2055
57419T-JF-9	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1.C FE	1,600,000	104.0930	1,665,488	1,600,000	1,600,000					3.100	3.100	JJ	24,938		06/10/2020	07/01/2062
574296-DP-1	MARYLAND ST STADIUM AUTH REVEN EDUCATION			2	1.D FE	2,156,085	132.5020	2,636,790	1,990,000	2,148,263		(7,822)			5.000	3.749	MN	16,583	49,750	07/28/2020	05/01/2047
574296-DQ-9	MARYLAND ST STADIUM AUTH REVEN EDUCATION			2	1.D FE	4,214,658	122.3690	4,760,154	3,890,000	4,199,368		(15,290)			5.000	3.749	MN	32,417	97,250	07/28/2020	05/01/2047
	MARYLAND ST DEPT TRANSPORT REV BUILD AMERICA BONDS																				
574300-HZ-5					1.C FE	19,083,800	143.3410	27,234,791	19,000,000	19,064,090		(2,352)			5.888	5.855	JJ	559,360	1,118,720	12/15/2009	07/01/2043
57587A-4U-9	MASSACHUSETTS ST HSG FIN AGY H MULTIFAMILY HSG			2	1.C FE	7,620,000	103.6290	7,896,530	7,620,000	7,620,000					3.000	3.000	JD	19,050	99,060	06/18/2020	12/01/2055
57587A-4V-7	MASSACHUSETTS ST HSG FIN AGY H MULTIFAMILY HSG			2	1.C FE	5,000,000	104.1230	5,206,150	5,000,000	5,000,000					3.100	3.100	JD	12,917	67,167	06/18/2020	06/01/2060
57587A-8D-3	MASSACHUSETTS ST HSG FIN AGY H SINGLE FAMILY HSG			2	1.B FE	2,000,000	102.4950	2,049,900	2,000,000	2,000,000					2.400	2.400	JD	4,000	9,867	09/03/2020	06/01/2044
	MASS ST SCH BLDG AUTH SALES TX SALES TAX REV BUILD																				
576000-KV-4	AMERICA BO				1.B FE	14,998,820	147.1540	22,073,101	15,000,000	14,998,455		50			5.715	5.716	FA	323,850	857,250	12/17/2009	08/15/2039
586200-SW-8	MEMPHIS TN SANTN SWR SYS REVEN WATER			2	1.C FE	4,535,615	132.1300	4,624,550	3,500,000	4,515,424		(20,191)			5.000	1.750	AO	36,944		09/24/2020	10/01/2045
59164G-FP-2	METRO WSTWTR RECLAMATION DISTC WATER			2	1.B FE	4,990,850	106.2840	5,314,200	5,000,000	4,990,879		29			2.500	2.510	AO	22,222		10/15/2020	04/01/2045
592190-PF-3	MET NASHVILLE TN ARPT AUTH ARP AIRPORT			2	1.F FE	2,219,780	124.4540	2,489,080	2,000,000	2,208,356		(11,424)			5.000	3.690	JJ	50,000	53,889	05/08/2020	07/01/2044
592190-PJ-5	MET NASHVILLE TN ARPT AUTH ARP AIRPORT			2	1.F FE	7,242,220	123.2220	7,713,697	6,260,000	7,177,969		(64,251)			5.000	3.198	JJ	156,500	168,672	03/13/2020	07/01/2054
	METRO TRANS AUTH NY DEDICATED 5% Due 11/15/2056																				
59259N-3N-1	MN15			2	1.C FE	22,356,780	117.6520	22,353,880	19,000,000	22,186,997		(42,950)			5.000	4.082	MN	121,389	950,000	10/14/2016	11/15/2056
	METRO TRANS AUTH NY DEDICATED TAX FD BUILD AMERICA																				
59259N-ZH-9	BONDS-TXB				1.C FE	6,443,900	158.5830	9,514,980	6,000,000	6,358,463		(10,155)			7.336	6.754	MN	56,243	440,160	04/30/2009	11/15/2039
59447T-UJ-0	MICHIGAN ST FIN AUTH REVENUE MEDICAL			2	1.F FE	1,976,076	116.0830	2,205,577	1,900,000	1,965,828		(6,243)			4.000	3.540	MN	9,711	76,000	04/26/2019	11/15/2050
594654-JJ-5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FAMILY HSG			2	1.C FE	4,500,000	102.6670	4,620,015	4,500,000	4,500,000					2.850	2.850	JD	10,688	55,931	06/04/2020	06/01/2050
60416S-6R-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	2,895,000	103.2520	2,989,145	2,895,000	2,895,000					2.700	2.700	JJ	40,602		06/10/2020	07/01/2044
60416T-BH-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	5,000,000	103.1030	5,155,150	5,000,000	5,000,000					2.550	2.550	JJ	32,583		09/16/2020	01/01/2051
	MISSOURI ST HLTH & EDUCTNL FAC 3.086% Due																				
60636A-MS-9	9/15/2051 MS15				1.B FE	7,655,220	113.6440	10,227,960	9,000,000	7,737,449		21,151			3.086	3.871	MS	81,779	277,740	11/22/2016	09/15/2051
61204K-LQ-2	MONTANA ST FAC FIN AUTH REVENU MEDICAL			2	1.D FE	10,808,999	122.4500	11,914,385	9,730,000	10,595,730		(96,915)			5.000	3.652	FA	183,789	486,500	10/09/2018	08/15/2048
61212L-QX-0	MONTANA ST BRD OF RGTS HGR EDU HOUSING			2	1.E FE	2,909,050	119.8040	2,995,100	2,500,000	2,799,978		(38,682)			5.000	3.051	MN	15,972	125,000	01/26/2018	11/15/2045
61212W-KL-8	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY HSG			2	1.B FE	1,000,000	106.3280	1,063,280	1,000,000	1,000,000					3.000	3.000	JD	2,500	15,833	05/08/2020	12/01/2045
61212W-KM-6	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY HSG			2	1.B FE	410,000	106.1600	435,256	410,000	410,000					3.050	3.050	JD	1,042	6,600	05/08/2020	06/01/2050
613347-MF-7	MONTGOMERY CNTY MD HSG OPPNTYS MULTIFAMILY HSG			2	1.A FE	1,190,000	101.8490	1,212,003	1,190,000	1,190,000					3.000	3.000	JJ	17,156		06/24/2020	07/01/2060
	NEW JERSEY TURNPIKE AUTHORITY 7.414% Due 1/1/2040																				
646139-W3-5	JJ1				1.F FE	20,505,800	167.7310	33,546,201	20,000,000	20,408,311		(11,573)			7.414	7.207	JJ	741,400	1,482,800	04/24/2009	01/01/2040
	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2036																				
64971G-KK-0	JD15			2	1.B FE	1,136,740	115.4830	1,154,830	1,000,000	1,054,418		(14,628)			5.000	3.320	JD	2,222	50,000	11/14/2014	06/15/2036
64971W-5B-2	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	11,483,100	120.7620	12,076,200	10,000,000	11,340,884		(40,264)			5.000	4.043	FA	208,333	500,000	04/12/2017	02/01/2043
	NEW YORK CITY NY TRANSITIONALF 5% Due 8/1/2040 FA1																				
64971W-S6-8				2	1.A FE	6,071,400	120.2260	6,011,300	5,000,000	5,639,052		(105,289)			5.000	2.531	FA	104,167	250,000	09/15/2016	08/01/2040
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF GENERAL			2	1.A FE	6,930,000	107.8410	7,548,870	7,000,000	6,931,028		1,028			3.000	3.056	MN	35,000	93,917	05/14/2020	05/01/2046
	NEW YORK CITY NY MUNI WTR FI SWR REV BUILD AMERICA																				
64972F-H2-5	BONDS				1.B FE	30,000,000	154.0170	46,205,099	30,000,000	30,000,000					5.750	5.750	JD	76,667	1,725,000	10/27/2009	06/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64972G-FU-3	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2039 JD15			2	1.B FE	11,589,600	119.2640	11,926,400	10,000,000	10,758,788		(156,230)			5.000	3.161	JD	22,222	500,000	04/08/2015	06/15/2039
64972G-HK-3	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2037 JD15			2	1.B FE	4,008,445	119.5670	4,184,845	3,500,000	3,753,648		(52,112)			5.000	3.240	JD	7,778	175,000	10/05/2015	06/15/2037
64972G-MU-5	NEW YORK CITY NY MUNI WTR FINA WATER			2	1.B FE	1,001,250	106.1740	1,061,740	1,000,000	1,001,151		(99)			3.000	2.979	JD	1,333	30,000	04/15/2020	06/15/2046
64972G-NC-4	NEW YORK CITY NY MUNI WTR FINA			2	1.B FE	4,506,720	123.4360	4,937,440	4,000,000	4,326,484		(48,557)			5.000	3.471	JD	8,889	200,000	02/01/2017	06/15/2047
64972G-WG-5	NEW YORK CITY NY MUNI WTR FINA WATER			2	1.B FE	3,000,000	108.2140	3,246,420	3,000,000	3,000,000					3.000	3.000	JD	4,000	75,500	05/14/2020	06/15/2050
64972G-YD-0	NEW YORK CITY NY MUNI WTR FINA WATER			2	1.B FE	5,371,250	107.6960	5,384,800	5,000,000	5,369,764		(1,486)			3.000	2.170	JD	6,667		12/03/2020	06/15/2050
64972H-ZA-3	NEW YORK CITY NY TRANSITIONAL 5% Due 7/15/2043 JJ15			2	1.C FE	5,809,764	118.4220	5,921,100	5,000,000	5,445,982		(80,659)			5.000	3.075	JJ	115,278	250,000	03/29/2016	07/15/2043
64986D-FT-7	NEW YORK ST ENVRNMNTL FACS COR WATER			2	1.A FE	4,660,800	123.2190	4,928,760	4,000,000	4,468,815		(64,922)			5.000	2.990	JD	8,889	200,000	11/30/2017	06/15/2047
64990F-MT-8	NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA BONDS-TAXABL				1.B FE	28,888,447	137.5440	39,200,042	28,500,000	28,859,126		(23,828)			5.628	5.472	MS	472,283	1,603,980	10/15/2019	03/15/2039
64990F-MV-3	NEW YORK DORM AUTH PER INC TAX GENERAL				1.B FE	15,000,000	137.4990	20,624,849	15,000,000	15,000,000					5.427	5.427	MS	239,693	814,050	10/09/2019	03/15/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY BONDS				1.E FE	22,229,500	173.9210	38,262,621	22,000,000	22,197,534		(3,768)			6.718	6.641	JJ	738,980	1,477,960	09/24/2009	01/01/2049
66285W-XM-3	NORTH TEXAS TOLLWAY AUTHORITY TRANSPORTATION			2	1.F FE	5,968,568	120.0700	6,303,675	5,250,000	5,743,857		(73,387)			5.000	3.261	JJ	131,250	262,500	10/13/2017	01/01/2043
677561-KX-9	OHIO ST HOSP FAC REV MEDICAL			2	1.C FE	2,630,775	116.6830	2,917,075	2,500,000	2,611,269		(11,937)			4.000	3.361	JJ	50,000	100,000	04/17/2019	01/01/2046
67756A-4D-1	OHIO ST HIGHER ED FAC 5% Due 1/1/2038 JJ1			2	1.C FE	10,884,400	104.7430	10,474,300	10,000,000	10,130,407		(125,762)			5.000	3.660	JJ	250,000	500,000	05/12/2014	01/01/2038
67759T-GP-7	OHIO ST TRANSPRTN PROJ REVENUE GENERAL			2	1.B FE	4,944,053	122.4040	5,416,377	4,425,000	4,834,570		(47,798)			5.000	3.561	MN	28,271	221,250	08/17/2018	05/15/2043
677632-G9-6	OHIO STATE UNIV 4.048% Due 12/1/2056 JD1				1.C FE	15,694,450	128.7660	19,314,901	15,000,000	15,658,846		(8,654)			4.048	3.821	JD	50,600	607,200	11/21/2016	12/01/2056
68607V-X6-7	OREGON ST DEPT OF ADMIN			2	1.C FE	288,158	101.2000	283,360	280,000	280,555		(2,170)			5.250	4.440	AO	3,675	14,700	04/13/2017	04/01/2030
68608W-AA-0	OREGON ST HLTH & SCIENCE UNIVR 5% Due 4/1/2045 AO1			2	1.D FE	11,480,100	114.8480	11,484,800	10,000,000	10,693,112		(149,815)			5.000	3.241	AO	125,000	500,000	04/23/2015	04/01/2045
709221-VF-9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1.C FE	11,392,100	124.5530	12,455,300	10,000,000	11,094,839		(118,603)			5.000	3.410	JD	41,667	500,000	05/17/2018	12/01/2048
709223-VZ-1	PENNSYLVANIA TURNPIKE COMM 6.105% Due 12/1/2039 JD1				1.E FE	17,504,375	150.6550	26,364,625	17,500,000	17,503,206		(115)			6.105	6.104	JD	89,031	1,068,375	07/20/2009	12/01/2039
709224-FS-3	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2039 JD1			2	1.E FE	2,259,220	116.3150	2,326,300	2,000,000	2,112,613		(26,419)			5.000	3.450	JD	8,333	100,000	12/09/2014	12/01/2039
709224-GN-3	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2038 JD1			2	1.G FE	15,064,823	116.2520	15,682,395	13,490,000	14,296,620		(147,201)			5.000	3.660	JD	56,208	674,500	04/22/2015	12/01/2038
709224-K5-7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1.E FE	7,309,055	121.7850	7,916,025	6,500,000	7,140,481		(68,909)			5.000	3.561	JD	27,083	325,000	06/21/2018	12/01/2048
709224-MW-6	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046 JD1			2	1.G FE	5,597,900	114.5500	5,727,500	5,000,000	5,331,402		(60,730)			5.000	3.520	JD	20,833	250,000	03/31/2016	12/01/2046
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046 JD1			2	1.E FE	8,052,772	117.1290	8,081,901	6,900,000	7,575,147		(113,107)			5.000	3.027	JD	28,750	345,000	10/12/2016	12/01/2046
709224-VB-2	PENNSYLVANIA ST TURNPIKE COMMI			2	1.G FE	19,324,750	120.6420	20,509,140	17,000,000	19,091,769		(62,746)			5.500	4.557	JD	77,917	935,000	01/20/2017	12/01/2042
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP ARP GENERAL			2	1.F FE	3,940,040	107.7770	4,311,080	4,000,000	3,941,390		1,336			3.250	3.330	JJ	65,000	72,222	11/07/2019	07/01/2049
73358W-3K-8	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION			2	1.D FE	3,135,960	115.4750	3,464,250	3,000,000	3,127,243		(8,717)			4.000	3.430	MS	40,000	60,000	04/15/2020	09/01/2043
73358W-3L-6	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION				1.D FE	32,341,863	108.0850	35,559,965	32,900,000	32,347,904		4,669			3.287	3.357	FA	450,593	1,036,364	10/16/2019	08/01/2069
73358W-AJ-3	PORT AUTH NEW YORK NEW JERSEY CONS-ONE HUNDRED FIFTY-NINE				1.D FE	22,414,790	134.5000	29,953,150	22,270,000	22,354,174		(7,038)			6.040	5.984	JD	112,092	1,345,108	10/29/2009	12/01/2029
73358W-E2-6	PORT AUTH NEW YORK NEW JERSEY 5 1/4% Due 11/15/2056 MN15			2	1.D FE	22,159,860	120.2290	22,843,509	19,000,000	22,000,884		(44,087)			5.250	4.327	MN	127,458	997,500	10/17/2018	11/15/2056
73358W-EK-6	PORT AUTH NEW YORK NEW JERSEY NS-ONE HUNDRED SIXTY-EIGHT				1.D FE	17,441,878	138.9030	24,155,232	17,390,000	17,435,048		(759)			4.926	4.908	AO	214,158	856,631	08/02/2013	10/01/2051
73358W-F8-2	PORT AUTH NEW YORK NEW JERSEY				1.D FE	8,015,220	126.5240	10,121,920	8,000,000	8,014,274		(206)			4.229	4.219	AO	71,423	338,320	05/01/2017	10/15/2057
73358W-H2-3	PORT AUTH NEW YORK NEW JERSEY			2	1.D FE	11,160,200	118.2380	11,823,800	10,000,000	11,105,181		(15,687)			5.000	4.356	AO	105,556	500,000	04/27/2017	04/15/2057
73358W-H3-1	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION			2	1.D FE	5,932,900	120.6000	6,030,000	5,000,000	5,640,285		(91,226)			5.250	3.000	AO	55,417	262,500	08/31/2017	10/15/2057
73358W-JA-3	PORT AUTH NEW YORK NEW JERSEY CONSOL-174TH				1.D FE	19,736,445	132.7170	25,879,814	19,500,000	19,726,404		(2,577)			4.458	4.393	AO	217,328	869,310	11/21/2016	10/01/2062
73358W-K4-5	PORT AUTH NEW YORK NEW JERSEY			2	1.D FE	8,165,490	120.6970	8,726,393	7,230,000	7,858,341		(88,051)			5.000	3.451	AO	76,317	361,500	04/27/2017	04/15/2037
73358W-P4-0	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION			2	1.D FE	5,728,800	119.8230	5,991,150	5,000,000	5,515,845		(65,837)			5.000	3.309	MN	31,944	250,000	07/13/2017	05/15/2057
73358W-PX-6	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2030 JD1			2	1.D FE	5,311,600	112.5380	5,626,900	5,000,000	5,105,964		(33,468)			5.000	4.220	JD	20,833	250,000	01/16/2014	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73358W-PZ-1	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2032 JD1			2	1.D FE	3,375,666	112.3530	3,600,914	3,205,000	3,263,233		(18,353)			5.000	4.330	JD	13,354	160,250	01/15/2014	12/01/2032
73358W-QZ-0	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2043 JD1			2	1.D FE	4,586,136	112.0160	4,480,640	4,000,000	4,209,696		(67,679)			5.000	3.106	JD	16,667	200,000	09/08/2015	12/01/2043
73358W-XQ-2	PORT AUTH NEW YORK NEW JERSEY 4.81% Due 10/15/2065 A015				1.D FE	8,094,825	138.9240	10,419,300	7,500,000	8,062,231		(8,454)			4.810	4.366	AO	76,158	360,750	11/21/2016	10/15/2065
74265L-A5-7	PRIVATE CLGS EMORY 5% Due 10/1/2043 A01			2	1.C FE	17,440,081	111.7100	17,460,273	15,630,000	16,223,769		(202,208)			5.000	3.538	AO	195,375	781,500	05/14/2014	10/01/2043
762197-CE-9	RHODE ISLAND ST HLTH & EDUCTNL				1.D FE	1,700,000	100.0000	1,700,000	1,700,000	1,700,000					0.610	0.610	MON	864	2,634	04/23/2020	06/01/2035
76913C-AR-0	RIVERSIDE CALIF 4.91% Due 2/15/2025 FA15				1.E FE	5,000,000	108.3750	5,418,750	5,000,000	5,000,000					4.910	4.910	FA	92,744	245,500	02/10/2005	02/15/2025
79467B-CH-6	SALES TAX SECURITIZATION CORP GENERAL			2	1.D FE	10,693,700	119.1590	11,915,900	10,000,000	10,573,035		(59,276)			5.000	4.151	JJ	250,000	500,000	11/16/2018	01/01/2043
796253-T9-3	SAN ANTONIO TX ELECTRIC & GAS 5.985% Due 2/1/2039 FA1				1.B FE	14,002,290	150.1480	21,020,719	14,000,000	14,002,186		(110)			5.985	5.983	FA	349,125	837,900	06/09/2009	02/01/2039
796253-U9-1	SAN ANTONIO TX ELECTRIC & GAS BONDS				1.B FE	5,000,000	147.2130	7,360,650	5,000,000	5,000,000					5.718	5.719	FA	119,125	285,900	03/10/2010	02/01/2041
797400-FN-3	SAN DIEGO CNTY CA REG TRAN COM SALES TAX REV BUILD AMERICA BO				1.C FE	9,884,350	160.6330	16,063,300	10,000,000	9,898,350		1,986			5.911	5.992	AO	147,775	591,100	01/05/2011	04/01/2048
79741T-AR-5	SAN DIEGO CA WTR AUT F AGY WTR REV BUILD AMERICA BONDS-SAN DI				1.B FE	20,061,050	157.9420	31,588,400	20,000,000	20,048,753		(1,359)			6.138	6.116	MN	204,600	1,227,600	01/25/2010	05/01/2049
79766D-GG-8	SAN FRANCISCO CALIF CITY &CNTY AIRPORT			2	1.E FE	11,531,200	118.3290	11,832,900	10,000,000	11,004,636		(171,546)			5.000	2.950	MN	83,333	500,000	10/30/2017	05/01/2046
79766D-RZ-4	SAN FRANCISCO CALIF CITY &CNTY AIRPORT			2	1.E FE	11,371,200	123.5280	12,352,800	10,000,000	11,268,697		(102,503)			5.000	3.250	MN	83,333	570,833	03/16/2020	05/01/2045
801680-DH-2	SANTA CLARA CA WTR DIS UTL SYS 5.312% Due 6/1/2035 JD1				1.C FE	9,228,107	123.6490	11,548,817	9,340,000	9,285,552		5,725			5.312	5.407	JD	41,345	496,141	01/05/2007	06/01/2035
837123-KH-0	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1.E FE	8,203,680	113.9600	9,116,800	8,000,000	8,191,211		(12,469)			4.000	3.670	JJ	160,000	160,000	04/24/2020	07/01/2049
837123-KL-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1.E FE	2,686,364	113.3530	2,737,475	2,415,000	2,664,713		(21,477)			4.000	2.634	JJ	48,300	49,932	03/03/2020	07/01/2059
83712D-K6-2	SOUTH CAROLINA ST HSG FIN & DE SINGLE FAMILY HSG			2	1.A FE	2,000,000	106.9620	2,139,240	2,000,000	2,000,000					3.050	3.050	JJ	30,500	10,336	04/21/2020	07/01/2045
88275F-SE-0	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY HSG			2	1.B FE	3,064,260	106.0850	3,182,550	3,000,000	3,061,004		(3,256)			3.000	2.721	MS	30,000	13,250	06/12/2020	09/01/2045
88275F-SF-7	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY HSG			2	1.B FE	3,304,535	105.2090	3,419,293	3,250,000	3,301,763		(2,772)			3.000	2.781	MS	32,500	14,354	06/12/2020	03/01/2050
89602R-EV-3	TRIBOROUGH BRIDGE & TUNNEL AUT TRANSPORTATION			2	1.D FE	1,813,254	126.4130	1,965,722	1,555,000	1,761,004		(22,787)			5.000	3.091	MN	9,935	77,750	08/24/2018	11/15/2037
90059R-AX-9	TUSCALOOSA AL CITY BRD OF EDU 5% Due 8/1/2046 FA1			2	1.D FE	6,538,620	125.4790	7,528,740	6,000,000	6,494,345		(11,668)			5.000	4.434	FA	125,000	300,000	12/15/2016	08/01/2046
902562-CJ-4	UAB MEDICINE FIN AUTH AL REVEN			2	1.D FE	5,630,950	120.3140	6,015,700	5,000,000	5,564,819		(18,997)			5.000	4.140	MS	83,333	250,000	04/20/2017	09/01/2041
91412F-7Y-7	UNIVERSITY CALIF REVS BUILD AMERICA BONDS				1.C FE	24,563,245	144.2420	35,339,291	24,500,000	24,550,300		(1,939)			5.770	5.749	MN	180,633	1,413,650	07/15/2010	05/15/2043
91412G-2N-4	UNIV OF CALIFORNIA CA REVENUES HIGHER EDUCATION			2	1.D FE	14,626,225	121.4730	15,378,482	12,660,000	14,025,848		(190,952)			5.000	3.120	MN	80,883	633,000	09/20/2017	05/15/2052
91412G-SS-5	UNIV OF CALIFORNIA CA REVENUES 5% Due 5/15/2038 MN15			2	1.C FE	13,594,920	110.8620	13,303,440	12,000,000	12,489,501		(195,618)			5.000	3.200	MN	76,667	600,000	11/13/2014	05/15/2038
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES 4.765% Due 5/15/2044 MN15			2	1.C FE	10,000,000	110.0190	11,001,900	10,000,000	10,000,000					4.765	4.764	MN	60,886	476,500	04/04/2014	05/15/2044
914440-SV-5	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1			2	1.A	1,890,942	118.1230	2,132,120	1,805,000	1,876,066		(14,876)			5.000	3.882	MN	15,042	90,250	02/14/2020	11/01/2039
914440-SX-1	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1			2	1.C FE	8,585,191	118.4210	9,704,601	8,195,000	8,517,651		(67,540)			5.000	3.882	MN	68,292	409,750	02/14/2020	11/01/2039
915115-3X-5	UNIV OF TEXAS TX BUILD AMERICA BONDS				1.A FE	16,834,680	144.0660	23,770,889	16,500,000	16,750,901		(9,421)			5.262	5.125	JJ	434,115	868,230	10/21/2009	07/01/2039
915137-5R-0	UNIV OF TEXAS TX BONDS-SER C				1.A FE	5,091,550	137.6100	6,880,500	5,000,000	5,070,244		(2,514)			4.794	4.676	FA	90,553	239,700	10/06/2010	08/15/2046
915217-RY-1	UNIVERSITY VA BUILD AMERICA BONDS - TXBL				1.A FE	3,802,915	158.6560	5,671,952	3,575,000	3,756,157		(5,306)			6.200	5.754	MS	73,883	221,650	04/30/2009	09/01/2039
917565-LB-7	UTAH TRAN AUTH BUILD AMERICA BONSD - SER B				1.C FE	18,071,425	145.1200	26,121,599	18,000,000	18,054,577		(2,389)			5.937	5.905	JD	47,496	1,068,660	01/06/2011	06/15/2039
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU 5% Due 12/15/2041 JD15			2	1.A FE	11,240,700	113.2670	11,326,700	10,000,000	10,433,848		(137,227)			5.000	3.443	JD	22,222	500,000	02/10/2015	12/15/2041
92778L-DC-1	VIRGINIA ST CMWLTH UNIV HLTH S MEDICAL			2	1.D FE	6,225,616	119.9540	6,423,537	5,355,000	5,976,502		(85,318)			5.000	3.020	JJ	133,875	267,750	12/19/2017	07/01/2046
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A			2	1.C FE	5,528,600	121.3920	6,069,600	5,000,000	5,492,514		(10,130)			5.000	4.361	AO	62,500	250,000	03/17/2017	10/01/2047
97712D-7D-2	WISCONSIN ST HLTH & EDUCTNL FA MEDICAL			2	1.C FE	6,957,090	106.3770	7,446,390	7,000,000	6,957,119		29			3.000	3.030	FA	36,167		10/16/2020	08/15/2052
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,404,803,633	XXX	1,710,143,995	1,322,815,000	1,381,682,477		(5,592,276)			XXX	XXX	XXX	16,430,997	64,110,897	XXX	XXX
31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1			4	1.A	21,084	120.3160	24,229	20,138	20,801		(108)			7.500	6.445	MON	126	1,510	09/10/2002	02/01/2032
31287Q-7G-0	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1			4	1.A	43,819	111.0160	46,754	42,115	43,634		667			6.500	3.421	MON	228	2,737	05/10/2004	04/01/2032
31287U-AX-0	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1.A	127,773	115.9500	141,434	121,979	124,786		(302)			7.500	7.065	MON	762	9,148	06/18/2002	06/01/2032
31287U-JM-5	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1.A	46,397	110.8020	49,078	44,293	46,170		826			7.500	4.082	MON	277	3,322	06/18/2002	06/01/2032

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
31287U-JN-3	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1.A	84,573	116.2680	93,873	80,738	82,535		(120)			7.500	7.094	MON	505	6,055	06/18/2002	06/01/2032
31288D-CE-7	FREDDIE MAC 7 1/2% Due 12/1/2032 Mo-1			4	1.A	5,156	107.0710	5,273	4,925	5,036		(9)			7.500	7.110	MON	31	369	01/08/2003	12/01/2032
31288J-ZU-3	FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1			4	1.A	51,080	115.5140	56,472	48,888	50,204		(478)			6.500	5.905	MON	265	3,178	11/05/2003	04/01/2033
3128M6-RR-1	FREDDIE MAC 7% Due 9/1/2038 Mo-1			4	1.A	75,321	122.4620	88,542	72,301	75,079		(47)			7.000	5.239	MON	422	5,061	09/11/2008	09/01/2038
31292G-GS-9	FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1			4	1.A	70	105.1170	70	67	67		(1)			7.500	6.299	MON		5	01/08/2003	02/01/2023
31292H-PJ-7	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1			4	1.A	6,720	121.5690	7,803	6,419	6,555		(127)			7.500	7.103	MON	40	481	09/10/2002	01/01/2032
31292K-6A-0	FREDDIE MAC 4% Due 12/1/2040 Mo-1			4	1.A	1,147,151	110.1560	1,260,606	1,144,379	1,146,848		149			4.000	3.883	MON	3,815	45,775	12/01/2010	12/01/2040
312943-WG-4	FREDDIE MAC 4% Due 11/1/2040 Mo-1			4	1.A	260,657	110.1560	286,436	260,027	260,596		60			4.000	3.840	MON	867	10,401	12/01/2010	11/01/2040
31296R-H8-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1			4	1.A	157,276	112.1350	170,797	152,313	154,780		(188)			6.500	6.249	MON	825	9,900	04/06/2004	12/01/2033
31296S-YF-7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1			4	1.A	40,726	113.7610	44,869	39,441	40,086		(47)			6.500	6.246	MON	214	2,564	04/06/2004	01/01/2034
31298M-7F-8	FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1			4	1.A	15,341	108.7620	15,936	14,653	14,952		(28)			7.500	7.094	MON	92	1,099	01/08/2003	05/01/2031
31363T-FB-1	FANNIE MAE 6.64% Due 3/1/2028 Mo-1			4	1.A	11,540	100.0000	11,540	11,540	11,540					6.640	6.689	MON	64	766	03/19/1998	03/01/2028
3136A0-SE-8	FANNIE MAE SERIES 201180 CLASS HE			4	1.A	1,854,798	104.7560	1,907,249	1,820,660	1,834,186		(8,896)			3.500	3.018	MON	5,310	63,723	06/28/2018	08/25/2026
31371G-2Y-5	FANNIE MAE 7% Due 8/1/2028 Mo-1			4	1.A	94,933	112.6450	101,228	89,864	92,720		46			7.000	5.651	MON	524	6,291	06/19/2003	08/01/2028
31371G-4T-4	FANNIE MAE 7% Due 9/1/2028 Mo-1			4	1.A	11,269	111.1590	11,858	10,668	10,931		(116)			7.000	6.139	MON	62	747	06/19/2003	09/01/2028
31371H-BY-3	FANNIE MAE 7% Due 10/1/2028 Mo-1			4	1.A	70,331	113.3120	75,438	66,576	69,253		94			7.000	4.795	MON	388	4,660	06/19/2003	10/01/2028
31371H-D9-6	FANNIE MAE 7% Due 12/1/2028 Mo-1			4	1.A	27,514	113.7190	29,618	26,045	26,889		(40)			7.000	5.674	MON	152	1,823	06/19/2003	12/01/2028
31371H-F2-9	FANNIE MAE 7% Due 12/1/2028 Mo-1			4	1.A	9,381	111.6410	9,914	8,880	9,065		(61)			7.000	6.363	MON	52	622	06/19/2003	12/01/2028
31371H-HL-5	FANNIE MAE 7% Due 2/1/2029 Mo-1			4	1.A	3,372	111.7340	3,567	3,192	3,269		(24)			7.000	6.228	MON	19	223	06/19/2003	02/01/2029
31371H-KX-5	FANNIE MAE 7% Due 3/1/2029 Mo-1			4	1.A	42,576	113.2670	45,650	40,303	41,173		(908)			7.000	6.358	MON	235	2,821	06/19/2003	03/01/2029
31371H-PB-8	FANNIE MAE 7% Due 5/1/2029 Mo-1			4	1.A	6,776	114.1300	7,320	6,414	6,610		(38)			7.000	5.897	MON	37	449	06/19/2003	05/01/2029
31371H-YB-8	FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1			4	1.A	9,513	118.2430	10,668	9,022	9,268		(51)			7.500	6.624	MON	56	677	01/08/2003	10/01/2029
31371K-BU-4	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1			4	1.A	5,449	120.5800	6,232	5,168	5,363		23			7.500	6.174	MON	32	388	01/08/2003	09/01/2031
31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1			4	1.A	21,067	122.0920	24,025	19,678	20,568		(204)			7.500	6.218	MON	123	1,476	03/11/2003	04/01/2032
31371K-P8-8	FANNIE MAE 7% Due 6/1/2032 Mo-1			4	1.A	161,979	121.7780	189,326	155,468	159,087		(405)			7.000	6.421	MON	907	10,883	10/16/2002	06/01/2032
31371K-R4-5	FANNIE MAE 7% Due 8/1/2032 Mo-1			4	1.A	32,001	121.4190	37,230	30,662	31,622		1			7.000	5.926	MON	179	2,146	08/09/2002	08/01/2032
31384W-K5-8	FANNIE MAE 8% Due 5/1/2031 Mo-1			4	1.A	14,630	120.8550	17,671	14,622	14,622					8.000	7.928	MON	97	1,170	09/06/2002	05/01/2031
31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1			4	1.A	1,094	119.8100	1,243	1,037	1,074		(5)			7.500	6.586	MON	6	78	01/08/2003	11/01/2031
31387X-2G-9	FANNIE MAE 8% Due 9/1/2031 Mo-1			4	1.A	28,285	105.9670	29,957	28,270	28,270					8.000	8.070	MON	188	2,262	09/06/2002	09/01/2031
31387X-GX-7	FANNIE MAE 8% Due 8/1/2031 Mo-1			4	1.A	168,123	120.1830	201,950	168,035	168,035					8.000	7.945	MON	1,120	13,578	09/06/2002	08/01/2031
31388J-W9-2	FANNIE MAE 8% Due 9/1/2031 Mo-1			4	1.A	50,053	113.9700	57,016	50,027	50,027					8.000	8.071	MON	334	4,002	09/06/2002	09/01/2031
31388Q-VX-4	FANNIE MAE 7% Due 7/1/2029 Mo-1			4	1.A	2,126	100.0720	2,014	2,013	2,053		(16)			7.000	6.460	MON	12	141	06/19/2003	07/01/2029
3138A1-J3-6	FANNIE MAE 4% Due 12/1/2040 Mo-1			4	1.A	1,015,621	110.1480	1,049,252	952,586	1,011,964		6,369			4.000	1.190	MON	3,175	38,104	05/07/2013	12/01/2040
3138E6-VW-3	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1			4	1.A	585,077	108.3930	624,524	576,165	584,543		389			3.500	2.784	MON	1,680	20,166	11/06/2013	02/01/2042
3138E9-D9-8	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1.A	998,983	108.2570	1,064,993	983,765	995,225		(2,529)			3.500	3.378	MON	2,869	34,432	11/06/2013	07/01/2042
3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1			4	1.A	395,139	108.2570	421,249	389,120	394,797		157			3.500	2.682	MON	1,135	13,619	11/06/2013	08/01/2042
3138LU-VL-6	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1.A	332,447	108.2570	354,414	327,382	332,032		636			3.500	3.081	MON	955	11,459	11/06/2013	07/01/2042
3138LW-DV-0	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1.A	122,564	108.2570	130,663	120,697	122,345		(66)			3.500	3.213	MON	352	4,224	11/06/2013	07/01/2042
3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1			4	1.A	280,467	110.3610	290,315	263,060	279,440		(150)			4.000	1.769	MON	877	10,522	05/07/2013	08/01/2042
3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1			4	1.A	644,976	108.8500	691,360	635,151	643,951		(408)			3.500	3.184	MON	1,853	22,230	11/06/2013	11/01/2042
3138ML-B4-5	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1			4	1.A	403,187	108.2570	429,829	397,045	402,686		167			3.500	3.094	MON	1,158	13,896	11/06/2013	12/01/2042
3138W7-5S-9	FANNIE MAE 3% Due 4/1/2043 Mo-1			4	1.A	586,284	106.6410	641,859	601,885	586,967		(351)			3.000	3.820	MON	1,505	18,057	06/08/2015	04/01/2043
3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1			4	1.A	298,770	108.4110	318,967	294,219	298,522		149			3.500	2.633	MON	858	10,298	11/06/2013	06/01/2043
3138WA-RV-1	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1			4	1.A	355,634	108.4110	379,675	350,216	355,209		(139)			3.500	3.110	MON	1,021	12,258	11/06/2013	12/01/2043
3138WB-3A-1	FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1			4	1.A	463,891	108.9050	496,743	456,123	463,447		90			3.500	2.938	MON	1,330	15,964	06/11/2014	06/01/2044
3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1			4	1.A	742,692	108.7800	759,230	697,952	740,649		769			4.000	0.339	MON	2,327	27,918	05/06/2015	10/01/2044
3138WD-Y8-8	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1.A	303,627	106.2790	330,493	310,968	303,925		(40)			3.000	4.334	MON	777	9,329	11/09/2015	01/01/2045
3138WD-Y9-6	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1.A	427,693	106.2790	465,537	438,033	428,067		(141)			3.000	4.235	MON	1,095	13,141	11/09/2015	01/01/2045
3138WE-Q3-6	FANNIE MAE 3% Due 5/1/2045 Mo-1			4	1.A	186,655	105.5860	202,326	191,622	186,839		(119)			3.000	4.218	MON	479	5,749	06/08/2015	05/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1			4	1.A	671,825	107.3160	692,402	645,200	670,690		195			3.500	1.265	MON	1,882	22,582	01/15/2016	09/01/2045
3138X0-ZA-9	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1			4	1.A	273,667	108.4110	292,168	269,499	273,409		138			3.500	2.949	MON	786	9,433	11/06/2013	07/01/2043
3138X2-T9-5	FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1			4	1.A	308,385	108.4110	328,727	303,221	307,834		(133)			3.500	3.201	MON	884	10,613	06/11/2014	08/01/2043
3138X3-GV-8	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1.A	121,536	106.6410	133,057	124,771	121,675		(44)			3.000	3.819	MON	312	3,743	06/08/2015	08/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1			4	1.A	933,627	108.4110	996,741	919,405	930,292		(2,529)			3.500	3.386	MON	2,682	32,179	11/06/2013	12/01/2043
3138Y2-3J-0	FANNIE MAE 3% Due 11/1/2044 Mo-1			4	1.A	36,386	106.2790	39,606	37,266	36,417		(11)			3.000	3.891	MON	93	1,118	11/09/2015	11/01/2044
3138Y5-YH-3	FANNIE MAE 3% Due 2/1/2045 Mo-1			4	1.A	314,805	106.2790	342,661	322,416	315,072		(64)			3.000	4.072	MON	806	9,673	11/09/2015	02/01/2045
3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1			4	1.A	675,666	106.2790	735,452	692,001	676,244		(220)			3.000	4.075	MON	1,730	20,760	11/09/2015	09/01/2044
3138YD-DQ-9	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1.A	141,286	106.2790	153,787	144,701	141,472		67			3.000	5.405	MON	362	4,341	11/09/2015	01/01/2045
3138YD-F4-6	FANNIE MAE 3% Due 12/1/2044 Mo-1			4	1.A	460,660	106.2790	501,421	471,797	462,199		315			3.000	3.195	MON	1,179	14,154	11/09/2015	12/01/2044
3138YF-AZ-7	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1.A	414,397	106.2790	451,065	424,416	414,776		(250)			3.000	4.374	MON	1,061	12,733	11/09/2015	01/01/2045
3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1			4	1.A	262,277	108.9860	268,625	246,477	261,598		(57)			4.000	0.954	MON	822	9,859	05/06/2015	02/01/2045
3138YN-PE-1	FANNIE MAE 3% Due 7/1/2045 Mo-1			4	1.A	418,577	105.5860	452,646	428,697	418,960		(61)			3.000	3.672	MON	1,072	12,861	11/09/2015	07/01/2045
3138YP-AY-8	FANNIE MAE 3% Due 5/1/2045 Mo-1			4	1.A	283,996	105.5860	307,826	291,539	284,259		(76)			3.000	4.491	MON	729	8,746	09/10/2015	05/01/2045
3138YS-BR-6	FANNIE MAE 3% Due 8/1/2045 Mo-1			4	1.A	824,433	105.5860	893,611	846,332	825,158		(646)			3.000	3.994	MON	2,116	25,390	09/10/2015	08/01/2045
3138YT-4Q-4	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A	314,505	105.5860	340,895	322,859	314,782		(17)			3.000	4.289	MON	807	9,686	09/10/2015	09/01/2045
3138YV-ZN-2	FANNIE MAE 3% Due 7/1/2045 Mo-1			4	1.A	420,441	105.5860	455,720	431,608	420,809		(405)			3.000	4.076	MON	1,079	12,948	09/10/2015	07/01/2045
3138YX-4Z-5	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A	253,207	105.5860	274,453	259,932	253,447		33			3.000	4.605	MON	650	7,798	09/10/2015	09/01/2045
3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A	819,767	105.5860	888,554	841,542	820,488		(184)			3.000	3.974	MON	2,104	25,246	09/10/2015	09/01/2045
3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A	271,930	105.5860	294,748	279,153	272,172		23			3.000	4.349	MON	698	8,375	09/10/2015	09/01/2045
31390A-G4-6	FANNIE MAE 7% Due 2/1/2032 Mo-1			4	1.A	29,419	105.6290	29,416	27,849	28,537		(63)			7.000	6.499	MON	162	1,949	06/19/2003	02/01/2032
31392F-4F-1	FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1			4	1.B FE	872,688	114.8590	890,142	774,985	829,536		(1,819)			5.500	3.394	MON	3,552	42,624	08/25/2010	12/25/2032
31397S-G2-4	FANNIE MAE SERIES 201146 CLASS B			4	1.A	929,823	103.9680	966,869	929,968	929,823					3.000	2.950	MON	2,325	27,899	06/28/2018	05/25/2026
31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1			4	1.A	250,979	119.3990	268,797	225,125	246,006		(2,081)			6.500	4.406	MON	1,219	14,633	07/26/2011	09/01/2036
31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1			4	1.A	105,512	117.0490	126,121	107,751	105,966		(116)			5.500	5.866	MON	494	5,926	11/07/2005	11/01/2035
31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1			4	1.A	100,571	110.0580	109,506	99,498	99,975		(48)			6.000	5.937	MON	497	5,970	01/26/2006	01/01/2036
3140E1-BU-6	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A	606,178	105.5860	657,042	622,279	606,718		(303)			3.000	3.919	MON	1,556	18,668	09/10/2015	09/01/2045
3140GY-GZ-6	FANNIE MAE POOL BH9215			4	1.A	1,549	105.9770	1,681	1,586	1,550					3.500	4.718	MON	5	56	10/25/2018	01/01/2048
3140H7-Z9-1	FANNIE MAE POOL BJ6167			4	1.A	2,727,741	106.0500	2,870,453	2,706,700	2,726,790		(287)			3.500	2.851	MON	7,895	94,734	03/09/2018	02/01/2048
3140HB-GA-0	FANNIE MAE POOL BJ9192			4	1.A	413,524	106.0690	435,219	410,318	413,319		1			3.500	2.917	MON	1,197	14,361	08/14/2018	05/01/2033
3140Q8-3U-7	FANNIE MAE POOL CA1710			4	1.A	2,675,931	108.5370	2,790,162	2,570,693	2,672,563		5,489			4.500	2.085	MON	9,640	115,681	08/13/2018	05/01/2048
31410X-VS-2	FANNIE MAE 6% Due 8/1/2021 Mo-1			4	1.A	11,295	100.8620	11,294	11,198	11,198					6.000	5.403	MON	56	672	09/13/2006	08/01/2021
31411G-JU-7	FANNIE MAE Flt % Due 12/1/2036 Mo-1			4	1.A	209,272	101.8080	211,765	208,005	209,107		507			1.990	1.739	MON	345	7,563	01/26/2007	12/01/2036
31412S-RC-1	FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1			4	1.A	314,083	112.8860	318,032	281,728	304,337		(1,453)			6.500	5.436	MON	1,526	18,312	07/26/2011	03/01/2038
31412X-4V-3	FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1			4	1.A	11,033	100.7350	10,876	10,796	10,905		68			5.500	2.840	MON	49	594	06/14/2007	07/01/2022
31413D-S5-7	FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1			4	1.A	429,713	115.6930	445,936	385,447	425,185		7,648			6.500	2.963	MON	2,088	25,054	07/26/2011	08/01/2037
31413L-LL-1	FANNIE MAE 6% Due 8/1/2037 Mo-1			4	1.A	53,840	117.4990	57,340	48,800	52,829		(603)			6.000	4.334	MON	244	2,928	06/08/2011	08/01/2037
31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1			4	1.A	614,658	118.0330	650,765	551,340	609,008		8,393			6.500	2.519	MON	2,986	35,837	07/26/2011	11/01/2037
31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1			4	1.A	357,473	115.6770	370,917	320,649	346,351		(1,307)			6.500	5.430	MON	1,737	20,842	07/26/2011	02/01/2038
31414R-CN-3	FANNIE MAE 5% Due 3/1/2038 Mo-1			4	1.A	963,027	114.2880	1,008,659	882,562	952,798		(3,713)			5.000	2.925	MON	3,677	44,128	09/10/2012	03/01/2038
31414R-PN-9	FANNIE MAE 5% Due 4/1/2038 Mo-1			4	1.A	961,799	114.2880	1,007,373	881,436	949,718		(257)			5.000	3.247	MON	3,673	44,072	09/10/2012	04/01/2038
31416V-R9-7	FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1			4	1.A	437,929	114.7500	450,757	392,816	424,852		(1,520)			6.500	5.452	MON	2,128	25,533	07/26/2011	11/01/2038
31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1			4	1.A	251,419	108.2570	268,032	247,589	251,195		591			3.500	2.418	MON	722	8,666	11/06/2013	04/01/2042
31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1			4	1.A	538,175	107.8560	595,898	552,496	539,121		(173)			3.000	3.516	MON	1,381	16,575	06/08/2015	01/01/2043
31417F-NR-5	FANNIE MAE 3% Due 2/1/2043 Mo-1			4	1.A	109,243	108.7180	121,927	112,150	109,388		(59)			3.000	3.692	MON	280	3,365	06/08/2015	02/01/2043
31417G-T5-5	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1			4	1.A	432,344	108.4110	461,570	425,758	431,711		194			3.500	3.172	MON	1,242	14,902	11/06/2013	06/01/2043
31418A-XY-9	FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1			4	1.A	1,872,347	111.5180	1,936,334	1,736,348	1,865,589		(280)			4.500	2.103	MON	6,511	78,136	05/11/2015	09/01/2043
31418B-V5-2	FANNIE MAE 3% Due 10/1/2045 Mo-1			4	1.A	393,449	105.5860	426,463	403,899	393,789		(245)			3.000	4.109	MON	1,010	12,117	09/10/2015	10/01/2045
31418C-HT-4	FANNIE MAE POOL MA2941			4	1.A	980,465	106.2650	1,033,811	972,865	979,807		(106)			3.500	3.087	MON	2,838	34,050	08/14/2018	03/01/2032
31418C-RC-0	FANNIE MAE POOL MA3182			4	1.A	3,630,536	105.9770	3,817,844	3,602,531	3,629,558		(314)			3.500	3.042	MON	10,507	126,089	03/09/2018	11/01/2047
31418C-U7-7	FANNIE MAE POOL MA3305			4	1.A	4,573,861	105.8920	4,848,828	4,579,049	4,574,031		50			3.500	3.592	MON	13,356	160,267	03/09/2018	03/01/2048
31418C-U8-5	FANNIE MAE POOL MA3306			4	1.A	8,312,453	106.6590	8,708,183	8,164,472	8,306,991		(2,274)			4.000	2.820	MON	27,215	326,579	08/09/2018	03/01/2048
31418C-W2-6	FANNIE MAE POOL MA3364			4	1.A	848,958	106.0690	893,498	842,377	848,534		(21)			3.500	2.936	MON	2,457	29,483	08/14/2018	05/01/2033
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						56,096,321	XXX	59,369,990	55,000,704	55,906,900		(3,597)			XXX	XXX	XXX	178,236	2,142,400	XXX	XXX
3136AY-7L-1	FANNIEMAE-ACES SERIES 2018M1 CLASS A2			4	1.A	2,293,781	113.7910	2,730,990	2,400,000	2,315,207		9,767			3.086	3.649	MON	6,172	72,846	09/28/2018	12/25/2027
3137BV-Z8-2	FHMS K063			4	1.A FE	3,336,185	114.4130	3,782,174	3,305,710	3,327,641		(4,495)			3.430	3.285	MON	9,449	113,386	12/26/2018	01/25/2027

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
3137F3-2B-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KHG1 CLASS A2			4	1.A	1,525,794	110.2030	1,653,049	1,500,000	1,514,316		(4,109)			3.341	3.046	MON	4,176	50,115	02/07/2018	12/25/2024
3137FC-JL-9	FHLMC MULTIFAMILY STRUCTURED P SERIES K070 CLASS AM			4	1.A	2,059,946	115.3190	2,306,385	2,000,000	2,042,355		(5,943)			3.364	3.011	MON	5,607	67,280	11/30/2017	12/25/2027
3137FJ-KE-8	FHLMC MULTIFAMILY STRUCTURED P SERIES K082 CLASS A2			4	1.A	1,517,798	120.3710	1,805,560	1,500,000	1,514,591		(1,595)			3.920	3.805	MON	4,900	58,800	10/24/2018	09/25/2028
3137FL-MW-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K090 CLASS AM			4	1.A	5,682,140	117.6230	6,489,253	5,517,000	5,656,152		(15,287)			3.492	3.152	MON	16,054	192,654	04/02/2019	11/25/2028
3137FQ-K7-7	FHLMC MULTIFAMILY STRUCTURED P SERIES KC07 CLASS A7			4	1.A	15,149,190	106.6800	16,002,028	15,000,000	15,127,968		(20,227)			2.512	2.367	MON	31,400	376,800	12/04/2019	10/25/2026
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						31,564,834	XXX	34,769,439	31,222,710	31,498,230		(41,889)			XXX	XXX	XXX	77,758	931,881	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,492,464,788	XXX	1,804,283,424	1,409,038,414	1,469,087,607		(5,637,762)			XXX	XXX	XXX	16,686,991	67,185,178	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS, LLC SERIES B SENIOR NOTES				1.G	26,036,870	104.1470	27,078,136	26,000,000	26,019,027		(11,115)			3.630	3.584	FA	338,195	943,800	05/01/2019	08/22/2022
00037B-AB-8	ABB FINANCE USA INC 2 7/8% Due 5/8/2022 MN8				1.G FE	3,649,310	103.4110	3,826,215	3,700,000	3,692,218		5,556			2.875	3.035	MN	15,661	106,375	05/08/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC 4 3/8% Due 5/8/2042 MN8				1.G FE	23,730,980	133.0030	31,255,773	23,500,000	23,737,052		(7,141)			4.375	4.300	MN	151,363	1,028,125	02/14/2019	05/08/2042
00108W-AJ-9	AEP TEXAS INC BASIC			2	1.G FE	2,907,120	124.7510	2,994,020	2,400,000	2,899,432		(7,688)			4.150	3.037	MN	16,600	99,600	04/23/2020	05/01/2049
0010EP-A@-7	AEP TEXAS CENTRAL COMPANY SENIOR NOTES				1.G	7,000,000	111.9630	7,837,413	7,000,000	7,000,000					3.810	3.810	AO	45,191	266,700	04/11/2014	04/30/2026
00113*-AB-0	AMERICAN ELECTRIC POWER COMPAN AMERICAN ELECTRIC POWER COMPAN				2.A Z	13,000,000	104.9070	13,637,967	13,000,000	13,000,000					2.430	2.430	JD	53,528		10/21/2020	12/31/2028
00114*-AA-1	AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES A TRANCHE				1.F	18,000,000	104.1260	18,742,648	18,000,000	18,000,000					3.300	3.300	AO	120,450	594,000	09/28/2012	10/18/2022
00114*-AG-8	AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES B TRANCHE				1.F	7,000,000	108.5000	7,594,983	7,000,000	7,000,000					4.050	4.050	MN	42,525	283,500	10/17/2013	11/07/2023
00115A-AF-6	AEP TRANSMISSION CO LLC			2	1.F FE	32,776,732	124.6850	41,146,131	33,000,000	32,789,135		4,497			4.000	4.040	JD	110,000	1,320,000	02/20/2019	12/01/2046
00115A-AH-2	AEP TRANSMISSION CO LLC BASIC			2	1.F FE	23,349,004	121.2270	29,821,910	24,600,000	23,397,250		23,979			3.750	4.048	JD	76,875	922,500	03/04/2019	12/01/2047
00115A-AJ-8	AEP TRANSMISSION CO LLC BASIC			2	1.F FE	16,014,267	130.7130	20,561,103	15,730,000	16,004,733		(5,427)			4.250	4.142	MS	196,843	668,525	03/11/2019	09/15/2048
00115A-AL-3	AEP TRANSMISSION CO LLC BASIC			2	1.F FE	5,736,720	110.7470	6,644,798	6,000,000	5,743,471		5,243			3.150	3.384	MS	55,650	191,100	09/13/2019	09/15/2049
001192-AD-5	SOUTHERN CO GAS CAPITAL CALL @MAKE WHOLE +20BP				2.A FE	14,745,009	137.2760	20,042,263	14,600,000	14,696,973		(4,523)			6.000	5.928	AO	219,000	876,000	01/13/2005	10/01/2034
00138C-AB-4	AIG GLOBAL FUNDING 1.9% Due 10/6/2021 A06				1.F FE	14,950,100	101.2170	15,182,551	15,000,000	14,992,008		10,288			1.900	1.971	AO	67,292	285,000	10/21/2016	10/06/2021
00138C-AN-8	AIG GLOBAL FUNDING BASIC				1.F FE	13,003,965	100.4040	13,027,459	12,975,000	13,003,624		(341)			0.900	0.852	MS	32,113		12/08/2020	09/22/2025
00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES				2.B PL	15,757,371	112.6890	17,756,895	15,757,371	15,757,371					4.460	4.485	FMAN	99,560	702,779	03/30/2017	12/31/2031
00164V-AD-5	AMC NETWORKS INC 5% Due 4/1/2024 A01			2	3.C FE	5,575,625	101.9770	5,608,710	5,500,000	5,523,620		(17,965)			5.000	4.642	AO	68,750	275,000	12/08/2017	04/01/2024
00164V-AE-3	AMC NETWORKS INC BASIC			2	3.C FE	2,740,500	103.2450	2,787,614	2,700,000	2,707,518		(27,338)			4.750	3.706	FA	53,438	128,250	12/04/2019	08/01/2025
00176@-AA-4	AMF FLORENCE LLC AMF FLORENCE LLC				2.C PL	28,897,486	101.6510	29,374,719	28,897,486	28,897,486					3.210	3.223	MJSD	2,577	146,871	10/02/2020	12/31/2035
00184@-AA-4	AMAZON EUCLID CTL AMAZON EUCLID CTL				1.C	2,478,943	118.2280	2,930,810	2,478,943	2,478,943					4.095	4.129	MON	282	101,513	05/02/2018	06/30/2039
00191#-AA-3	AMAZON TUCSCON CTL AMAZON TUCSCON CTL				1.C	4,769,688	118.2930	5,642,192	4,769,688	4,769,688					4.095	4.130	MON	543	195,319	05/21/2018	08/31/2039
00191@-AA-5	AMAZON OKC CTL AMAZON OKC CTL				1.C	7,335,127	119.7530	8,784,063	7,335,127	7,335,127					4.233	4.271	MON	862	302,907	05/30/2018	09/30/2039
00193*-AA-5	AMAZON TULSA CTL AMAZON TULSA CTL				1.C	4,930,610	119.7590	5,904,825	4,930,610	4,930,610					4.233	4.270	MON	17,393	208,912	06/15/2018	09/30/2039
00206R-AG-7	AT&T INC 6.3% Due 1/15/2038 JJ15				2.B FE	8,485,029	140.2070	11,216,599	8,000,000	8,378,083		(12,676)			6.300	5.858	JJ	232,400	504,000	12/21/2009	01/15/2038
00206R-AN-2	AT&T INC 6.4% Due 5/15/2038 MN15				2.B FE	10,578,200	141.1360	14,113,644	10,000,000	10,453,166		(14,566)			6.400	5.977	MN	81,778	640,000	12/21/2009	05/15/2038
00206R-BH-4	AT&T INC 4.3% Due 12/15/2042 JD15			2	2.B FE	1,691,730	116.7570	2,101,623	1,800,000	1,702,525		2,496			4.300	4.698	JD	3,440	77,400	04/27/2016	12/15/2042
00206R-CQ-3	AT&T INC BASIC			2	2.B FE	9,603,900	123.1610	12,316,081	10,000,000	9,624,784		7,216			4.750	5.013	MN	60,694	475,000	01/24/2018	05/15/2046
00206R-DF-6	AT&T INC 6% Due 8/15/2040 FA15			2	2.B FE	6,011,210	138.7910	8,327,431	6,000,000	6,009,660		(266)			6.000	5.986	FA	136,000	360,000	12/20/2010	08/15/2040
00206R-GM-8	AT&T INC 6 3/8% Due 6/1/2028 JD1				2.B FE	7,028,930	129.6100	7,776,572	6,000,000	6,835,480		(94,327)			6.375	4.173	JD	31,875	382,500	11/26/2018	06/01/2028
00206R-GQ-9	AT&T INC BASIC			2	2.B FE	4,491,763	119.3570	4,535,573	3,800,000	4,467,589		(24,174)			4.300	2.118	FA	61,729	36,550	10/06/2020	02/15/2030
00206R-GV-8	AT&T INC 8 3/4% Due 3/1/2031 MS1				2.B FE	4,021,831	154.2790	4,396,943	2,850,000	3,863,067		(77,624)			8.750	4.380	MS	83,125	249,375	11/26/2018	03/01/2031
00206R-HA-3	AT&T INC 5.15% Due 11/15/2046			2	2.B FE	7,143,842	129.1480	9,095,924	7,043,000	7,140,178		(1,857)			5.150	5.053	MN	46,347	362,715	11/26/2018	11/15/2046
00206R-HY-1	AT&T INC 6 5/8% Due 5/15/2029 MN15				2.B FE	137,391	131.8130	197,720	150,000	138,811		916			6.625	7.858	MN	1,270	9,938	06/05/2019	05/15/2029
00206R-JC-7	AT&T INC 6 1/2% Due 11/15/2036 MN15				2.B FE	33,781,800	137.5280	48,134,962	35,000,000	33,832,972		32,110			6.500	6.826	MN	290,694	2,275,000	06/05/2019	11/15/2036
00206R-JE-3	AT&T INC 6.1% Due 7/15/2040 JJ15				2.B FE	5,856,423	138.9400	7,641,705	5,500,000	5,842,120		(9,495)			6.100	5.573	JJ	154,703	335,500	06/05/2019	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
00206R-JK-9	AT&T INC 4.65% Due 6/1/2044 JD1			2	2.B FE	9,823,042	117.8650	11,786,515	10,000,000	9,829,158		3,902			4.650	4.772	JD	38,750	465,000	06/05/2019	06/01/2044
00206R-JL-7	AT&T INC 4.85% Due 7/15/2045 JJ15			2	2.B FE	4,087,012	124.5520	4,982,067	4,000,000	4,084,317		(1,862)			4.850	4.703	JJ	89,456	194,000	06/05/2019	07/15/2045
00206R-JX-1	AT&T INC BASIC			2	2.B FE	12,352,240	106.5490	12,785,898	12,000,000	12,328,282		(23,958)			2.300	1.834	JD	23,000	140,300	06/30/2020	06/01/2027
00206R-JY-9	AT&T INC BASIC			2	2.B FE	31,921,200	106.8560	32,056,712	30,000,000	31,872,691		(48,509)			2.750	2.066	JD	68,750	419,375	09/14/2020	06/01/2031
00206R-KA-9	AT&T INC BASIC			2	2.B FE	46,886,150	104.6540	47,094,427	45,000,000	46,870,570		(15,580)			3.650	3.424	JD	136,875	834,938	09/14/2020	06/01/2051
00206R-KE-1	AT&T INC BASIC			2	2.B FE	10,171,800	99.2190	9,921,926	10,000,000	10,170,448		(1,352)			3.300	3.211	FA	134,750		08/17/2020	02/01/2052
00206R-MC-3	AT&T INC 3 1/2% Due 9/15/2053 MS15			2	2.B FE	18,260,215	100.5550	18,527,231	18,425,000	18,260,914		699			3.500	3.546	MS	184,506		10/26/2020	09/15/2053
00206R-MD-1	AT&T INC 3.55% Due 9/15/2055 MS15			2	2.B FE	827,550	100.4350	840,638	837,000	827,588		38			3.550	3.607	MS	8,501		09/18/2020	09/15/2055
00206R-ME-9	AT&T INC 3.65% Due 9/15/2059 MS15			2	2.B FE	3,485,641	100.8200	3,538,777	3,510,000	3,485,717		76			3.650	3.684	MS	36,655		09/18/2020	09/15/2059
00206R-MF-6	AT&T INC 2.55% Due 12/01/2033 JD1			2	2.B FE	8,873,985	102.5010	8,870,413	8,654,000	8,872,986		(999)			2.550	2.318	JD	14,712		12/07/2020	12/01/2033
00206R-MG-4	AT&T INC 3.8% Due 12/01/2057 JD1			2	2.B FE	10,971,408	104.4530	10,936,210	10,470,000	10,970,948		(461)			3.800	3.564	JD	26,524		12/07/2020	12/01/2057
00209A-AF-3	NEW CINGULAR WIRELESS SV 8 3/4% Due 3/1/2031 MS1				2.B FE	19,021,888	146.0980	22,206,899	15,200,000	17,521,774		(155,694)			8.750	6.657	MS	443,333	1,330,000	11/06/2006	03/01/2031
00226@-AA-4	ATC HOLDING LLC ATC HOLDING LLC				1.G Z	25,000,000	113.7600	28,439,889	25,000,000	25,000,000					4.180	4.180	JD	31,931	1,045,000	12/26/2018	12/20/2025
00226@-AB-2	ATC HOLDING LLC ATC HOLDING LLC				2.A	20,000,000	119.1120	23,822,442	20,000,000	20,000,000					4.370	4.370	JD	26,706	874,000	12/26/2018	12/20/2028
00226@-AC-0	ATC HOLDING LLC ATC HOLDING LLC				2.A	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					4.470	4.470	JD	6,829	223,500	12/26/2018	12/20/2030
002474-A#-1	AZZ INC SENIOR NOTES SERIES 2011A				2.C	9,000,000	100.1880	9,016,903	9,000,000	9,000,000					5.420	5.420	JJ	218,155	487,800	11/16/2010	01/20/2021
002474-B@-2	AZZ INC AZZ INC				2.C Z	4,000,000	98.1900	3,927,616	4,000,000	4,000,000					3.170	3.170	JJ	4,931		09/16/2020	12/17/2032
002824-BB-5	ABBOTT LABORATORIES BASIC			2	1.G FE	572,004	109.7110	658,263	600,000	580,444		4,213			2.950	3.796	MS	5,212	17,700	12/14/2018	03/15/2025
002824-BF-6	ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30			2	1.G FE	9,098,823	117.1340	10,607,611	9,056,000	9,095,611		(6,716)			3.750	3.659	MN	29,243	339,600	06/13/2019	11/30/2026
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30			2	1.G FE	26,374,854	147.6920	33,230,778	22,500,000	26,280,271		(86,395)			4.900	3.817	MN	94,937	1,078,000	07/16/2020	11/30/2046
002824-BN-9	ABBOTT LABORATORIES			2	1.G FE	9,346,965	140.4860	13,065,167	9,300,000	9,343,285		(1,120)			4.750	4.716	AO	93,258	441,750	03/22/2017	04/15/2043
002824-BP-4	ABBOTT LABORATORIES BASIC			2	1.G FE	6,021,420	101.3750	6,082,500	6,000,000	6,021,100		(320)			1.150	1.097	JJ	35,842		11/16/2020	01/30/2028
00287Y-AM-1	ABBVIE INC 4.4% Due 11/6/2042 MN6				2.B FE	10,226,569	125.3160	12,531,612	10,000,000	10,193,274		(5,276)			4.400	4.263	MN	67,222	440,000	10/01/2013	11/06/2042
00287Y-BD-0	ABBVIE INC BASIC			2	2.B FE	13,886,047	135.9740	20,158,079	14,825,000	13,915,772		14,023			4.875	5.298	MN	94,355	722,719	08/01/2019	11/14/2048
00287Y-BE-8	ABBVIE INC BASIC				2.B FE	6,152,880	102.6180	6,157,072	6,000,000	6,069,575		(78,545)			3.375	3.022	MN	26,438	202,500	12/05/2019	11/14/2021
00287Y-BF-5	ABBVIE INC BASIC			2	2.B FE	10,149,350	119.8900	11,988,956	10,000,000	10,126,471		(13,734)			4.250	4.055	MN	55,486	425,000	04/15/2019	11/14/2028
00287Y-BX-6	ABBVIE INC 3.2% Due 11/21/2029 MN21			2	2.A FE	39,232,026	112.6400	41,902,097	37,200,000	39,207,426		(24,600)			3.200	2.493	MN	132,267	592,000	12/03/2020	11/21/2029
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21			2	2.A FE	31,292,004	125.7800	32,576,945	25,900,000	31,278,319		(13,685)			4.250	3.139	MN	122,306	539,750	12/03/2020	11/21/2049
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS			2	2.A FE	36,981,238	111.6690	41,038,229	36,750,000	36,975,566		(5,672)			3.800	3.632	MS	411,192		11/19/2020	03/15/2025
00287Y-CZ-0	ABBVIE INC 4.625% Due 10/01/2042 AO			2	2.A FE	2,906,372	127.1280	3,813,829	3,000,000	2,906,708		336			4.625	4.858	AO	34,688		11/19/2020	10/01/2042
00287Y-DB-2	ABBVIE INC 4.75% Due 03/15/2045 MS			2	2.A FE	12,671,124	130.9330	16,822,287	12,848,000	12,671,850		726			4.750	4.845	MS	179,694		11/19/2020	03/15/2045
003009-A@-6	ABERDEEN ASIA-PACIFIC INCOME F 3.69% Due 6/12/2023 JD12				1.C FE	8,000,000	106.7370	8,538,996	8,000,000	8,000,000					3.690	3.690	JD	15,580	295,200	05/15/2013	06/12/2023
003009-B*-7	ABERDEEN ASIA-PACIFIC INCOME ABERDEEN ASIA-PACIFIC INCOME				1.C FE	14,000,000	115.9710	16,235,968	14,000,000	14,000,000					3.700	3.700	FA	202,883	518,000	08/18/2017	08/10/2032
003009-B@-5	ABERDEEN ASIA -PACIFIC INC FD ABERDEEN ASIA-PACIFIC INC FD				1.C FE	6,000,000	116.8960	7,013,745	6,000,000	6,000,000					3.730	3.730	JD	7,460	223,800	06/25/2019	06/19/2034
00440E-AQ-0	ACE INA HOLDINGS 4.15% Due 3/13/2043 MS13				1.F FE	18,415,500	129.0530	24,520,067	19,000,000	18,483,930		13,417			4.150	4.341	MS	236,550	788,500	07/01/2015	03/13/2043
00440E-AR-8	ACE INA HOLDINGS 3.35% Due 5/15/2024 MN15				1.F FE	9,785,300	109.3750	10,718,789	9,800,000	9,794,439		1,532			3.350	3.368	MN	41,949	328,300	05/21/2014	05/15/2024
00440E-AS-6	ACE INA HOLDINGS 3.15% Due 3/15/2025 MS15				1.F FE	12,492,393	110.3470	13,903,778	12,600,000	12,548,980		11,126			3.150	3.254	MS	116,865	396,900	04/04/2019	03/15/2025
00440E-AW-7	ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3			2	1.F FE	67,319,597	135.3540	86,761,857	64,100,000	67,049,401		(72,827)			4.350	4.047	MN	449,234	2,788,350	05/09/2018	11/03/2045
00489L-AC-7	ACRISURE LLC BASIC			2	4.B FE	2,901,750	105.9760	2,861,352	2,700,000	2,818,813		(73,100)			8.125	5.087	FA	82,875	219,375	12/10/2019	02/15/2024
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES				1.A	328,935	116.4520	201,761	173,257	201,761		(11,937)			0.001	(10.527)	MN			04/10/2008	05/15/2023
00752*-AB-6	ADVANTAGE CAPITAL PARTNERS GTD. NOTES 8.94% YIELD					0	0.0000								0.001	0.000	JD				12/15/2020
007589-AC-8	ADVOCATE HEALTH CORP BASIC			2	1.C FE	19,949,440	112.9590	22,591,757	20,000,000	19,950,415		894			3.387	3.401	AO	143,007	622,832	11/07/2019	10/15/2049
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY				1.D YE	9,983,665	85.2310	11,413,442	13,391,151	11,413,442		1,429,777			0.001	6.171	MAR	112		10/18/2018	03/01/2025
00800*-AA-0	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES				1.F PL	25,855,613	83.1900	29,587,287	35,565,801	29,587,287		705,918			0.001	5.283	MAR	296		05/01/2017	03/01/2028
00804*-AC-2	ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE CAPITAL 2019 ST TAX				1.D	6,054,344	100.0000	6,054,344	6,054,344	6,054,344					0.001	0.001	MJSD		15	01/27/2020	01/15/2029
00817Y-AF-5	AETNA INC-NEW 6 5/8% Due 6/15/2036 JD15				2.B FE	8,573,648	148.3740	11,016,759	7,425,000	8,305,296		(35,478)			6.625	5.478	JD	21,863	491,906	07/26/2011	06/15/2036

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
00817Y-AJ-7	AETNA INC-NEW 4 1/2% Due 5/15/2042 MN15			2	2.B FE	10,727,118	122.9630	13,157,005	10,700,000	10,725,769		(1,000)			4.500	4.480	MN	61,525	481,500	05/28/2014	05/15/2042
00817Y-AM-0	AETNA INC-NEW 4 1/8% Due 11/15/2042 MN15			2	2.B FE	9,595,125	118.6320	12,693,580	10,700,000	9,741,251		23,842			4.125	4.785	MN	56,398	441,375	09/10/2014	11/15/2042
00817Y-AP-3	AETNA INC-NEW 4 3/4% Due 3/15/2044 MS15			2	2.B FE	23,597,159	128.1520	29,731,232	23,200,000	23,546,434		(8,827)			4.750	4.641	MS	324,478	1,102,000	12/14/2018	03/15/2044
00817Y-AZ-1	AETNA INC-NEW BASIC			2	2.B FE	9,693,200	119.2260	11,922,623	10,000,000	9,710,112		5,968			3.875	4.054	FA	146,389	387,500	01/29/2018	08/15/2047
00835#-AC-1	ADVANTAGE CAPITAL CONNETICUT P SERIES C				1.A	1,700,001	147.8060	1,067,753	722,400	1,067,753		(159,570)			0.001	(13.453)	SEP	2		07/01/2010	09/01/2025
00835#-AD-9	ADVANTAGE CAPITAL CONNETICUT P SERIES D				1.A FE	1,535,275	138.2610	1,076,447	778,559	1,076,447		(132,908)			0.001	(11.309)	SEP	3	1,700,000	07/01/2010	09/01/2025
00838@-AB-2	ADVANTAGE CAPITAL 2012 TAX CRD SERIES B-2 SENIOR NOTES				1.C FE	1,431,499	146.0220	687,590	470,882	687,590		(178,306)			0.001	(21.777)	FA	2	10,600	10/24/2017	08/20/2022
00839#-AD-5	ADVANTAGE CAPITAL 2014 TAX CRE SERIES D NOTES				1.C	697,607	114.4660	79,853	69,761	79,853		(34,050)			0.001	(32.540)	MN		717	11/19/2014	05/15/2021
00841#-AA-7	ADVANTAGE CAPITAL 2015 ST TAX SERIES A				1.G FE	3,275,224	221.3390	724,934	327,522	724,934		(242,729)			6.160	(24.646)	JJ	8,575	818,184	07/22/2015	07/28/2023
00841#-AB-5	ADVANTAGE CAPITAL 2015 ST TAX SERIES B				1.D FE	2,952,351	175.0710	516,872	295,235	516,872		(206,388)			6.160	(28.184)	JJ	7,729	273,368	07/22/2015	07/28/2022
00841#-AC-3	ADVANTAGE CAPITAL 2015 ST TAX SERIES C				1.D FE	2,473,254	221.3390	547,427	247,325	547,427		(183,294)			6.160	(24.646)	JJ	6,475	625,641	07/22/2015	07/28/2023
00842X-AA-7	AFFINITY GAMING BASIC			2	4.C FE	2,029,000	104.5750	2,091,502	2,000,000	2,028,985		(15)			6.875	6.525	JD	382		12/16/2020	12/15/2027
00846U-AL-5	AGILENT TECHNOLOGIES INC. BASIC			2	2.A FE	2,000,037	109.2260	2,086,208	1,910,000	1,994,724		(5,314)			2.750	2.173	MS	15,466	26,263	05/27/2020	09/15/2029
00855@-AA-2	AGREE LIMITED PARTNERSHIP SERIES A SENIOR NOTES				2.B	13,500,000	107.5150	14,514,464	13,500,000	13,500,000					4.160	4.160	MN	48,360	561,600	03/02/2015	05/30/2025
00855@-AB-0	AGREE LIMITED PARTNERSHIP SERIES B SENIOR NOTES				2.B	13,500,000	108.9400	14,706,854	13,500,000	13,500,000					4.260	4.260	MN	49,523	575,100	03/02/2015	05/30/2027
00855@-AC-8	AGREE LIMITED PARTNERSHIP 4.42% Due 7/28/2028 JJ28				2.B	10,000,000	110.0710	11,007,106	10,000,000	10,000,000					4.420	4.420	JJ	187,850	442,000	04/29/2016	07/28/2028
00855@-AG-9	AGREE REALTY LIMITED AGREE REALTY LIMITED				2.B	8,000,000	110.7990	8,863,887	8,000,000	8,000,000					4.470	4.470	AO	60,593	370,513	10/23/2019	10/30/2031
00867#-AH-6	AHERN RENTALS INC 7 3/8% Due 5/15/2023 MN15			2	5.B FE	9,463,750	73.0380	8,406,722	11,510,000	10,464,732		353,486			7.375	11.829	MN	108,466	848,863	12/13/2019	05/15/2023
00909@-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL				1.C	6,051,454	120.0000	7,261,745	6,051,454	6,051,454					4.494	4.536	MON	12,087	250,777	12/12/2018	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL				1.E	12,445,654	120.0000	14,934,785	12,445,654	12,445,654					4.494	4.536	MON	24,858	518,715	01/17/2020	03/10/2041
00912X-AN-4	AIR LEASE CORP 4 1/4% Due 9/15/2024 MS15			2	2.B FE	9,225,228	109.4720	10,180,868	9,300,000	9,268,483		7,682			4.250	4.350	MS	116,379	395,250	09/09/2014	09/15/2024
00912X-AY-0	AIR LEASE CORP BASIC			2	2.B FE	532,638	109.4560	656,734	600,000	545,370		6,411			3.625	5.210	JD	1,813	21,750	12/14/2018	12/01/2027
00912X-BE-3	AIR LEASE CORP BASIC				2.B FE	588,612	102.7190	616,312	600,000	595,992		3,700			3.500	4.164	JJ	9,683	21,000	12/14/2018	01/15/2022
010392-FL-7	ALABAMA POWER 4.15% Due 8/15/2044 FA15			2	1.E FE	2,227,940	126.8080	2,536,168	2,000,000	2,204,904		(5,678)			4.150	3.500	FA	31,356	83,000	09/08/2016	08/15/2044
010392-FM-5	ALABAMA POWER 3 3/4% Due 3/1/2045 MS1			2	1.F FE	5,118,010	120.3950	6,019,732	5,000,000	5,106,613		(2,830)			3.750	3.615	MS	62,500	187,500	10/28/2016	03/01/2045
010392-FP-8	ALABAMA POWER BASIC			2	1.F FE	5,434,150	132.4520	6,622,603	5,000,000	5,401,335		(9,794)			4.300	3.794	JJ	106,903	215,000	06/21/2017	01/02/2046
010392-FQ-6	ALABAMA POWER BASIC			2	1.E FE	3,255,268	102.4720	3,293,445	3,214,000	3,239,292		(15,976)			2.450	1.764	MS	19,904	39,372	04/03/2020	03/30/2022
010392-FS-2	ALABAMA POWER BASIC			2	1.F FE	34,523,460	133.2850	43,984,168	33,000,000	34,490,865		(32,214)			4.300	4.013	JJ	654,317	1,247,000	01/21/2020	07/15/2048
010392-FT-0	ALABAMA POWER BASIC			2	1.E FE	10,822,070	117.7470	11,774,712	10,000,000	10,806,107		(15,963)			3.450	3.024	AO	86,250	358,417	01/30/2020	10/01/2049
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES				2.C PL	27,399,653	110.0800	30,161,617	27,399,653	27,399,653					4.670	4.689	MJSD	3,554	1,293,440	06/30/2018	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC				2.C PL	2,654,377	110.1170	2,922,909	2,654,377	2,654,377					4.670	4.697	MJSD	344	125,310	08/30/2019	06/30/2033
013092-AB-7	ALBERTSONS COS LLC/SAFEW BASIC			2	4.A FE	2,822,400	108.8340	2,938,514	2,700,000	2,801,149		(18,949)			5.875	4.958	FA	59,925	158,625	12/09/2019	02/15/2028
018522-L*-1	ALLETE, INC. ALLETTE, INC.				1.F	5,000,000	117.7320	5,886,581	5,000,000	5,000,000					4.080	4.080	MS	68,000	204,000	03/08/2019	03/01/2029
018522-L@-9	ALLETE, INC. ALLETTE, INC.				1.F	3,000,000	120.0000	3,600,000	3,000,000	3,000,000					4.470	4.470	MS	44,700	134,100	03/08/2019	03/01/2049
020002-AS-0	ALLSTATE CORP CALL @ MAKE WHOLE +20BP				1.G FE	17,187,920	147.1520	25,015,783	17,000,000	17,135,284		(6,136)			5.550	5.469	MN	136,283	943,500	10/21/2009	05/09/2035
020002-BA-8	ALLSTATE CORP 4 1/2% Due 6/15/2043 JD15				1.G FE	36,717,837	134.6640	45,684,765	33,925,000	36,426,467		(70,808)			4.500	3.991	JD	67,850	1,526,625	02/27/2019	06/15/2043
020002-BC-4	ALLSTATE CORP 4.2% Due 12/15/2046 JD15			2	1.G FE	53,768,970	132.2370	69,953,234	52,900,000	53,770,117		(15,204)			4.200	4.082	JD	98,747	2,221,800	04/22/2020	12/15/2046
020002-BG-5	ALLSTATE CORP BASIC			2	1.G FE	34,196,425	126.9550	41,260,327	32,500,000	34,162,050		(30,439)			3.850	3.552	FA	490,073	1,421,292	07/16/2020	08/10/2049
02005N-AY-6	ALLY FINANCIAL INC				2.C FE	1,007,500	103.8930	1,038,935	1,000,000	1,001,890		(1,626)			4.125	3.950	FA	15,813	41,250	04/27/2017	02/13/2022
02005N-BG-4	ALLY FINANCIAL INC 4 1/4% Due 4/15/2021 A015				2.C FE	2,015,670	101.0150	2,020,295	2,000,000	2,000,994		(3,376)			4.250	4.075	AO	17,944	85,000	04/28/2016	04/15/2021
02079K-AD-9	ALPHABET INC-CL-C 1.1% Due 8/15/2030 FA 15			2	1.C FE	4,010,000	98.3120	3,932,495	4,000,000	4,009,614		(386)			1.100	1.073	FA	17,844		08/05/2020	08/15/2030
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31				2.C FE	20,031,557	120.0000	22,525,370	18,771,141	20,072,904		86,814			7.000	5.956	JD	3,650	1,313,980	01/30/2019	06/30/2035
022058-AA-5	ALTORFER INC. ALTORFER INC.				1.G PL	5,000,000	113.6190	5,680,969	5,000,000	5,000,000					4.820	4.820	JD	9,372	241,000	12/21/2018	12/17/2030
02209S-AE-3	ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10				2.B FE	13,444,252	165.8770	15,426,526	9,300,000	12,684,149		(98,487)			9.950	6.481	MN	131,091	925,350	11/01/2010	11/10/2038
02209S-AL-7	ALTRIA GROUP INC 4 3/4% Due 5/5/2021 MN5				2.B FE	308,898	101.4900	304,471	300,000	301,331		(3,786)			4.750	3.440	MN	2,217	14,250	12/14/2018	05/05/2021
02209S-AM-5	ALTRIA GROUP INC 4 1/4% Due 8/9/2042 FA9				2.B FE	10,606,400	111.4550	11,145,467	10,000,000	10,538,701		(15,699)			4.250	3.879	FA	167,639	425,000	05/03/2016	08/09/2042
02209S-AN-3	ALTRIA GROUP INC				2.B FE	19,170,510	103.8970	19,740,352	19,000,000	19,065,707		(39,618)			2.850	2.628	FA	213,592	541,500	08/06/2019	08/09/2022
02209S-AR-4	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31				2.B FE	8,703,160	127.2780	10,182,261	8,000,000	8,621,141		(14,443)			5.375	4.814	JJ	180,361	430,000	06/16/2014	01/31/2044
02209S-AS-2	ALTRIA GROUP INC BASIC				2.B FE	4,883,949	109.9120	5,275,763	4,800,000	4,846,728		(14,086)			4.000	3.663	JJ	80,533	192,000	12/14/2018	01/31/2024
02209S-AV-5	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16			2	2.B FE	5,673,808	105.7640	5,922,795	5,600,000	5,667,711		(1,580)			3.875	3.800	MS	63,292	217,000	10/17/2016	09/16/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02209S-BD-4	ALTRIA GROUP INC BASIC			2	2.B FE	26,569,423	119.9020	28,416,891	23,700,000	26,390,644		(135,822)			4.800	3.145	FA	432,920	760,800	12/18/2020	02/14/2029
02209S-BE-2	ALTRIA GROUP INC BASIC			2	2.B FE	2,086,288	131.6380	2,106,216	1,600,000	2,080,140		(6,148)			5.800	3.503	FA	35,316		09/03/2020	02/14/2039
023135-AP-1	AMAZON.COM INC. BASIC			2	1.E FE	1,998,370	137.3740	2,033,129	1,480,000	1,979,286		(19,084)			4.800	1.935	JD	5,131	71,040	05/27/2020	12/05/2034
023135-AZ-9	AMAZON.COM INC. BASIC			2	1.E FE	7,722,400	108.3540	8,668,339	8,000,000	7,829,478		43,258			2.800	3.428	FA	80,267	224,000	07/19/2018	08/22/2024
023135-BC-9	AMAZON.COM INC. AMAZON.COM INC			2	1.E FE	30,794,104	113.7590	35,037,641	30,800,000	30,795,993		390			3.150	3.152	FA	347,655	970,200	06/08/2018	08/22/2027
023135-BF-2	AMAZON.COM INC. AMAZON.COM INC			2	1.E FE	8,859,327	124.5990	10,466,357	8,400,000	8,812,738		(18,792)			3.875	3.475	FA	116,638	325,500	06/08/2018	08/22/2037
023135-BJ-4	AMAZON.COM INC. AMAZON.COM INC			2	1.E FE	45,282,450	132.1180	59,453,059	45,000,000	45,268,775		(6,356)			4.050	4.012	FA	653,063	1,822,500	06/08/2018	08/22/2047
023135-BR-6	AMAZON.COM INC. BASIC			2	1.E FE	43,249,900	101.7890	43,260,275	42,500,000	43,212,081		(37,819)			1.200	0.924	JD	39,667	255,000	09/14/2020	06/03/2027
023135-BU-9	AMAZON.COM INC. BASIC			2	1.E FE	57,220,800	106.8310	58,757,052	55,000,000	57,213,152		(7,648)			2.700	2.537	JD	115,500	742,500	10/05/2020	06/03/2060
02343*-AC-6	AMCOR FINANCE (USA) GTD. SENIOR NOTES				2.B	10,000,000	104.2890	10,428,936	10,000,000	10,000,000					5.950	5.950	JD	26,444	595,000	11/17/2009	12/15/2021
023551-AM-6	AMERADA HESS CORP CALL @ > PAR OR MAKE WHOLE +30				3.A FE	9,504,336	129.9740	12,802,416	9,850,000	9,673,287		14,694			7.125	7.321	MS	206,645	639,469	07/16/2020	03/15/2033
02361@-AA-5	AMEREN TRANSMISSION COMPANY AMEREN TRANSMISSION COMPANY				1.F PL	10,000,000	114.7070	11,470,687	10,000,000	10,000,000					3.430	3.430	FA	115,286	343,000	09/12/2017	08/31/2050
02361D-AN-0	AMEREN ILLINOIS CO 4.3% Due 7/1/2044 JJ1			2	1.F FE	5,427,100	125.6650	6,283,267	5,000,000	5,393,148		(10,570)			4.300	3.785	JJ	107,500	215,000	08/11/2017	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS CO 4.15% Due 3/15/2046 MS15			2	1.F FE	3,202,800	127.7230	3,831,678	3,000,000	3,183,193		(4,431)			4.150	3.768	MS	36,658	124,500	03/29/2016	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO BASIC			2	1.F FE	46,425,130	122.6250	54,568,198	44,500,000	46,379,213		(48,479)			3.700	3.443	JD	137,208	1,646,500	10/17/2019	12/01/2047
02361D-AS-9	AMEREN ILLINOIS CO BASIC			2	1.F FE	6,993,700	116.7710	8,173,977	7,000,000	6,995,089		567			3.800	3.811	MN	33,989	266,000	05/14/2018	05/15/2028
02361D-AT-7	AMEREN ILLINOIS CO BASIC			2	1.F FE	9,999,040	136.4010	13,640,112	10,000,000	9,998,682		(93)			4.500	4.501	MS	132,500	450,000	11/05/2018	03/15/2049
02376*-AA-0	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC				1.F PL	7,634,825	89.8420	6,859,272	7,634,825	7,634,825					4.140	4.138	JD	14,048	316,082	06/12/2018	06/15/2027
02377#-AA-5	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC				3.B PL	6,864,733	88.5430	6,078,273	6,864,733	6,864,733					4.700	4.696	JD	14,340	322,642	06/12/2018	12/15/2024
02378*-AA-8	AMERICAN AIRLINES INC AMERICAN AIRLINES				3.A PL	2,977,273	88.1070	2,623,200	2,977,273	2,977,273					5.180	5.181	AO	32,558	154,223	07/18/2018	10/15/2023
02378L-AA-1	AMERICAN AIRLINES INC AMERICAN AIRLINES				3.A PL	2,536,296	88.0680	2,233,653	2,536,296	2,536,296					5.180	5.178	FA	49,633	131,380	07/18/2018	08/15/2023
02379#-AA-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC				2.A PL	1,550,000	86.1720	1,335,666	1,550,000	1,550,000					3.930	3.927	JD	2,707	60,915	06/28/2019	12/15/2025
02379*-AA-7	AMERICAN AIRLINES INC AMERICAN AIRLINES INC				1.E PL	10,650,000	88.5140	9,426,691	10,650,000	10,650,000					3.530	3.530	JD	16,709	375,945	06/28/2019	12/15/2027
024010-AA-7	AMERICAN ASSETS TRUST, LP 4.04% Due 10/31/2021 JAJ031				2.C	16,000,000	101.1710	16,187,408	16,000,000	16,000,000					4.040	4.040	JAJO	109,529	646,400	09/19/2014	10/31/2021
02507*-AD-6	AMERICAN CENTURY COMPANIES INC AMERICAN CENTURY COMPANIES INC				2.C	14,000,000	108.1280	15,137,872	14,000,000	14,000,000					3.970	3.970	AO	100,353	555,800	11/06/2017	10/26/2027
025816-BF-5	AMERICAN EXPRESS 4.05% Due 12/3/2042 JD3				2.A FE	35,911,547	127.8060	47,799,467	37,400,000	36,116,714		31,674			4.050	4.285	JD	117,810	1,514,700	02/27/2019	12/03/2042
025816-BS-7	AMERICAN EXPRESS BASIC			2	1.G FE	5,948,840	106.3570	6,381,427	6,000,000	5,976,120		10,476			3.400	3.594	FA	70,267	204,000	06/08/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS BASIC			2	1.G FE	896,787	108.3150	974,836	900,000	898,151		668			3.700	3.784	FA	13,690	33,300	12/14/2018	08/03/2023
0258M0-EB-1	AMERICAN EXPRESS CREDIT 2 1/4% Due 5/5/2021 MN5			2	1.G FE	3,413,830	100.4870	3,517,032	3,500,000	3,488,926		31,553			2.250	3.183	MN	12,250	78,750	07/24/2018	05/05/2021
02665W-CQ-2	AMERICAN HONDA FINANCE BASIC				1.G FE	1,304,290	108.8200	1,414,666	1,300,000	1,302,591		(874)			3.625	3.549	AO	10,603	47,125	12/14/2018	10/10/2023
026874-AZ-0	AIG 6 1/4% Due 5/1/2036 MN1				2.A FE	15,366,495	143.4660	19,511,389	13,600,000	15,107,812		(66,659)			6.250	5.170	MN	141,667	850,000	07/20/2016	05/01/2036
026874-DA-2	AIG 4 1/2% Due 7/16/2044 JJ16			2	2.A FE	5,790,950	127.9210	6,396,069	5,000,000	5,769,060		(21,300)			4.500	3.520	JJ	103,125	225,000	12/18/2019	07/16/2044
026874-DH-7	AIG 3.9% Due 4/1/2026 AO1			2	2.A FE	2,593,575	114.0280	2,850,701	2,500,000	2,558,259		(10,506)			3.900	3.390	AO	24,375	97,500	06/21/2017	04/01/2026
026874-DK-0	AIG BASIC			2	2.A FE	11,498,131	118.6120	13,640,381	11,500,000	11,497,043		245			4.200	4.203	AO	120,750	483,000	12/14/2018	04/01/2028
03027X-AD-2	AMERICAN TOWER CORP - CL A 5% Due 2/15/2024 FA15				2.C FE	17,762,194	113.2740	19,199,911	16,950,000	17,244,044		(86,074)			5.000	4.399	FA	320,167	847,500	03/06/2014	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP - CL A 4.4% Due 2/15/2026 FA15			2	2.C FE	6,979,910	115.7300	8,101,078	7,000,000	6,988,901		1,891			4.400	4.435	FA	116,356	308,000	01/08/2016	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP - CL A 2 1/4% Due 1/15/2022 JJ15				2.C FE	14,978,700	101.8980	15,284,626	15,000,000	14,995,568		4,170			2.250	2.279	JJ	155,625	337,500	09/28/2016	01/15/2022
03027X-AW-0	AMERICAN TOWER CORP - CL A BASIC			2	2.C FE	35,017,247	116.1050	37,455,312	32,260,000	34,868,672		(136,004)			3.800	2.704	FA	463,110	1,060,603	12/18/2020	08/15/2029
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC			2	2.C FE	36,501,380	109.0300	39,250,885	36,000,000	36,503,224		1,844			2.900	2.713	JJ	481,400	447,083	12/18/2020	01/15/2030
03027X-BD-1	AMERICAN TOWER CORP - CL A BASIC			2	2.C FE	14,873,700	103.1210	15,468,107	15,000,000	14,874,819		1,119			3.100	3.144	JD	20,667	248,000	11/02/2020	06/15/2050
03027X-BK-5	AMERICAN TOWER CORP - CL A BASIC			2	2.C FE	2,995,650	100.0520	3,001,558	3,000,000	2,995,650					2.950	2.957	JJ	10,079		12/18/2020	01/15/2051
030288-A#-1	AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS				2.B	10,000,000	104.1820	10,418,200	10,000,000	10,000,000					3.660	3.660	MS	122,000	366,000	09/01/2017	09/01/2032
030288-AA-2	AMERICAN TRANSMISSION SYSTEMS 5 1/4% Due 1/15/2022 JJ15				3.A FE	5,095,614	104.3070	5,319,660	5,100,000	5,099,543		417			5.250	5.259	JJ	123,463	267,750	12/10/2009	01/15/2022
03028P-J@-6	AMERICAN TRANSMISSIOIN CO. LLC AMERICAN TRANSMISSIOIN CO. LLC				1.F	44,464,120	114.8220	49,373,327	43,000,000	44,340,036		(108,004)			3.530	3.174	MN	198,170	1,517,900	09/12/2019	05/14/2031
03040W-AD-7	AMERICAN WATER CAP CORP BASIC				2.A FE	788,105	154.4790	772,397	500,000	782,080		(6,025)			6.593	2.468	AO	6,959	16,483	07/16/2020	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03040W-AM-7	AMERICAN WATER CAP CORP 4.3% Due 9/1/2045 MS1			2	2.A FE	2,008,620	130.2790	2,605,577	2,000,000	2,007,789		(181)			4.300	4.274	MS	28,667	86,000	08/12/2015	09/01/2045
03040W-AP-0	AMERICAN WATER CAP CORP 4% Due 12/1/2046 JD1			2	2.A FE	3,015,400	125.4690	3,764,067	3,000,000	3,014,199		(325)			4.000	3.970	JD	10,000	120,000	11/17/2016	12/01/2046
03040W-AR-6	AMERICAN WATER CAP CORP BASIC			2	2.A FE	6,950,485	122.2920	8,560,423	7,000,000	6,953,861		987			3.750	3.789	MS	87,500	262,500	08/11/2017	09/01/2047
03063#-AA-2	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2.B FE	7,000,000	111.2180	7,785,265	7,000,000	7,000,000					4.680	4.680	JJ	157,430	327,600	12/07/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2.B FE	10,000,000	113.2210	11,322,100	10,000,000	10,000,000					4.860	4.860	JJ	233,550	486,000	12/07/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2.B FE	6,000,000	108.3310	6,499,839	6,000,000	6,000,000					4.100	4.100	JJ	118,217	287,683	05/10/2019	01/08/2030
03063#-AE-4	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2.B Z	24,596,000	100.6060	24,580,114	24,432,000	24,432,000				(164,000)	1.650	1.650	JJ	1,120		10/30/2020	01/07/2033
03073E-AN-5	AMERISOURCEBERGEN CORP 4 1/4% Due 3/1/2045 MS1			2	2.B FE	11,733,048	122.0420	14,645,096	12,000,000	11,757,095		4,858			4.250	4.381	MS	170,000	510,000	06/09/2016	03/01/2045
03073E-AR-6	AMERISOURCEBERGEN CORP BASIC			2	2.B FE	2,012,575	108.7780	2,066,786	1,900,000	2,007,315		(5,260)			2.800	2.116	MN	6,798	26,009	06/30/2020	05/15/2030
03076C-AG-1	AMERIPRISE FINANCIAL INC BASIC				1.G FE	595,350	111.2380	667,430	600,000	596,877		752			3.700	3.849	AO	4,687	22,200	12/14/2018	10/15/2024
031100-L*-9	AMETEK INC SENIOR NOTES				2.A	10,000,000	108.7010	10,870,149	10,000,000	10,000,000					3.730	3.730	MS	94,286	373,000	11/06/2019	09/30/2024
031100-L@-7	AMETEK INC SENIOR NOTES				2.A	4,000,000	111.5820	4,463,297	4,000,000	4,000,000					3.830	3.830	MS	38,726	153,200	11/06/2019	09/30/2026
031162-BK-5	AMGEN INC BASIC			2	2.A FE	354,394	138.1120	346,662	251,000	352,711		(1,683)			5.150	2.580	MN	1,652	6,463	07/16/2020	11/15/2041
031162-BZ-2	AMGEN INC 4.4% Due 5/1/2045 MN1			2	2.A FE	10,554,600	126.5180	12,651,849	10,000,000	10,519,209		(12,738)			4.400	4.058	MN	73,333	440,000	01/24/2018	05/01/2045
031162-CD-0	AMGEN INC			2	2.A FE	18,513,270	131.6210	24,701,265	18,767,000	18,529,540		4,216			4.563	4.645	JD	38,059	856,338	01/11/2017	06/15/2048
031162-CF-5	AMGEN INC			2	2.A FE	35,844,576	135.7730	49,402,216	36,386,000	35,873,253		7,399			4.663	4.751	JD	75,408	1,696,679	01/11/2017	06/15/2051
031162-CQ-1	AMGEN INC BASIC			2	2.A FE	9,987,200	112.5840	11,258,392	10,000,000	9,990,878		1,175			3.200	3.215	MN	52,444	320,000	11/28/2017	11/02/2027
031162-CS-7	AMGEN INC BASIC			2	2.A FE	36,964,040	111.6110	37,947,587	34,000,000	36,950,388		(13,652)			3.375	2.925	FA	414,375		10/19/2020	02/21/2050
031162-CX-6	AMGEN INC 2.77% Due 9/1/2053 FA 17				2.A FE	343,384	100.1670	347,578	347,000	343,409		25			2.770	2.819	FA	3,578		08/17/2020	09/01/2053
03210@-AG-3	AMPLIFON USA, INC SENIOR UNSECURED NOTES				3.A	7,000,000	100.8570	7,059,974	7,000,000	7,000,000					4.510	4.510	JJ	132,419	315,600	04/04/2013	07/31/2023
03210@-AH-1	AMPLIFON USA, INC SENIOR UNSECURED NOTES				3.A	4,000,000	100.5790	4,023,146	4,000,000	4,000,000					4.660	4.660	JJ	78,184	186,300	04/04/2013	07/31/2025
032654-AJ-4	ANALOG DEVICES INC 3.9% Due 12/15/2025 JD15			2	2.A FE	22,180,625	114.1840	25,120,489	22,000,000	22,095,872		(18,248)			3.900	3.798	JD	38,133	858,000	02/24/2016	12/15/2025
032654-AM-7	ANALOG DEVICES INC 3 1/8% Due 12/5/2023 JD5			2	2.A FE	996,390	107.6820	1,076,817	1,000,000	998,393		516			3.125	3.183	JD	2,257	31,250	11/30/2016	12/05/2023
032654-AP-0	ANALOG DEVICES INC 4 1/2% Due 12/5/2036 JD5			2	2.A FE	2,483,700	118.9350	2,973,375	2,500,000	2,485,947		590			4.500	4.550	JD	8,125	112,500	11/30/2016	12/05/2036
034164-C@-0	ANDERSONS, INC SENIOR GUARANTEED NOTES				2.C PL	10,000,000	92.0650	9,206,494	10,000,000	10,000,000					4.500	4.500	MS	117,500	450,000	03/03/2015	03/27/2030
035229-CQ-4	ANHEUSER-BUSCH COS INC CALL@>PAR OR MAKE WHOLE +25BP				2.B FE	1,479,534	134.1340	1,877,873	1,400,000	1,449,609		(2,834)			5.950	5.543	JJ	38,411	83,300	10/14/2005	01/15/2033
03522A-AG-5	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1			2	2.B FE	16,136,551	113.1050	18,096,867	16,000,000	16,103,834		(20,628)			3.650	3.496	FA	243,333	584,000	05/15/2019	02/01/2026
03522A-AJ-9	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1			2	2.B FE	30,697,478	129.9370	37,421,739	28,800,000	30,634,049		(41,777)			4.900	4.465	FA	588,000	1,411,200	12/18/2019	02/01/2046
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	28,833,295	141.8310	30,493,760	21,500,000	28,748,510		(83,226)			5.550	3.605	JJ	523,704	638,250	06/16/2020	01/23/2049
035240-AL-4	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	38,423,800	117.7850	44,758,372	38,000,000	38,361,505		(44,724)			4.000	3.843	AO	329,333	1,520,000	05/16/2019	04/13/2028
035240-AN-0	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	9,909,400	126.1240	12,612,388	10,000,000	9,913,980		1,541			4.600	4.656	AO	97,111	460,000	06/20/2018	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	1,319,120	131.4740	1,314,737	1,000,000	1,317,173		(1,947)			4.750	3.263	AO	10,028	23,750	07/16/2020	04/15/2058
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	26,137,974	123.3590	28,136,978	22,809,000	25,910,766		(227,208)			4.750	2.800	JJ	475,504	541,714	05/06/2020	01/23/2029
035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.A FE	35,764,900	126.2060	37,861,938	30,000,000	35,710,321		(54,579)			4.500	3.453	JD	112,500	892,500	07/09/2020	06/01/2050
035240-AV-2	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.A FE	7,951,790	115.8830	8,111,777	7,000,000	7,909,302		(42,488)			3.500	1.946	JD	20,417	161,972	07/08/2020	06/01/2030
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1				2.A FE	9,222,056	125.2380	11,396,674	9,100,000	9,207,008		(2,600)			4.625	4.542	FA	175,365	420,875	03/14/2014	02/01/2044
03674X-AN-6	ANTERO RESOURCES CORP. BASIC			2	4.C FE	2,015,290	101.7510	2,035,012	2,000,000	2,015,290					8.375	8.185	JJ			12/17/2020	07/15/2026
036752-AB-9	ANTHEM INC BASIC			2	2.B FE	1,414,630	115.3070	1,614,292	1,400,000	1,410,688		(1,392)			3.650	3.521	JD	4,258	51,100	01/09/2018	12/01/2027
036752-AM-5	ANTHEM INC BASIC			2	2.B FE	8,653,680	109.5880	8,767,028	8,000,000	8,653,395		(285)			3.125	2.715	MN	31,944		12/22/2020	05/15/2050
03764B-AB-1	APEX TOOL / BC MOUNTAIN BASIC			2	5.C FE	6,417,310	97.6500	7,024,910	7,194,000	6,722,362		183,484			9.000	12.618	FA	244,596	647,460	12/17/2019	02/15/2023
03765H-AB-7	APOLLO MANAGEMENT HOLDIN 4.4% Due 5/27/2026 MN27			2	1.G FE	21,989,457	116.2850	25,418,820	21,859,000	21,958,085		(17,474)			4.400	4.299	MN	90,836	961,796	09/19/2019	05/27/2026
03765H-AD-3	APOLLO MANAGEMENT HOLDIN BASIC			2	1.G FE	23,036,379	118.7920	26,282,785	22,125,000	22,982,630		(53,242)			4.872	4.256	FA	407,218	953,085	11/30/2020	02/15/2029
037735-CT-2	AMERICAN ELECTRIC POWER CO INC BASIC			2	1.G FE	9,179,352	123.8370	10,402,287	8,400,000	9,123,843		(19,504)			4.400	3.831	MN	47,227	369,600	01/09/2018	05/15/2044
037735-CU-9	AMERICAN ELECTRIC POWER CO INC 3.4% Due 6/1/2025 JD1			2	1.G FE	7,871,955	110.5390	8,732,597	7,900,000	7,886,513		2,782			3.400	3.442	JD	22,383	268,600	05/11/2015	06/01/2025
037833-AK-6	APPLE COMPUTER INC 2.4% Due 5/3/2023 MN3				1.B FE	12,982,710	104.8850	13,635,042	13,000,000	12,995,578		1,817			2.400	2.415	MN	50,267	312,000	04/30/2013	05/03/2023
037833-AL-4	APPLE COMPUTER INC 3.85% Due 5/4/2043 MN4				1.B FE	14,445,300	127.0890	20,080,063	15,800,000	14,633,700		30,288			3.850	4.371	MN	96,314	608,300	04/29/2014	05/04/2043
037833-AT-7	APPLE COMPUTER INC 4.45% Due 5/6/2044 MN6				1.B FE	20,951,974	138.2560	27,651,254	20,000,000	20,845,206		(21,218)			4.450	4.165	MN	135,972	890,000	12/14/2018	05/06/2044

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
037833-AZ-3	APPLE COMPUTER INC BASIC				1.B FE	1,318,632	108.0280	1,512,395	1,400,000	1,343,709		12,521			2.500	3.562	FA	13,806	35,000	12/14/2018	02/09/2025
037833-BG-4	APPLE COMPUTER INC 3.2% Due 5/13/2025 MN13				1.B FE	9,267,636	111.6130	10,380,008	9,300,000	9,284,585		3,237			3.200	3.241	MN	39,680	297,600	05/06/2015	05/13/2025
037833-BH-2	APPLE COMPUTER INC 4 3/8% Due 5/13/2045 MN13				1.B FE	24,851,790	137.4670	34,366,636	25,000,000	24,867,420		2,985			4.375	4.411	MN	145,833	1,093,750	06/03/2015	05/13/2045
037833-BS-8	APPLE COMPUTER INC BASIC			2	1.B FE	4,902,550	100.1310	5,006,553	5,000,000	4,993,445		44,825			2.250	3.172	FA	40,000	112,500	12/06/2018	02/23/2021
037833-BY-5	APPLE COMPUTER INC 3 1/4% Due 2/23/2026 FA23			2	1.B FE	22,414,000	112.1250	22,424,914	20,000,000	22,386,122		(27,878)			3.250	0.762	FA	231,111		12/07/2020	02/23/2026
037833-CX-6	APPLE COMPUTER INC BASIC			2	1.B FE	1,042,184	112.6990	1,239,688	1,100,000	1,054,422		6,124			3.000	3.727	JD	1,008	33,000	12/14/2018	06/20/2027
037833-DG-2	APPLE COMPUTER INC BASIC			2	1.B FE	13,155,520	126.2470	17,674,601	14,000,000	13,196,737		16,151			3.750	4.104	MN	70,000	525,000	05/10/2018	11/13/2047
037833-DN-7	APPLE COMPUTER INC BASIC			2	1.B FE	23,655,940	106.9980	23,539,624	22,000,000	23,575,289		(80,651)			2.050	0.726	MS	137,806		09/15/2020	09/11/2026
037833-DP-2	APPLE COMPUTER INC BASIC			2	1.B FE	2,006,306	108.0130	2,025,247	1,875,000	1,998,244		(8,063)			2.200	1.373	MS	12,604	20,625	05/27/2020	09/11/2029
037833-DT-4	APPLE COMPUTER INC BASIC			2	1.B FE	2,245,848	102.8280	2,262,214	2,200,000	2,240,841		(5,007)			1.125	0.684	MN	3,438	12,375	06/17/2020	05/11/2025
037833-DZ-0	APPLE COMPUTER INC BASIC			2	1.B FE	4,957,650	102.0280	5,101,387	5,000,000	4,957,984		334			2.400	2.440	FA	43,667		09/01/2020	08/20/2050
037833-EA-4	APPLE COMPUTER INC BASIC			2	1.B FE	60,584,930	102.4040	61,442,407	60,000,000	60,582,697		(2,233)			2.550	2.511	FA	556,750		10/21/2020	08/20/2060
038222-AL-9	APPLIED MATERIALS INC			2	1.G FE	24,628,719	113.3540	28,111,783	24,800,000	24,692,797		20,180			3.300	3.371	AO	204,600	810,150	07/16/2020	04/01/2027
038222-AM-7	APPLIED MATERIALS INC BASIC			2	1.G FE	32,631,122	138.5920	43,240,744	31,200,000	32,598,834		(26,046)			4.350	4.054	AO	339,300	1,287,600	04/30/2020	04/01/2047
038222-AN-5	APPLIED MATERIALS INC BASIC			2	1.G FE	5,136,050	103.7810	5,189,066	5,000,000	5,129,667		(6,383)			1.750	1.447	JD	7,292	44,236	07/01/2020	06/01/2030
038222-AP-0	APPLIED MATERIALS INC BASIC			2	1.G FE	29,336,058	108.5980	31,602,069	29,100,000	29,333,534		(2,524)			2.750	2.710	JD	66,688	404,571	06/18/2020	06/01/2050
03835V-AH-9	APTIV PLC BASIC			2	2.B FE	1,119,720	124.1870	1,241,867	1,000,000	1,118,841		(879)			5.400	4.634	MS	15,900	27,000	07/16/2020	03/15/2049
038522-AQ-1	ARAMARK BASIC			2	4.A FE	2,030,000	105.3580	2,107,165	2,000,000	2,029,259		(741)			5.000	4.673	FA	41,667		10/29/2020	02/01/2028
038522-AR-9	ARAMARK BASIC			2	4.A FE	6,529,125	106.8770	6,946,994	6,500,000	6,524,692		(4,433)			6.375	6.247	MN	69,063	211,792	04/23/2020	05/01/2025
03938J-AA-7	ARCH CAPITAL GRP US INC 5.144% Due 11/1/2043 MN1				2.A FE	15,426,792	135.7950	20,776,592	15,300,000	15,410,597		(2,522)			5.144	5.090	MN	131,172	787,032	12/11/2013	11/01/2043
03939C-AA-1	ARCH CAPITAL FINANCE LLC BASIC			2	2.A FE	6,333,560	116.0570	6,963,402	6,000,000	6,269,457		(42,591)			4.011	3.144	JD	10,696	240,660	09/19/2019	12/15/2026
03939C-AB-9	ARCH CAPITAL FINANCE LLC 5.031% Due 12/15/2046 JD15			2	2.A FE	14,712,471	136.3700	19,739,587	14,475,000	14,709,090		(3,381)			5.031	4.912	JD	32,366	728,237	05/20/2020	12/15/2046
039483-BH-4	ARCHER DANIELS BASIC				1.F FE	58,699,898	126.7000	64,300,155	50,750,000	58,424,645		(233,986)			4.016	3.074	AO	424,608	2,038,120	01/28/2020	04/16/2043
039483-BM-3	ARCHER DANIELS BASIC			2	1.F FE	9,629,618	126.9590	11,108,923	8,750,000	9,606,259		(20,481)			3.750	3.196	MS	96,615	328,125	12/05/2019	09/15/2047
039483-BQ-4	ARCHER DANIELS BASIC			2	1.F FE	61,014,621	143.1770	84,903,812	59,300,000	60,958,576		(33,615)			4.500	4.321	MS	785,725	2,668,500	10/17/2019	03/15/2049
039688-AH-5	ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES				3.B	20,000,000	98.8670	19,773,398	20,000,000	20,000,000					3.460	3.460	JD	19,222	692,000	01/06/2017	12/21/2024
039688-AJ-1	ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES				3.B	10,000,000	96.6490	9,664,899	10,000,000	10,000,000					3.620	3.620	JD	10,056	362,000	01/06/2017	12/21/2026
040555-CN-2	ARIZONA PUBLIC SERVICE CO 4 1/2% Due 4/1/2042 AO1			2	1.G FE	13,100,056	128.5010	16,576,567	12,900,000	13,082,431		(5,527)			4.500	4.394	AO	145,125	580,500	03/07/2017	04/01/2042
040555-CP-7	ARIZONA PUBLIC SERVICE CO			2	1.F FE	10,762,300	128.2610	12,826,142	10,000,000	10,698,208		(18,277)			4.700	4.217	JJ	216,722	470,000	03/29/2017	01/15/2044
040555-CT-9	ARIZONA PUBLIC SERVICE CO 4.35% Due 11/15/2045 MN15			2	1.G FE	29,133,890	129.2280	36,183,719	28,000,000	29,044,433		(25,390)			4.350	4.104	MN	155,633	1,218,000	10/12/2017	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE CO 3 3/4% Due 5/15/2046 MN15			2	1.G FE	21,404,129	121.6560	25,547,864	21,000,000	21,367,821		(9,126)			3.750	3.642	MN	100,625	787,500	06/21/2017	05/15/2046
040555-CV-4	ARIZONA PUBLIC SERVICE CO 2.55% Due 9/15/2026 MS15			2	1.F FE	9,555,552	107.2410	10,295,095	9,600,000	9,573,200		4,304			2.550	2.603	MS	72,080	244,800	09/15/2016	09/15/2026
040555-CX-0	ARIZONA PUBLIC SERVICE CO BASIC			2	1.G FE	25,775,639	129.1190	33,635,517	26,050,000	25,787,886		4,683			4.200	4.261	FA	413,327	1,094,100	10/23/2019	08/15/2048
040555-CY-8	ARIZONA PUBLIC SERVICE CO BASIC			2	1.F FE	14,997,450	129.4340	19,415,076	15,000,000	14,997,549		44			4.250	4.251	MS	212,500	637,500	02/26/2019	03/01/2049
040555-CZ-5	ARIZONA PUBLIC SERVICE CO BASIC			2	1.F FE	2,004,040	109.0570	2,181,146	2,000,000	2,003,626		(365)			2.600	2.576	FA	19,644	51,422	10/22/2019	08/15/2029
040555-DA-9	ARIZONA PUBLIC SERVICE CO BASIC			2	1.F FE	10,194,700	118.4690	11,846,874	10,000,000	10,190,456		(3,785)			3.500	3.395	JD	29,167	360,694	11/20/2019	12/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE CO BASIC			2	1.G FE	14,957,800	116.3620	17,454,370	15,000,000	14,958,225		425			3.350	3.365	MN	64,208	241,479	05/20/2020	05/15/2050
04351L-AA-8	ASCENSION HEALTH 4.847% Due 11/15/2053 MN15				1.B FE	8,680,487	148.6370	12,879,435	8,665,000	8,678,711		(200)			4.847	4.837	MN	53,666	419,993	07/16/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH 3.945% Due 11/15/2046 MN15				1.B FE	24,948,670	128.1190	32,029,684	25,000,000	24,950,964		699			3.945	3.956	MN	126,021	986,250	11/22/2016	11/15/2046
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES				2.B PL	5,528,665	105.8690	5,853,125	5,528,665	5,528,665					3.590	3.590	MS	66,160	198,479	08/05/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES				2.B PL	3,685,776	105.8690	3,902,082	3,685,776	3,685,776					3.590	3.590	MS	44,106	132,319	08/05/2016	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC FIRST MORTGAGE BONDS				1.F	14,000,000	110.6830	15,495,602	14,000,000	14,000,000					3.500	3.500	JD	40,833	490,000	11/19/2015	12/01/2025
04939M-AJ-8	ATLAS PIPELINE LP / FIN CO 5 7/8% Due 8/1/2023 FA1			2	3.B FE	4,800,000	96.6980	4,641,517	4,800,000	4,800,000					5.875	5.875	FA	117,500	282,000	01/30/2013	08/01/2023
049560-AM-7	ATMOS ENERGY CORP BASIC			2	1.E FE	52,485,888	126.1760	63,119,437	50,025,000	52,287,248		(60,054)			4.125	3.828	AO	435,634	2,063,531	09/05/2018	10/15/2044
049560-AN-5	ATMOS ENERGY CORP BASIC			2	1.E FE	6,881,025	110.8150	7,646,264	6,900,000	6,887,151		1,777			3.000	3.032	JD	9,200	207,000	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP BASIC			2	1.F FE	26,019,225	132.5700	34,866,008	26,300,000	26,029,874		4,908			4.300	4.364	AO	282,725	1,130,900	11/21/2018	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
049560-AQ-8	ATMOS ENERGY CORP BASIC			2	1.F FE	35,642,450	129.4460	45,305,963	35,000,000	35,628,221		(13,988)			4.125	4.012	MS	425,104	1,443,750	11/05/2019	03/15/2049
049560-AS-4	ATMOS ENERGY CORP BASIC			2	1.F FE	35,778,290	117.4030	40,240,046	34,275,000	35,743,851		(30,860)			3.375	3.144	MS	340,608	1,102,155	01/28/2020	09/15/2049
05237*-AA-2	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY				1.G PL	2,993,670	99.9760	2,999,288	3,000,000	2,999,829		4,335			4.090	4.239	JJ	56,578	129,658	06/26/2019	01/15/2021
05237*-AC-8	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY				1.G PL	2,016,900	99.6260	1,992,528	2,000,000	2,010,188		(4,694)			4.450	4.187	JJ	41,039	93,637	06/26/2019	01/15/2023
05237*-AD-6	AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/1/2023 MN1				1.G PL	10,000,000	99.7160	9,971,584	10,000,000	10,000,000					4.600	4.600	MN	76,667	500,000	11/02/2012	05/01/2023
05237*-AE-4	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY				1.G PL	3,041,580	98.5060	2,955,174	3,000,000	3,031,555		(7,012)			4.600	4.313	JJ	63,633	144,956	06/26/2019	01/15/2025
05237*-AF-1	AUSTIN POWDER HOLDINGS COMPANY 4 3/4% Due 5/1/2025 MN1				1.G PL	5,000,000	98.8620	4,943,104	5,000,000	5,000,000					4.750	4.750	MN	39,583	257,500	11/02/2012	05/01/2025
05237*-AG-9	AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/15/2024 MN15				1.G PL	6,000,000	98.9070	5,934,428	6,000,000	6,000,000					4.600	4.600	MN	35,267	301,750	11/13/2014	05/15/2024
05237*-AH-7	AUSTIN POWDER HOLDINGS COMPANY 4.64% Due 2/13/2026 FA13				1.G PL	8,000,000	97.8030	7,824,240	8,000,000	8,000,000					4.640	4.640	FA	142,293	393,089	11/13/2014	02/13/2026
05279#-AG-4	AUTOLIV ASP, INC. 4.09% Due 4/23/2024 A023				2.B FE	15,000,000	108.3120	16,246,735	15,000,000	15,000,000					4.090	4.090	AO	115,883	644,125	03/12/2014	04/23/2024
05279#-AH-2	AUTOLIV ASP, INC. 4.24% Due 4/23/2026 A023				2.B FE	14,000,000	112.3620	15,730,729	14,000,000	14,000,000					4.240	4.240	AO	112,124	622,183	03/12/2014	04/23/2026
05279@-AA-9	AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL				2.B	9,258,571	110.7590	10,254,717	9,258,571	9,258,571					4.101	4.136	MON	16,875	379,694	11/15/2018	08/15/2034
053332-AW-2	AUTOZONE INC BASIC			2	2.B FE	10,825,100	115.1770	11,517,684	10,000,000	10,746,144		(78,956)			3.750	2.712	AO	76,042	375,000	01/09/2020	04/18/2029
05348E-AQ-2	AVALONBAY COMMUNITIES 2.95% Due 9/15/2022 MS15			2	1.G FE	2,498,875	103.7230	2,593,074	2,500,000	2,499,794		116			2.950	2.955	MS	21,715	73,750	11/28/2012	09/15/2022
05348E-AX-7	AVALONBAY COMMUNITIES BASIC			2	1.G FE	12,319,237	110.7690	12,406,123	11,200,000	12,306,900		(12,337)			2.950	0.964	MN	42,218		12/07/2020	05/11/2026
05348E-AZ-2	AVALONBAY COMMUNITIES 3.9% Due 10/15/2046 A015			2	1.G FE	4,680,965	121.0530	5,689,470	4,700,000	4,682,554		386			3.900	3.923	AO	38,697	183,300	09/26/2016	10/15/2046
05348E-BC-2	AVALONBAY COMMUNITIES BASIC			2	1.G FE	9,272,157	111.5250	10,371,817	9,300,000	9,279,586		2,544			3.200	3.235	JJ	137,227	297,600	11/09/2017	01/15/2028
05348E-BF-5	AVALONBAY COMMUNITIES BASIC			2	1.G FE	2,087,940	113.4620	2,269,246	2,000,000	2,076,448		(8,228)			3.300	2.774	JD	5,500	66,000	07/29/2019	06/01/2029
05351W-AB-9	AVANGRID INC BASIC			2	2.A FE	12,981,540	115.1440	14,968,721	13,000,000	12,984,253		1,559			3.800	3.817	JD	41,167	494,000	05/14/2019	06/01/2029
053611-AG-4	AVERY-DENNISON CORP 3.35% Due 4/15/2023 A015			2	2.B FE	899,082	104.1790	937,607	900,000	899,764		98			3.350	3.362	AO	6,365	30,150	04/03/2013	04/15/2023
05379B-D#-1	AVISTA CORP AVISTA CORP				1.G Z	3,000,000	100.1950	3,005,856	3,000,000	3,000,000					3.070	3.070	MS	23,281		06/30/2020	09/30/2050
054561-AJ-4	AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 AO			2	2.B FE	14,084,716	118.1690	16,661,820	14,100,000	14,088,039		1,349			4.350	4.364	AO	120,966	613,350	04/03/2019	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO			2	2.B FE	18,121,979	130.7470	23,534,403	18,000,000	18,128,660		1,038			5.000	4.938	AO	177,500	860,000	08/04/2020	04/20/2048
05508R-AE-6	B&G FOODS INC BASIC			2	4.B FE	8,145,835	103.3000	8,470,611	8,200,000	8,157,857		(387)			5.250	5.273	AO	107,625	430,500	12/10/2019	04/01/2025
05526D-BF-1	BAT CAPITAL CORP BASIC			2	2.B FE	11,489,766	111.0360	13,879,492	12,500,000	11,522,579		16,395			4.540	5.073	FA	214,389	567,500	11/20/2018	08/15/2047
05526D-BH-7	BAT CAPITAL CORP BASIC			2	2.B FE	42,703,120	110.2100	46,563,540	42,250,000	42,684,076		(21,055)			3.462	3.315	MS	467,250	1,350,180	07/16/2020	09/06/2029
05526D-BJ-3	BAT CAPITAL CORP BASIC			2	2.B FE	3,495,667	110.1900	3,526,089	3,200,000	3,478,812		(16,855)			3.215	1.560	MS	32,864	43,403	12/02/2020	09/06/2026
05526D-BK-0	BAT CAPITAL CORP BASIC			2	2.B FE	41,526,000	115.1130	46,045,341	40,000,000	41,502,402		(23,581)			4.758	4.520	MS	607,967	1,903,200	01/21/2020	09/06/2049
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC				1.C	23,971,766	110.0990	26,542,582	24,107,821	23,985,851		8,044			3.540	3.602	MON	37,930	848,620	03/07/2019	11/15/2032
05606#-AA-1	BIF III HOLTWOOD LLC BIF III HOLTWOOD LLC				2.C PL	7,500,000	109.8390	8,237,917	7,500,000	7,500,000					4.504	4.530	MJSD	938	337,800	02/21/2018	02/15/2033
057224-AZ-0	BAKER HUGHES 5 1/8% Due 9/15/2040 MS15				1.G FE	25,873,565	132.3840	32,169,378	24,300,000	25,713,105		(44,964)			5.125	4.663	MS	366,694	1,245,375	01/10/2018	09/15/2040
05723K-AD-2	BAKER HUGHES LLC/CO-OBL BASIC			2	1.G FE	2,037,920	104.4620	2,089,238	2,000,000	2,024,413		(12,643)			2.773	2.105	JD	2,465	55,460	12/04/2019	12/15/2022
059165-EF-3	BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1			2	1.G FE	4,697,979	106.5610	5,008,347	4,700,000	4,699,447		209			3.350	3.355	JJ	78,725	157,450	06/12/2013	07/01/2023
059165-EK-2	BALTIMORE GAS & ELECTRIC BASIC			2	1.F FE	6,994,120	131.0590	9,174,141	7,000,000	6,994,314		106			4.250	4.255	MS	87,597	297,500	09/17/2018	09/15/2048
059165-EL-0	BALTIMORE GAS & ELECTRIC BASIC			2	1.F FE	16,776,080	112.3960	17,983,321	16,000,000	16,763,561		(12,519)			3.200	2.947	MS	150,756	418,667	04/28/2020	09/15/2049
06051G-FF-1	BAFC 2004-2 4% Due 4/1/2024 A01				1.G FE	1,304,836	110.9430	1,442,257	1,300,000	1,303,128		(886)			4.000	3.920	AO	13,000	52,000	12/14/2018	04/01/2024
06051G-FG-9	BAFC 2004-2 4 7/8% Due 4/1/2044 A01				1.G FE	9,352,260	137.9070	12,411,622	9,000,000	9,310,602		(7,319)			4.875	4.631	AO	109,688	438,750	06/16/2014	04/01/2044
06051G-FS-3	BAFC 2004-2 BASIC				1.G FE	16,997,665	114.0390	17,105,779	15,000,000	16,794,154		(203,511)			3.875	1.186	FA	242,188	290,625	06/16/2020	08/01/2025
06051G-FU-8	BAFC 2004-2 4.45% Due 3/3/2026 MS3				2.A FE	9,913,428	116.5730	10,841,333	9,300,000	9,700,769		(69,474)			4.450	3.531	MS	135,651	413,850	10/23/2017	03/03/2026
06051G-GF-0	BAFC 2004-2			2	1.G FE	43,877,373	114.8120	49,082,275	42,750,000	43,597,788		(114,720)			3.824	3.456	JJ	731,101	1,582,180	04/21/2020	01/20/2028
06051G-GG-8	BAFC 2004-2 BASIC			2	1.G FE	27,218,320	132.3930	34,422,253	26,000,000	27,162,983		(24,678)			4.443	4.159	JJ	516,622	1,155,180	02/15/2019	01/20/2048
06051G-GM-5	BAFC 2004-2 BASIC			2	1.G FE	5,044,134	123.4820	5,803,672	4,700,000	5,004,517		(13,378)			4.244	3.711	AO	37,123	199,468	11/28/2017	04/24/2038
06051G-HA-0	BAFC 2004-2 BASIC			2	1.G FE	56,542,285	124.3550	66,529,949	53,500,000	56,461,950		(67,919)			3.946	3.615	JJ	926,543	2,111,110	10/22/2019	01/23/2049
06051G-HD-4	BAFC 2004-2 BANK OF AMERICA CORP			2	1.F FE	11,517,377	112.7980	13,423,008	11,900,000	11,598,097		31,829			3.419	3.790	JD	12,432	406,861	05/23/2018	12/20/2028

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
06051G-HG-7	BAFC 2004-2 BASIC			2	1.F FE	9,827,500	116.5160	11,651,627	10,000,000	9,863,442		13,756			3.970	4.169	MS	127,922	397,000	04/26/2018	03/05/2029
06051G-HM-4	BAFC 2004-2 BASIC			2	1.G FE	5,075,650	119.0080	5,950,406	5,000,000	5,062,568		(6,936)			4.271	4.077	JJ	93,725	213,550	01/24/2019	07/23/2029
06051G-HR-3	BAFC 2004-2 BASIC			2	1.F FE	10,649,500	108.9220	10,892,192	10,000,000	10,535,554		(113,946)			3.458	1.733	MS	101,819	172,900	04/15/2020	03/15/2025
06051G-HS-1	BAFC 2004-2 BASIC			2	1.G FE	15,962,045	130.2260	18,882,838	14,500,000	15,925,546		(28,867)			4.330	3.756	MS	184,867	627,850	12/09/2019	03/15/2050
06051G-HV-4	BAFC 2004-2 BASIC			2	1.G FE	2,036,240	111.8810	2,237,624	2,000,000	2,032,127		(3,241)			3.194	2.980	JJ	28,036	63,880	09/16/2019	07/23/2030
06051G-JA-8	BAFC 2004-2 BASIC			2	1.G FE	24,092,105	126.4980	25,679,071	20,300,000	24,043,370		(48,735)			4.083	3.117	MS	232,538	414,425	06/01/2020	03/20/2051
06051G-JL-4	BAFC 2004-2 BASIC			2	1.F FE	500,000	101.3230	506,614	500,000	500,000					1.922	1.922	AO	1,789		10/16/2020	10/24/2031
06051G-JM-2	BAFC 2004-2 BASIC			2	1.F FE	9,217,312	103.9560	9,460,018	9,100,000	9,216,998		(314)			2.831	2.767	AO	47,946		12/03/2020	10/24/2051
06406R-AG-2	BANK OF NY MELLON CORP BASIC				1.F FE	8,000,160	107.2740	8,581,895	8,000,000	8,000,222		(91)			3.500	3.499	AO	49,000	280,000	07/19/2018	04/28/2023
06406R-AN-7	BANK OF NY MELLON CORP BASIC			2	1.E FE	1,499,430	104.4360	1,566,545	1,500,000	1,499,506		76			1.600	1.608	AO	4,467	12,000	04/17/2020	04/24/2025
06406Y-AA-0	BANK OF NY MELLON CORP BASIC			2	1.F FE	5,978,976	114.1910	6,851,488	6,000,000	5,986,985		1,198			3.300	3.320	FA	70,400	198,000	01/24/2020	08/23/2029
06759L-A#-0	BARINGS BDC, INC BARINGS BDC, INC				2.C	12,500,000	107.0110	13,376,382	12,500,000	12,500,000					4.250	4.250	MN	82,639		10/14/2020	11/04/2025
06759L-B*-3	BARINGS BDC, INC BARINGS BDC, INC				2.C	12,500,000	110.3370	13,792,103	12,500,000	12,500,000					4.750	4.750	MN	92,361		10/14/2020	11/04/2027
06849R-AK-8	BARRICK NA FINANCE LLC 5 3/4% Due 5/1/2043 MN1				2.B FE	6,016,430	145.3900	10,177,331	7,000,000	6,088,401		16,843			5.750	6.902	MN	67,083	402,500	03/10/2016	05/01/2043
06850#-AC-8	BARRIERSAFE SOLUTIONS INTERNAT SENIOR NOTES				2.B	13,000,000	109.5880	14,246,467	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	03/18/2014	04/03/2024
06887#-AB-7	BARRY WEHMILLER COMPANIES INC 3.68% Due 10/3/2023 AO3				2.C PL	1,039,070	104.6510	1,098,838	1,050,000	1,042,937		2,382			3.680	3.940	AO	9,445	38,640	05/02/2019	10/03/2023
06887#-AC-5	BARRY WEHMILLER COMPANIES INC 3.65% Due 7/15/2027 JJ15				2.C PL	15,000,000	105.6070	15,841,056	15,000,000	15,000,000					3.650	3.650	JJ	252,458	547,500	04/07/2015	07/15/2027
06887#-AE-1	BARRY WEHMILLER COMPANIES INC 3 3/4% Due 7/15/2030 JJ15				2.C PL	15,000,000	104.7650	15,714,809	15,000,000	15,000,000					3.750	3.750	JJ	259,375	562,500	04/07/2015	07/15/2030
070101-F@-4	BASIN ELECTRIC POWER COOP FIRST MORTGAGE BONDS				1.G FE	20,000,000	111.8800	22,375,933	20,000,000	20,000,000					3.740	3.740	JD	33,244	748,000	10/26/2017	06/15/2027
07123#-AA-1	BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY				1.G	9,145,178	119.2970	10,909,881	9,145,178	9,145,178					4.320	4.320	MON	17,559	395,072	12/27/2017	12/15/2037
07124#-AA-0	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS,				1.G Z	20,513,406	113.5630	23,295,632	20,513,406	20,513,406					3.520	3.520	MON	32,092	722,072	10/04/2019	10/15/2039
071813-AP-4	BAXTER INTERNATIONAL INC ISS PR 99.859 SPR@ISS 70 VS T6				2.A FE	724,334	131.1740	983,805	750,000	738,920		1,369			7.650	7.961	FA	23,906	57,375	08/30/2000	02/01/2027
07274N-AA-1	BAYER US FINANCE II LLC BASIC			2	2.A FE	8,395,044	101.1620	8,497,613	8,400,000	8,399,166		1,681			3.500	3.521	JD	4,900	294,000	06/18/2018	06/25/2021
07274N-AU-7	BAYER US FINANCE II LLC 2 3/4% Due 7/15/2021 JJ15				2.A FE	16,742,308	101.1820	16,730,387	16,535,000	16,531,416		6,510			2.750	2.791	JJ	209,673	454,713	07/12/2018	07/15/2021
072863-AC-7	BAYLOR SCOTT & WHITE HOL 4.185% Due 11/15/2045 MN15			2	1.D FE	23,748,072	122.9810	29,761,415	24,200,000	23,792,466		8,911			4.185	4.295	MN	129,410	1,012,770	12/28/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE HOL 3.967% Due 11/15/2046 MN15			2	1.D FE	19,519,050	120.8910	23,573,704	19,500,000	19,517,792		(304)			3.967	3.961	MN	98,844	773,565	05/02/2016	11/15/2046
07330N-AJ-4	BRANCH BANKING & TRUST			2	1.F FE	14,537,042	100.4060	14,364,144	14,306,000	14,316,325		(60,955)			2.850	2.415	AO	101,930	407,721	03/29/2017	04/01/2021
07335B-AA-4	BCPE CYCLE MERGER SUB II BASIC			2	5.B FE	8,865,161	110.1830	9,696,094	8,800,000	8,868,212		1,489			10.625	10.125	JJ	431,139	867,885	12/02/2020	07/15/2027
073685-AD-1	BEACON ROOFING SUPPLY INC BASIC			2	5.A FE	5,512,813	102.3540	5,629,491	5,500,000	5,505,058		(2,580)			4.875	4.822	MN	44,688	268,125	10/12/2017	11/01/2025
07387#-AA-2	BEAR SWAMP FINANCE SENIOR SECURED NOTES				2.C PL	20,613,262	105.5520	21,757,674	20,613,262	20,613,262					4.890	4.890	MJSD	2,800	1,007,989	10/24/2017	09/30/2025
07556Q-BR-5	BEAZER HOMES USA BASIC			2	4.C FE	7,475,727	105.0910	8,092,031	7,700,000	7,489,339		13,996			5.875	6.317	AO	95,501	452,375	03/31/2020	10/15/2027
075887-AQ-2	BECTON DICKINSON & CO 6.7% Due 8/1/2028 FA1				2.C FE	589,142	128.8700	721,669	560,000	573,003		(1,302)			6.700	6.310	FA	15,633	37,520	09/18/1998	08/01/2028
075887-AV-1	BECTON DICKINSON & CO 6% Due 5/15/2039 MN15				2.C FE	4,949,200	129.4870	6,474,326	5,000,000	4,959,374		1,179			6.000	6.074	MN	38,333	300,000	05/11/2009	05/15/2039
075887-BG-3	BECTON DICKINSON & CO 4.685% Due 12/15/2044 JD15			2	2.C FE	1,011,190	129.1290	1,291,295	1,000,000	1,010,394		(242)			4.685	4.612	JD	2,082	46,850	05/23/2017	12/15/2044
075887-BM-0	BECTON DICKINSON & CO 4 7/8% Due 5/15/2044 MN15			2	2.C FE	8,935,760	125.6010	10,048,049	8,000,000	8,825,922		(21,268)			4.875	4.170	MN	49,833	390,000	04/24/2015	05/15/2044
075887-BV-0	BECTON DICKINSON & CO			2	2.C FE	11,130,559	108.4740	12,054,738	11,113,000	11,125,213		(3,389)			3.363	3.328	JD	25,953	373,730	04/29/2019	06/06/2024
075887-BW-8	BECTON DICKINSON & CO BASIC			2	2.C FE	21,472,980	114.4040	24,024,901	21,000,000	21,399,470		(58,888)			3.700	3.350	JD	53,958	777,000	12/19/2019	06/06/2027
075887-BX-6	BECTON DICKINSON & CO			2	2.C FE	42,364,220	130.9530	48,714,433	37,200,000	42,272,487		(90,127)			4.669	3.819	JD	120,616	1,608,471	11/02/2020	06/06/2047
075887-CJ-6	BECTON DICKINSON & CO BASIC			2	2.C FE	5,772,205	109.9730	5,828,572	5,300,000	5,764,832		(7,373)			2.823	1.779	MN	17,040	23,996	12/09/2020	05/20/2030
075887-CX-3	BECTON DICKINSON & CO BASIC			2	2.C FE	34,980,051	118.8380	36,245,742	30,500,000	34,963,061		(16,990)			3.794	3.030	MN	131,789	572,894	12/14/2020	05/20/2050
084653-E@-9	THE BERKSHIRE GAS COMPANY THE BERKSHIRE GAS COMPANY				1.G	8,000,000	116.9540	9,356,341	8,000,000	8,000,000					4.070	4.070	JJ	150,138	325,600	01/18/2019	01/15/2029
084664-BL-4	BERKSHIRE HATHAWAY FIN 5 3/4% Due 1/15/2040 JJ15				1.C FE	5,728,585	153.4050	8,437,251	5,500,000	5,734,629		(4,017)			5.750	5.328	JJ	145,826	287,500	07/16/2020	01/15/2040
084670-BK-3	BERKSHIRE HATHAWAY-CAL 4 1/2% Due 2/11/2043 FA11				1.C FE	9,177,798	135.7800	12,627,499	9,300,000	9,195,952		2,675			4.500	4.581	FA	162,750	418,500	01/29/2013	02/11/2043

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
08621@-AA-8	BERWIND CONSOLIDATED HOLD II BERWIND CONSOLIDATED HOLD II				2.C	16,000,000	116.5260	18,644,142	16,000,000	16,000,000					4.640	4.640	JD	32,996	742,400	12/14/2018	12/15/2028
08652B-AB-5	BEST BUY CO INC BASIC			2	2.B FE	18,925,110	100.5430	19,103,125	19,000,000	18,926,811		1,701			1.950	1.994	AO	92,625		09/29/2020	10/01/2030
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LL SR SECURED				2.C PL	16,000,000	110.2030	17,632,519	16,000,000	16,000,000					4.610	4.610	MJSD	2,049	737,600	01/02/2017	12/31/2026
09247X-AL-5	BLACKROCK INC 3 1/2% Due 3/18/2024 MS18				1.D FE	4,520,720	110.0050	4,950,243	4,500,000	4,512,249		(3,549)			3.500	3.410	MS	45,063	157,500	12/14/2018	03/18/2024
09247X-AQ-4	BLACKROCK INC BASIC			2	1.D FE	2,009,614	109.2760	2,043,454	1,870,000	2,001,706		(7,908)			2.400	1.565	AO	7,605	22,440	05/27/2020	04/30/2030
096630-AG-3	BOARDWALK PIPELINES LP BASIC			2	2.C FE	19,491,295	114.4990	22,327,266	19,500,000	19,492,519		714			4.800	4.806	MN	150,800	936,000	05/06/2019	05/03/2029
096630-AH-1	BOARDWALK PIPELINES LP BASIC			2	2.C FE	7,990,880	104.0470	8,323,759	8,000,000	7,991,180		300			3.400	3.413	FA	105,778		08/04/2020	02/15/2031
097023-CN-3	BOEING CORP. BASIC			2	2.C FE	2,177,019	103.4080	2,280,157	2,205,000	2,178,310		1,292			2.950	3.104	FA	27,103	32,524	06/30/2020	02/01/2030
097023-CS-2	BOEING CORP. BASIC			2	2.C FE	1,047,760	107.7730	1,077,725	1,000,000	1,038,378		(9,382)			4.508	2.738	MN	7,513	22,164	06/03/2020	05/01/2023
097023-CU-7	BOEING CORP. BASIC			2	2.C FE	21,761,977	117.0050	23,225,418	19,850,000	21,639,240		(122,736)			5.040	3.405	MN	166,740	442,323	12/07/2020	05/01/2027
097023-CW-3	BOEING CORP. BASIC			2	2.C FE	56,295,478	137.7020	61,828,211	44,900,000	56,243,964		(51,514)			5.805	4.266	MN	434,408	767,760	12/10/2020	05/01/2050
097023-CX-1	BOEING CORP. BASIC			2	2.C FE	1,815,420	141.5530	2,123,300	1,500,000	1,814,275		(1,145)			5.930	4.744	MN	14,825	43,734	07/16/2020	05/01/2060
097023-CY-9	BOEING CORP. BASIC			2	2.C FE	17,756,860	121.0390	19,366,237	16,000,000	17,678,501		(78,359)			5.150	3.773	MN	137,333	379,813	12/14/2020	05/01/2030
097023-DC-6	BOEING CORP. BASIC			2	2.C FE	9,993,600	109.5810	10,958,057	10,000,000	9,993,600					3.625	3.633	FA	59,410		10/29/2020	02/01/2031
09951*-AJ-9	BORAL INDUSTRIES BORAL INDUSTRIES				2.B FE	5,000,000	111.3480	5,567,423	5,000,000	5,000,000					4.050	4.050	AO	42,188	202,500	05/02/2018	04/16/2026
09951*-AK-6	BORAL INDUSTRIES BORAL INDUSTRIES				2.B FE	10,000,000	93.9860	9,398,621	10,000,000	10,000,000					1.530	3.655	JAJO	31,878	265,175	05/02/2018	04/16/2026
09951*-AM-2	BORAL INDUSTRIES BORAL INDUSTRIES INC				2.B FE	10,000,000	111.6540	11,165,394	10,000,000	10,000,000					4.400	4.400	MN	40,333	220,000	05/14/2020	05/28/2025
09951*-AN-0	BORAL INDUSTRIES BORAL INDUSTRIES INC				2.B FE	5,000,000	115.0740	5,753,678	5,000,000	5,000,000					4.580	4.580	MN	20,992	114,500	05/14/2020	05/28/2027
100743-AJ-2	Boston Gas Company 4.487% Due 2/15/2042 FA15				1.G FE	9,377,722	125.6900	11,814,873	9,400,000	9,380,933		532			4.487	4.502	FA	159,338	421,778	06/09/2015	02/15/2042
100743-AK-9	Boston Gas Company BASIC			2	1.G FE	9,391,164	110.7660	10,411,986	9,400,000	9,393,866		826			3.150	3.161	FA	123,375	296,100	07/31/2017	08/01/2027
10112R-AS-3	BOSTON PROPERTIES LP BASIC			2	2.A FE	2,052,820	100.4020	2,008,046	2,000,000	2,005,084		(40,984)			4.125	2.040	MN	10,542	82,500	10/30/2019	05/15/2021
10112R-AX-2	BOSTON PROPERTIES LP 3.65% Due 2/1/2026 FA1			2	2.A FE	6,481,020	114.0280	7,411,842	6,500,000	6,489,555		1,836			3.650	3.685	FA	98,854	237,250	01/08/2016	02/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP BASIC			2	2.A FE	3,121,400	109.0000	3,269,994	3,000,000	3,119,248		(9,962)			3.200	2.054	JJ	44,267	32,000	07/16/2020	01/15/2025
10112R-BB-9	BOSTON PROPERTIES LP BASIC			2	2.A FE	5,218,100	111.6340	5,581,684	5,000,000	5,196,718		(20,921)			3.400	2.860	JD	4,722	170,000	12/19/2019	06/21/2029
101137-AU-1	BOSTON SCIENTIFIC CORP BASIC			2	2.C FE	3,176,145	136.4200	4,092,587	3,000,000	3,174,617		(1,777)			4.700	4.303	MS	47,000	129,250	07/16/2020	03/01/2049
101137-AX-5	BOSTON SCIENTIFIC CORP BASIC			2	2.C FE	6,976,480	117.6950	8,238,645	7,000,000	6,980,188		2,011			4.000	4.041	MS	93,333	280,000	02/21/2019	03/01/2029
101507-A#-8	BOULDER GROWTH & INCOME FUND BOULDER GROWTH & INCOME FUND				1.F FE	13,000,000	103.7500	13,487,528	13,000,000	13,000,000					2.870	2.870	MN	58,038		10/22/2020	11/05/2035
101507-A@-0	BOULDER GROWTH & INCOME FUND BOULDER GROWTH & INCOME FUND				1.F FE	18,000,000	103.7400	18,673,115	18,000,000	18,000,000					2.720	2.720	MN	76,160		10/22/2020	11/05/2032
10240*-AA-7	BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC				2.C PL	22,012,627	104.0770	22,909,985	22,012,627	22,012,627					3.920	3.919	JD	2,397	898,902	12/23/2019	09/30/2038
103304-BM-2	BOYD GAMING CORP			2	5.A FE	5,406,250	103.7360	5,186,778	5,000,000	5,179,912		(80,231)			6.375	4.552	AO	79,688	318,750	01/17/2018	04/01/2026
10334#-AA-0	BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA FUND L.P.				2.C PL	15,000,000	105.4110	15,811,586	15,000,000	15,000,000					4.140	4.140	FA	246,675	621,000	02/13/2018	02/08/2026
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REIT				2.C PL	7,000,000	107.9150	7,554,022	7,000,000	7,000,000					4.640	4.640	MS	98,342	324,800	03/18/2019	03/12/2027
10334#-AL-6	BOYD WATTERSON GSA FUND L.P.				2.C PL	5,000,000	98.5980	4,929,898	5,000,000	5,000,000					3.160	3.160	JD	3,950		10/01/2020	12/23/2027
10334#-AN-2	BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA REIT				2.C PL	9,000,000	97.0450	8,734,046	9,000,000	9,000,000					3.580	3.580	AO	62,650		10/01/2020	10/21/2032
10373Q-AC-4	BP CAP MARKETS AMERICA BASIC			2	1.F FE	27,417,880	117.5770	32,921,443	28,000,000	27,524,032		51,218			3.937	4.197	MS	306,211	1,102,360	11/26/2018	09/21/2028
10373Q-AD-2	BP CAP MARKETS AMERICA BASIC			2	1.F FE	3,245,093	109.3390	3,553,528	3,250,000	3,246,905		924			3.790	3.823	FA	49,612	123,175	11/26/2018	02/06/2024
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC			2	1.F FE	40,007,280	119.4100	43,345,716	36,300,000	39,585,309		(356,418)			4.234	2.889	MN	234,811	1,505,187	07/23/2020	11/06/2028
10373Q-AG-5	BP CAP MARKETS AMERICA 4.742% Due 3/11/2021 MS11				1.F FE	3,090,000	100.8150	3,024,457	3,000,000	3,008,142		(41,269)			4.742	3.323	MS	43,468	142,260	12/20/2018	03/11/2021
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245% Due 5/6/2022 MN6				1.F FE	5,981,984	103.9340	6,183,054	5,949,000	5,962,363		(9,728)			3.245	3.072	MN	29,493	193,045	12/14/2018	05/06/2022
10373Q-AL-4	BP CAP MARKETS AMERICA 2 3/4% Due 5/10/2023 MN10				1.F FE	19,782,299	105.4680	21,062,037	19,970,000	19,866,232		41,559			2.750	2.979	MN	77,800	549,175	12/14/2018	05/10/2023
10373Q-AU-4	BP CAP MARKETS AMERICA 2.112% Due 9/16/2021 MS16			2	1.F FE	15,003,353	101.1460	15,171,849	15,000,000	15,000,845		(1,272)			2.112	2.103	MS	92,400	316,800	12/14/2018	09/16/2021
10373Q-AZ-3	BP CAP MARKETS AMERICA			2	1.F FE	11,323,934	113.6670	12,730,704	11,200,000	11,294,721		(14,654)			3.588	3.426	AO	85,953	401,856	12/14/2018	04/14/2027
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC			2	1.F FE	21,198,845	102.8860	22,120,462	21,500,000	21,203,521		4,676			3.000	3.071	FA	227,542	322,500	07/16/2020	02/24/2050
10373Q-BJ-8	BP CAP MARKETS AMERICA BASIC			2	1.F FE	7,964,154	109.9910	8,029,311	7,300,000	7,890,573		(73,581)			3.194	1.204	AO	55,052	116,581	06/16/2020	04/06/2025
10373Q-BM-1	BP CAP MARKETS AMERICA BASIC			2	1.F FE	4,023,320	100.6680	4,026,711	4,000,000	4,022,468		(852)			1.749	1.684	FA	27,401		08/10/2020	08/10/2030
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC			2	1.F FE	64,486,000	99.4480	64,641,334	65,000,000	64,489,963		3,963			2.772	2.809	MN	705,705		08/31/2020	11/10/2050
10373Q-BP-4	BP CAP MARKETS AMERICA BASIC			2	1.F FE	12,175,830	102.2690	12,272,292	12,000,000	12,175,743		(87)			2.939	2.866	JD	26,451		12/18/2020	06/04/2051
10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES				2.C PL	13,774,059	101.6520	14,001,613	13,774,059	13,774,059					3.770	3.770	MS	131,263	539,943	07/15/2016	09/30/2041

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
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC			2	2.B FE	13,442,723	108.7050	15,127,389	13,916,000	13,522,800		51,157			3.700	4.199	JD	12,872	514,892	06/18/2019	06/22/2027
110122-AQ-1	BRISTOL-MYERS SQUIBB CO 6 1/8% Due 5/1/2038 MN1				1.F FE	8,053,690	144.5080	10,115,528	7,000,000	7,805,004		(28,321)			6.125	5.116	MN	71,458	428,750	10/02/2009	05/01/2038
110122-AU-2	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/1/2042 FA1				1.F FE	15,604,160	115.0430	19,557,356	17,000,000	15,738,645		37,380			3.250	3.755	FA	230,208	552,500	08/18/2017	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO 4 1/2% Due 3/1/2044 MS1			2	1.F FE	7,663,520	138.6630	9,706,398	7,000,000	7,602,365		(16,255)			4.500	3.923	MS	105,000	315,000	01/13/2017	03/01/2044
110122-CL-0	BRISTOL-MYERS SQUIBB CO 110122CL0				1.F FE	2,530,024	103.1840	2,579,594	2,500,000	2,522,670		(7,355)			2.600	1.928	MN	8,125	32,500	07/17/2020	05/16/2022
110122-CP-1	BRISTOL-MYERS SQUIBB CO 110122CP1			2	1.F FE	10,632,291	116.2470	12,205,901	10,500,000	10,626,314		(5,977)			3.400	3.233	JJ	153,708	178,500	07/17/2020	07/26/2029
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7			2	1.F FE	85,874,000	134.9050	105,900,426	78,500,000	85,807,866		(66,134)			4.250	3.707	AO	602,378	1,668,125	07/17/2020	10/26/2049
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15				1.F FE	1,873,473	104.7700	1,990,635	1,900,000	1,879,148		5,675			3.250	3.955	FA	23,328	30,875	07/17/2020	08/15/2022
110122-CZ-9	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20			2	1.F FE	6,017,735	105.9100	6,248,713	5,900,000	5,996,731		(21,004)			3.250	2.419	FA	69,776	95,875	07/17/2020	02/20/2023
110122-DB-1	BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15			2	1.F FE	18,269,909	109.6920	19,963,874	18,200,000	18,261,963		(7,946)			3.625	3.508	MN	84,301	329,875	07/17/2020	05/15/2024
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15			2	1.F FE	25,856,699	114.0530	27,144,569	23,800,000	25,666,221		(190,477)			3.875	1.956	FA	348,406	461,125	07/17/2020	08/15/2025
110122-DE-5	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028			2	1.F FE	2,550,931	118.6890	2,967,229	2,500,000	2,548,204		(2,727)			3.900	3.582	FA	35,479	48,750	07/17/2020	02/20/2028
110122-DG-0	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15				1.G FE	47,743,902	143.0110	66,213,974	46,300,000	47,728,793		(15,109)			5.250	5.014	FA	918,283	1,215,375	07/17/2020	08/15/2043
110122-DK-1	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15			2	1.F FE	6,604,401	134.6070	9,826,344	7,300,000	6,610,388		5,987			4.350	4.992	MN	40,576	158,775	07/17/2020	11/15/2047
110122-DL-9	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20			2	1.F FE	24,589,858	138.7730	34,138,074	24,600,000	24,590,705		847			4.550	4.551	FA	407,301	559,650	07/17/2020	02/20/2048
11120V-AA-1	BRIXMOR OPERATING PART 3.85% Due 2/1/2025 FA1			2	2.C FE	17,089,550	109.7000	18,649,016	17,000,000	17,040,828		(9,656)			3.850	3.783	FA	272,708	654,500	05/31/2017	02/01/2025
11120V-AH-6	BRIXMOR OPERATING PART BASIC			2	2.C FE	6,986,280	114.9530	8,046,708	7,000,000	6,988,198		1,157			4.125	4.149	MN	36,896	288,750	05/07/2019	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PART BASIC			2	2.C FE	1,040,200	115.0190	1,150,194	1,000,000	1,038,686		(1,514)			4.050	3.556	JJ	22,613		07/16/2020	07/01/2030
11133T-AC-7	BROADRIGE FINANCIAL SOLUTION 3.4% Due 6/27/2026 JD27			2	2.A FE	12,117,120	112.6700	13,520,390	12,000,000	12,064,390		(11,041)			3.400	3.288	JD	4,533	408,000	12/07/2018	06/27/2026
11133T-AD-5	BROADRIGE FINANCIAL SOLUTION BASIC			2	2.A FE	28,089,510	109.8260	30,751,176	28,000,000	28,081,972		(7,638)			2.900	2.861	JD	67,667	793,956	01/21/2020	12/01/2029
11134#-AA-0	BROADSTONE NET LEASE, LLC SENIOR UNSECURED				2.C FE	14,000,000	109.0320	15,264,532	14,000,000	14,000,000					4.840	4.840	AO	137,402	677,600	01/24/2017	04/18/2027
11134#-AB-8	BROADSTONE NET LEASE, INC BROADSTONE NET LEASE, INC				2.C FE	12,000,000	110.6410	13,276,866	12,000,000	12,000,000					5.090	5.090	JJ	303,703	610,800	09/18/2018	07/02/2028
11134L-AM-1	BROADCOM CRP / CAYMN FI BASIC			2	2.C FE	1,999,808	104.1100	2,082,206	2,000,000	1,999,988		6			2.650	2.650	JJ	24,439	53,000	02/21/2018	01/15/2023
11135F-AL-5	BROADCOM INC 4.11% Due 09/15/2028 MS 15			2	2.C FE	870,017	114.3760	961,905	841,000	868,762		(1,255)			4.110	3.602	MS	10,178	10,946	08/11/2020	09/15/2028
11135F-AN-1	BROADCOM INC 3.459% Due 09/15/2026 MS 15			2	2.C FE	2,199,506	110.9690	2,219,375	2,000,000	2,187,005		(12,502)			3.459	1.684	MS	20,370	21,907	08/11/2020	09/15/2026
11135F-AQ-4	BROADCOM INC BASIC			2	2.C FE	13,708,320	115.6290	13,875,481	12,000,000	13,687,564		(20,756)			4.150	2.497	MN	63,633	258,683	11/10/2020	11/15/2030
11135F-AS-0	BROADCOM INC BASIC			2	2.C FE	15,564,770	118.5270	15,408,564	13,000,000	15,552,018		(12,752)			4.300	2.359	MN	71,428		12/03/2020	11/15/2032
11135F-AV-3	BROADCOM INC 2.25% Due 11/15/2023 MN 15				2.C FE	500,439	104.4720	522,358	500,000	500,396		(43)			2.250	2.221	MN	1,438	5,844	08/11/2020	11/15/2023
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15			2	2.C FE	68,011,157	119.3000	75,755,502	63,500,000	67,836,868		(174,290)			4.750	3.738	AO	636,764	1,508,125	10/09/2020	04/15/2029
11135F-BD-2	BROADCOM INC 5% Due 4/15/2030 AO 15			2	2.C FE	42,072,229	121.6220	46,216,525	38,000,000	41,961,717		(110,512)			5.000	3.613	AO	401,111	723,333	10/19/2020	04/15/2030
11271#-AA-3	BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED NOTES				2.A PL	9,000,000	109.7470	9,877,215	9,000,000	9,000,000					3.830	3.830	MN	45,960	344,700	10/29/2014	11/13/2024
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED NOTES				2.A PL	7,000,000	113.7550	7,962,826	7,000,000	7,000,000					4.020	4.020	MN	37,520	281,400	10/29/2014	11/13/2026
11283#-AF-8	BROOKFIELD POWER NEW YORK FIN BROOKFIELD POWER NEW YORK				2.B PL	9,000,000	112.7740	10,149,673	9,000,000	9,000,000					4.290	4.290	JD	16,088	386,100	12/26/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO BROOKFIELD WHITE PINE HYDRO				2.B PL	13,035,960	114.2870	14,857,361	13,000,000	13,035,791		(169)			4.398	4.389	MJSD	1,588	527,760	11/09/2020	07/10/2032
114259-AP-9	BROOKLYN UNION GAS CO 4.504% Due 3/10/2046 MS10			2	1.G FE	14,781,273	129.7060	18,483,131	14,250,000	14,738,311		(11,234)			4.504	4.276	MS	197,895	641,820	05/17/2018	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO BASIC			2	1.G FE	2,960,340	126.9380	3,808,125	3,000,000	2,961,964		720			4.273	4.353	MS	37,745	128,190	09/20/2018	03/15/2048
115637-AL-4	BROWN-FORMAN 3 3/4% Due 1/15/2043 JJ15			2	1.G FE	7,960,800	119.5050	9,560,363	8,000,000	7,965,510		989			3.750	3.779	JJ	138,333	300,000	04/06/2016	01/15/2043
115637-AP-5	BROWN-FORMAN 4 1/2% Due 7/15/2045 JJ15			2	1.G FE	36,139,040	135.1260	48,645,450	36,000,000	36,136,716		(4,230)			4.500	4.471	JJ	747,000	1,620,000	06/09/2017	07/15/2045
116794-B@-6	BRUKER CORPORATION BRUKER CORPORATION				2.C	12,182,736	98.6270	13,370,166	13,556,256	13,556,256				1,141,608	1.010	1.010	JD	7,607	132,256	12/23/2019	12/11/2029
12189L-AF-8	BURLINGTN NORTH SANTA FE BASIC			2	1.E FE	503,490	101.3920	506,958	500,000	500,674		(1,413)			3.450	3.156	MS	5,079	17,250	12/14/2018	09/15/2021
12189L-AP-6	BURLINGTN NORTH SANTA FE 5.15% Due 9/1/2043 MS1			2	1.E FE	13,936,620	143.8840	20,143,766	14,000,000	13,944,894		1,255			5.150	5.180	MS	240,333	721,000	09/05/2013	09/01/2043
12189T-AJ-3	BURLINGTON NORTHERN RAILROAD 6.7% Due 8/1/2028 FA1				1.E FE	6,379,150	135.7740	8,146,465	6,000,000	6,177,547		(17,897)			6.700	6.204	FA	167,500	402,000	03/04/2003	08/01/2028
12189T-AR-5	BURLINGTON NORTHERN RAILROAD 7.95% Due 8/15/2030 FA15				1.E FE	11,782,730	151.7660	14,114,206	9,300,000	10,660,089		(102,473)			7.950	5.932	FA	279,310	739,350	01/13/2005	08/15/2030
12189T-AZ-7	BURLINGTON NORTHERN RAILROAD 6.15% Due 5/1/2037 MN1				1.E FE	8,516,950	152.4560	15,245,592	10,000,000	8,806,076		35,067			6.150	7.406	MN	102,500	615,000	10/21/2008	05/01/2037

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
	BUTLER MACHINERY COMPANY 4 3/4% Due 12/18/2023																				
12365*-AB-0	JD18				2.C	8,000,000	107.9750	8,637,978	8,000,000	8,000,000					4.750	4.750	JD	13,722	380,000	11/22/2013	12/18/2023
12365*-AC-8	BUTLER MACHINERY COMPANY 4.9% Due 12/18/2025 JD18				2.C	4,000,000	112.3300	4,493,188	4,000,000	4,000,000					4.900	4.900	JD	7,078	196,000	11/22/2013	12/18/2025
	CA & NY PROPERTY SALE REIT 2 CA & NY PROPERTY SALE																				
12470@-AA-2	REIT 2				1.G YE	12,000,000	104.4750	12,536,949	12,000,000	12,000,000					2.930	2.930	AO	85,947	351,600	10/09/2019	10/03/2029
124857-AN-3	CBS CORP 4.6% Due 1/15/2045 JJ15			2	2.B FE	4,680,777	119.8940	5,635,038	4,700,000	4,682,384		393			4.600	4.626	JJ	99,692	216,200	05/16/2017	01/15/2045
124857-AQ-6	CBS CORP 4% Due 1/15/2026 JJ15			2	2.B FE	7,265,912	114.4580	8,469,908	7,400,000	7,328,434		12,501			4.000	4.215	JJ	136,489	296,000	07/07/2015	01/15/2026
124857-AX-1	CBS CORP 3.7% Due 06/01/2028 JD1			2	2.B FE	738,883	114.1990	856,492	750,000	740,862		1,044			3.700	3.891	JD	2,313	27,750	08/01/2019	06/01/2028
1248EP-BX-0	CCO HLDGS LLC/ CAP CORP BASIC			2	3.B FE	1,053,750	105.5930	1,055,929	1,000,000	1,042,817		(10,707)			5.000	3.737	FA	20,833	50,000	12/19/2019	02/01/2028
12513G-BA-6	CDW LLC/ CDW FINANCE 5 1/2% Due 12/1/2024 JD1			2	3.C FE	4,000,625	111.0300	4,441,180	4,000,000	4,000,262		(68)			5.500	5.498	JD	18,333	220,000	11/25/2014	12/01/2024
	CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES																				
12523@-AA-9	LLC				3.C PL	9,814,169	100.9350	9,905,931	9,814,169	9,814,169					6.400	6.449	MJSD	1,745	628,107	07/13/2018	09/30/2030
12527G-AG-8	CF INDUSTRIES INC 3.4% Due 12/1/2021 JD1				2.C FE	1,529,748	102.2290	1,566,150	1,532,000	1,531,563		462			3.400	3.432	JD	4,341	52,088	11/10/2016	12/01/2021
12542R-G*-5	CHS INC. SERIES N SENIOR NOTES				2.C	4,037,760	106.5870	4,263,472	4,000,000	4,015,545		(5,904)			4.670	4.500	JD	11,416	186,800	12/07/2016	06/09/2023
12542R-J#-8	CHS INC. SERIES U SENIOR NOTES				2.C	7,000,000	111.8190	7,827,317	7,000,000	7,000,000					4.690	4.690	JJ	142,263	328,300	01/01/2016	01/25/2027
12542R-J*-2	CHS INC. SERIES S SENIOR NOTES				2.C	6,000,000	105.1440	6,308,618	6,000,000	6,000,000					4.390	4.390	JJ	114,140	263,400	01/01/2016	01/25/2023
12542R-J@-0	CHS INC. SERIES T SENIOR NOTES				2.C	8,000,000	109.5400	8,763,165	8,000,000	8,000,000					4.580	4.580	JJ	158,773	366,400	01/01/2016	01/25/2025
12542R-K*-0	CHS INC. SERIES V SENIOR NOTES				2.C	7,000,000	111.9990	7,839,922	7,000,000	7,000,000					4.740	4.740	JJ	143,780	331,800	01/01/2016	01/25/2028
12542R-K@-8	CHS INC. SERIES W SENIOR NOTES				2.C	7,000,000	114.2550	7,997,827	7,000,000	7,000,000					4.890	4.890	JJ	148,330	342,300	01/01/2016	01/25/2031
12542R-L*-9	CHS INC. CHS INC.				2.C Z	5,000,000	102.7460	5,137,307	5,000,000	5,000,000					3.240	3.240	MN	26,550		07/23/2020	11/02/2027
12542R-M*-8	CHS INC. CHS INC.				2.C Z	4,000,000	102.1780	4,087,116	4,000,000	4,000,000					3.730	3.730	MN	24,452		07/23/2020	11/02/2035
125523-BK-5	CIGNA CORP CI 3.875 10/15/2047 A015			2	2.B FE	12,030,288	118.5980	15,417,790	13,000,000	12,039,695		9,407			3.875	4.344	AO	106,347	251,875	07/15/2020	10/15/2047
125523-CF-5	CIGNA CORP 4.8% Due 7/15/2046 JJ15			2	2.B FE	12,803,839	132.2830	16,006,217	12,100,000	12,796,837		(7,002)			4.800	4.418	JJ	267,813	290,400	07/15/2020	07/15/2046
12572Q-AE-5	CHICAGO MERCANTILE EXCHANGE 3% Due 9/15/2022 MS15				1.D FE	1,391,418	104.6150	1,464,606	1,400,000	1,395,984		2,258			3.000	3.174	MS	12,367	42,000	12/14/2018	09/15/2022
	CHICAGO MERCANTILE EXCHANGE 5.3% Due 9/15/2043																				
12572Q-AF-2	MS15			2	1.D FE	16,227,533	148.9380	23,941,748	16,075,000	16,208,170		(3,180)			5.300	5.236	MS	250,859	851,975	10/10/2013	09/15/2043
12572Q-AG-0	CHICAGO MERCANTILE EXCHANGE BASIC			2	1.D FE	7,313,810	109.7090	8,283,038	7,550,000	7,395,871		33,440			3.000	3.527	MS	66,692	226,500	07/19/2018	03/15/2025
12572Q-AH-8	CHICAGO MERCANTILE EXCHANGE BASIC			2	1.D FE	50,007,794	135.0570	67,393,226	49,900,000	50,002,844		(2,098)			4.150	4.137	JD	92,038	2,070,850	01/09/2019	06/15/2048
12592B-AH-7	CNH INDUSTRIAL CAP LLC				2.C FE	1,000,000	104.5680	1,045,676	1,000,000	1,000,000					4.375	4.375	AO	10,451	43,750	04/05/2017	04/05/2022
	CBRE U.S. CORE PARTNERS CBRE U.S. CORE PARTNERS																				
12610#-AD-5	REIT				2.B Z	9,000,000	96.1660	8,654,920	9,000,000	9,000,000					2.940	2.940	MN	77,175		08/05/2020	09/16/2032
	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA																				
12610@-AA-3	HOLDINGS 4 LLC				2.C	9,380,527	108.7750	10,203,697	9,380,527	9,380,527					3.820	3.739	JD	995	358,336	10/28/2019	12/31/2038
126117-AT-7	CNA FINANCIAL 4 1/2% Due 3/1/2026 MS1			2	2.B FE	7,022,470	117.2790	7,623,156	6,500,000	6,795,677		(54,184)			4.500	3.486	MS	97,500	292,500	07/19/2016	03/01/2026
126117-AU-4	CNA FINANCIAL BASIC			2	2.B FE	6,086,153	113.2010	6,905,258	6,100,000	6,090,338		1,277			3.450	3.477	FA	79,503	210,450	08/07/2017	08/15/2027
126117-AV-2	CNA FINANCIAL BASIC			2	2.B FE	31,819,461	118.6950	35,727,072	30,100,000	31,658,280		(161,499)			3.900	3.160	MN	195,650	1,173,900	01/21/2020	05/01/2029
126117-AW-0	CNA FINANCIAL BASIC			2	2.A FE	31,944,491	103.0350	32,935,224	31,965,000	31,945,269		778			2.050	2.057	FA	249,371		10/09/2020	08/15/2030
12626P-AL-7	CRH AMERICA INC 5 3/4% Due 1/15/2021 JJ15				2.A FE	6,996,080	100.1430	7,010,033	7,000,000	6,999,984		405			5.750	5.756	JJ	185,597	402,500	11/30/2010	01/15/2021
126307-AY-3	CSC HOLDINGS LLC BASIC			2	4.C FE	4,750,000	113.0330	5,369,073	4,750,000	4,750,000					7.500	7.499	MS	104,896	356,250	11/27/2018	04/01/2028
12636Y-AC-6	CRH AMERICA FINANCE INC BASIC			2	2.A FE	7,949,680	116.2780	9,302,269	8,000,000	7,961,550		4,479			3.950	4.027	AO	76,367	316,000	03/27/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC BASIC			2	2.A FE	6,412,510	124.0200	8,061,280	6,500,000	6,416,511		1,517			4.500	4.583	AO	70,688	292,500	03/27/2018	04/04/2048
126408-HK-2	CSX CORP BASIC			2	2.A FE	1,993,280	129.7320	2,594,649	2,000,000	1,993,643		121			4.300	4.320	MS	28,667	86,000	02/15/2018	03/01/2048
126408-HM-8	CSX CORP BASIC			2	2.A FE	37,211,503	121.2590	41,470,686	34,200,000	36,824,924		(287,731)			4.250	3.148	MS	427,975	1,453,500	12/19/2019	03/15/2029
126408-HR-7	CSX CORP BASIC			2	2.A FE	29,556,317	115.0110	35,078,362	30,500,000	29,578,752		18,802			3.350	3.518	MS	300,849	1,030,265	11/07/2019	09/15/2049
126408-HS-5	CSX CORP BASIC			2	2.A FE	4,976,800	123.2890	6,164,425	5,000,000	4,977,196		396			3.800	3.826	AO	40,111	102,917	03/26/2020	04/15/2050
12656*-AR-3	CSLB Holdings Inc. CSLB Holdings Inc.				1.G	12,000,000	104.9690	12,596,235	12,000,000	12,000,000					2.650	2.650	MN	30,033	159,000	05/06/2020	08/27/2030
126650-AY-6	CVS CAREMARK CORP CVS HEALTH CORPORATION				2.B	4,553,271	113.5490	4,812,271	4,238,045	4,487,653		(64,571)			5.361	3.643	MON	13,253	257,113	12/18/2019	10/10/2027
126650-CD-0	CVS CAREMARK CORP 5.3% Due 12/5/2043 JD5			2	2.B FE	8,383,704	135.3830	11,372,138	8,400,000	8,385,619		316			5.300	5.313	JD	32,153	445,200	12/02/2013	12/05/2043
126650-CL-2	CVS CAREMARK CORP			2	2.B FE	2,637,525	113.2460	2,831,150	2,500,000	2,579,396		(16,985)			3.875	3.082	JJ	43,325	96,875	06/06/2017	07/20/2025
126650-CU-2	CVS CAREMARK CORP BASIC			2	2.B FE	2,780,520	109.8520	3,185,711	2,900,000	2,819,515		13,302			2.875	3.441	JD	6,948	83,375	12/18/2017	06/01/2026
126650-CV-0	CVS CAREMARK CORP BASIC			2	2.B FE	24,809,600	106.9490	26,737,274	25,000,000	24,912,182		37,751			3.700	3.869	MS	287,778	925,000	03/06/2018	03/09/2023
126650-CX-6	CVS CAREMARK CORP BASIC			2	2.B FE	9,030,162	118.5250	10,227,539	8,629,000	8,967,798		(41,912)			4.300	3.657	MS	98,946	371,047	07/24/2019	03/25/2028
126650-CZ-1	CVS CAREMARK CORP BASIC			2	2.B FE	19,192,580	135.2020	25,147,603	18,600,000	19,169,819		(10,293)			5.050	4.844	MS	250,480	939,300	07/24/2018	03/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-DG-2	CVS CAREMARK CORP BASIC			2	2.B FE	13,282,002	112.6110	13,738,508	12,200,000	13,277,462		(5,410)			3.250	2.079	FA	149,789	113,750	12/23/2020	08/15/2029
126650-DH-0	CVS CAREMARK CORP BASIC			2	2.B FE	998,220	113.8430	1,138,425	1,000,000	998,392		172			3.625	3.654	AO	9,063	18,226	03/26/2020	04/01/2027
126650-DL-1	CVS CAREMARK CORP BASIC			2	2.B FE	31,396,522	125.0750	33,207,375	26,550,000	31,380,207		(16,315)			4.250	3.258	AO	282,094	122,866	11/30/2020	04/01/2050
126650-DN-7	CVS CAREMARK CORP BASIC			2	2.B FE	9,983,600	100.4340	10,043,422	10,000,000	9,984,144		544			1.750	1.768	FA	63,194		08/12/2020	08/21/2030
126650-DP-2	CVS CAREMARK CORP BASIC			2	2.B FE	9,995,400	101.3950	10,139,525	10,000,000	9,995,463		63			2.700	2.703	FA	97,500		08/12/2020	08/21/2040
12686C-BB-4	CABLEVISION SYSTEMS NY GRP A				4.C FE	9,818,125	105.9330	10,063,614	9,500,000	9,616,212		(63,779)			5.875	5.116	MS	164,337	558,125	01/18/2018	09/15/2022
12695*-AA-3	CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES				2.A	15,540,966	104.9090	16,303,844	15,540,966	15,540,966					3.416	3.416	MON	30,968	530,879	07/15/2016	10/10/2038
12696#-AA-8	HSS PROPERTIES CERTIFICATES				1.E PL	11,477,597	118.4520	13,463,035	11,365,779	11,469,271		(2,080)			4.210	4.189	MON	39,875	478,499	10/01/2017	09/01/2047
12701#-AA-1	CRG ISSUER 2017-1 CRG ISSUER 2017-1				1.G PL	11,573,799	101.0000	11,689,537	11,573,799	11,573,799					4.700	4.700	JAJO	122,393	543,969	08/04/2017	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1				1.G PL	4,084,870	102.0000	4,166,568	4,084,870	4,084,870					5.300	5.300	JAJO	48,712	216,498	07/06/2018	07/10/2025
12702*-AA-4	CVS HEALTH CORPORATION CVS HEALTH CORPORATION				2.A	13,244,602	109.0560	14,444,039	13,244,602	13,244,602					3.901	3.901	MON	30,139	516,672	10/03/2017	10/10/2039
12708#-AA-4	CTL 2018-12 TRUST CTL 2018-12 TRUST				2.B PL	27,732,056	119.6180	33,172,597	27,732,056	27,732,056					5.550	5.614	MON	89,783	1,539,129	02/13/2019	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE				1.C	37,640,334	111.1800	41,848,429	37,640,334	37,640,334					4.008	4.008	MJSD	16,762	1,508,624	09/14/2018	12/27/2026
128125-*2-9	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD				1.D FE	14,000,000	102.0000	14,280,000	14,000,000	14,000,000					3.700	3.700	MON	35,972	518,000	09/20/2017	09/06/2022
128125-*3-7	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD				1.D FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000					4.000	4.000	MON	5,556	80,000	09/19/2017	09/06/2024
128125-*4-5	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD				1.D FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000					4.240	4.240	MON	5,889	84,800	09/14/2017	09/06/2027
13123X-BB-7	CALLON PETROLEUM CO BASIC			2	5.A FE	364,500	90.1460	360,582	400,000	364,901		401			9.000	11.670	AO	9,100		12/08/2020	04/01/2025
131347-CK-0	CALPINE CORPORATION BASIC			2	3.A FE	3,476,655	103.5000	3,608,027	3,486,000	3,477,759		756			5.250	5.285	JD	15,251	183,015	08/09/2018	06/01/2026
131347-CN-4	CALPINE CORPORATION BASIC			2	4.A FE	2,068,905	105.3050	2,106,108	2,000,000	2,067,057		(1,848)			5.125	4.397	MS	30,181		10/30/2020	03/15/2028
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC CAMBRIDGE ASSOCIATES LLC				1.F PL	29,000,000	120.0000	34,800,000	29,000,000	29,000,000					4.910	4.910	FA	585,381	1,423,900	09/06/2018	08/03/2028
133131-AT-9	CAMDEN PROPERTY TRUST BASIC			2	1.G FE	194,980	104.1160	208,233	200,000	197,451		1,236			2.950	3.631	JD	262	5,900	12/14/2018	12/15/2022
133131-AW-2	CAMDEN PROPERTY TRUST BASIC			2	1.G FE	12,925,665	118.8420	15,152,401	12,750,000	12,918,844		(8,717)			4.100	3.881	AO	110,358	502,250	07/16/2020	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST BASIC			2	1.G FE	6,322,380	112.7140	6,762,824	6,000,000	6,288,939		(30,210)			3.150	2.500	JJ	94,500	162,400	01/24/2020	07/01/2029
133434-AB-6	CAMERON LNG LLC BASIC			2	1.G FE	8,750,000	112.5230	9,845,721	8,750,000	8,750,000					3.302	3.302	JJ	133,227	170,145	12/05/2019	01/15/2035
134429-BH-1	CAMPBELL SOUP CO BASIC			2	2.C FE	6,602,033	133.2110	6,660,574	5,000,000	6,600,655		(1,378)			4.800	3.041	MS	70,667		12/16/2020	03/15/2048
134429-BJ-7	CAMPBELL SOUP CO BASIC			2	2.C FE	10,198,188	105.5530	10,238,638	9,700,000	10,194,445		(3,743)			2.375	1.764	AO	42,875		12/16/2020	04/24/2030
134429-BK-4	CAMPBELL SOUP CO BASIC			2	2.B FE	15,783,735	105.8030	16,399,466	15,500,000	15,782,360		(1,375)			3.125	3.030	AO	90,148	242,188	10/21/2020	04/24/2050
14040H-AY-1	CAPITAL ONE FINANCIAL CORP 4 3/4% Due 7/15/2021 JJ15				2.B FE	2,112,560	102.3150	2,046,291	2,000,000	2,007,681		(13,833)			4.750	4.022	JJ	43,806	95,000	02/29/2012	07/15/2021
14040H-CE-3	CAPITAL ONE FINANCIAL CORP BASIC			2	2.A FE	10,008,600	114.7070	11,470,668	10,000,000	10,007,901		(699)			3.650	3.636	MN	50,694	182,500	05/06/2020	05/11/2027
14065H-AA-3	CAPITOL INV MERGER SUB 2 BASIC			2	5.B FE	2,241,500	109.0930	2,400,045	2,200,000	2,229,640		(10,140)			10.000	9.372	FA	91,667	220,611	12/04/2019	08/01/2024
14149Y-BF-4	CARDINAL HEALTH INC BASIC			2	2.B FE	3,500,000	102.9520	3,603,326	3,500,000	3,500,000					2.616	2.616	JD	4,069	91,560	06/01/2017	06/15/2022
14149Y-BJ-6	CARDINAL HEALTH INC BASIC			2	2.B FE	11,948,922	112.8530	13,316,692	11,800,000	11,945,695		(11,539)			3.410	3.177	JD	17,884	402,380	05/27/2020	06/15/2027
141781-BG-8	CARGILL INC BASIC				1.F FE	4,948,100	106.1700	5,308,477	5,000,000	4,975,805		10,576			3.250	3.484	MS	54,167	162,500	04/24/2018	03/01/2023
141781-BJ-2	CARGILL INC BASIC			2	1.F FE	27,070,290	124.0260	32,742,992	26,400,000	27,052,839		(14,467)			3.875	3.727	MN	107,983	1,023,000	10/10/2019	05/23/2049
141781-BK-9	CARGILL INC BASIC			2	1.F FE	4,966,650	113.0420	5,652,115	5,000,000	4,971,293		2,920			4.100	3.329	MN	17,153	162,500	05/21/2019	05/23/2029
141781-BM-5	CARGILL INC BASIC			2	1.F FE	6,952,050	105.3050	7,371,350	7,000,000	6,954,833		2,783			2.125	2.202	AO	28,097	74,375	05/12/2020	04/23/2030
14313*-AA-1	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES				2.B	2,000,000	105.4940	2,109,876	2,000,000	2,000,000					3.860	3.860	AO	13,724	77,200	07/11/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES				2.B	4,000,000	112.0190	4,480,768	4,000,000	4,000,000					4.170	4.170	AO	29,653	166,800	07/11/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES				2.B	4,000,000	113.5950	4,543,792	4,000,000	4,000,000					4.270	4.270	AO	30,364	170,800	07/11/2016	04/27/2028
144141-DB-1	CAROLINA POWER & LIGHT CO 4.1% Due 5/15/2042 MN15			2	1.F FE	9,295,465	124.2190	10,807,052	8,700,000	9,214,670		(16,292)			4.100	3.689	MN	45,578	356,700	09/08/2016	05/15/2042
144141-DC-9	CAROLINA POWER & LIGHT CO 2.8% Due 5/15/2022 MN15			2	1.F FE	498,875	102.7300	513,649	500,000	499,826		123			2.800	2.826	MN	1,789	14,000	05/15/2012	05/15/2022
144141-DD-7	CAROLINA POWER & LIGHT CO BASIC			2	1.F FE	14,590,621	124.4600	17,169,252	13,795,000	14,519,839		(21,338)			4.100	3.744	MS	166,536	565,595	06/27/2017	03/15/2043
14448C-AL-8	CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15			2	2.C FE	17,399,437	107.4220	18,584,064	17,300,000	17,399,136		(301)			2.700	2.632	FA	249,120		12/10/2020	02/15/2031
14456#-AA-4	CARRIX, INC CARRIX, INC GTD SEN SEC NOTES				2.B PL	15,000,000	117.5490	17,632,423	15,000,000	15,000,000					4.960	4.960	JJ	312,067	744,000	07/25/2017	07/31/2027
14456#-AB-2	CARRIX, INC CARRIX, INC GTD SR SEC NOTES				2.B PL	10,000,000	120.0000	12,000,000	10,000,000	10,000,000					5.060	5.060	JJ	212,239	506,000	07/25/2017	07/31/2029

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
14456#-AF-3	CARRIX, INC CARRIX, INC				2.B PL	3,000,000	113.5190	3,405,581	3,000,000	3,000,000					4.090	4.090	JJ	51,466	85,890	11/26/2019	07/31/2032
14456#-AG-1	CARRIX, INC CARRIX, INC				2.B PL	1,500,000	115.1360	1,727,037	1,500,000	1,500,000					4.190	4.190	JJ	26,362	43,995	11/26/2019	07/31/2034
149123-BN-0	CATERPILLAR INC. CALL @ MAKE WHOLE +15BP				1.G FE	4,821,500	149.6230	7,481,126	5,000,000	4,864,784		4,962			6.050	6.325	FA	114,278	302,500	01/23/2009	08/15/2036
149123-BS-9	CATERPILLAR INC. 5.2% Due 5/27/2041 MN27				1.G FE	15,274,350	146.1630	21,924,400	15,000,000	15,232,931		(6,625)			5.200	5.075	MN	73,667	780,000	07/25/2013	05/27/2041
149123-CB-5	CATERPILLAR INC. 3.803% Due 8/15/2042 FA15				1.G FE	15,771,170	126.1490	22,706,821	18,000,000	16,077,559		51,143			3.803	4.587	FA	258,604	684,540	03/14/2014	08/15/2042
149123-CD-1	CATERPILLAR INC. 4.3% Due 5/15/2044 MN15			2	1.G FE	31,754,530	132.8720	38,532,990	29,000,000	31,670,195		(78,888)			4.300	3.682	MN	159,339	1,247,000	12/05/2019	05/15/2044
149123-CE-9	CATERPILLAR INC. 4 3/4% Due 5/15/2064 MN15			2	1.G FE	34,937,500	149.0420	49,929,028	33,500,000	34,881,870		(10,500)			4.750	4.531	MN	203,326	1,591,250	10/23/2018	05/15/2064
149123-CF-6	CATERPILLAR INC. BASIC			2	1.F FE	33,261,270	117.2950	37,534,476	32,000,000	33,229,712		(26,619)			3.250	3.046	MS	294,667	1,040,000	01/21/2020	09/19/2049
149123-CG-4	CATERPILLAR INC. BASIC			2	1.F FE	4,992,550	110.3930	5,519,656	5,000,000	4,993,402		666			2.600	2.617	MS	36,833	130,000	09/16/2019	09/19/2029
149123-CJ-8	CATERPILLAR INC. BASIC			2	1.F FE	30,194,382	117.4500	31,476,520	26,800,000	30,164,710		(29,672)			3.250	2.625	AO	198,394	435,500	09/11/2020	04/09/2050
14912L-6C-0	CATERPILLAR FINL SERVICE BASIC				1.F FE	4,945,150	109.3140	5,465,712	5,000,000	4,966,590		8,990			3.300	3.508	JD	10,083	165,000	07/25/2018	06/09/2024
14912L-6U-0	CATERPILLAR FINL SERVICE 1.7% Due 8/9/2021 FA9				1.F FE	14,815,200	100.8620	15,129,234	15,000,000	14,975,672		39,575			1.700	1.971	FA	100,583	255,000	10/24/2016	08/09/2021
14913R-2G-1	CATERPILLAR FINL SERVICE BASIC				1.F FE	30,458,868	101.1220	30,741,038	30,400,000	30,456,780		(2,088)			1.100	1.071	MS	99,391		11/16/2020	09/14/2027
14987B-AE-3	CC HOLDINGS GS V LLC/CRO 3.849% Due 4/15/2023 AO15				2.B FE	9,055,760	107.4440	9,669,985	9,000,000	9,014,205		(5,846)			3.849	3.776	AO	73,131	346,410	12/13/2012	04/15/2023
15135#-BM-3	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES				2.B	12,000,000	106.0730	12,728,711	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BQ-4	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES SERIES E				2.B	12,000,000	106.0730	12,728,711	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BS-0	CENTENNIAL ENERGY HOLDINGS INC 4.49% Due 6/27/2023 JD27				2.B	7,000,000	107.4000	7,518,025	7,000,000	7,000,000					4.490	4.490	JD	3,492	314,300	06/27/2013	06/27/2023
15138A-AC-4	CENTENNIAL RESOURCE PROD BASIC			2	5.B FE	182,000	71.6890	186,391	260,000	182,342		342			6.875	14.245	AO	4,469		12/14/2020	04/01/2027
15189X-AD-0	CENTERPOINT ENER HOUSTON CALL @ MAKE WHOLE +35BP				1.F FE	11,004,800	148.6540	14,419,486	9,700,000	10,516,615		(44,666)			6.950	5.967	MS	198,500	674,150	01/13/2005	03/15/2033
15189X-AN-8	CENTERPOINT ENER HOUSTON 4 1/2% Due 4/1/2044 AO1			2	1.F FE	6,228,460	133.1310	7,721,623	5,800,000	6,200,289		(10,599)			4.500	4.033	AO	65,250	261,000	02/27/2019	04/01/2044
15189X-AS-7	CENTERPOINT ENER HOUSTON BASIC			2	1.F FE	23,178,131	126.6270	26,446,148	20,885,000	23,112,642		(52,139)			3.950	3.338	MS	274,986	824,958	10/17/2019	03/01/2048
15189X-AT-5	CENTERPOINT ENER HOUSTON BASIC			2	1.F FE	66,687,070	132.0930	84,539,404	64,000,000	66,600,065		(51,304)			4.250	4.005	FA	1,133,333	2,720,000	05/23/2019	02/01/2049
15678#-AJ-4	CERNER CORP 3.58% Due 1/29/2025 JJ29				1.F	15,000,000	109.6790	16,451,810	15,000,000	15,000,000					3.580	3.580	JJ	226,733	537,000	11/06/2014	01/29/2025
161175-AY-0	CHARTER COMM OPT LLC/CAP 4.908% Due 7/23/2025 JJ23				2.C FE	2,511,778	116.0980	2,902,438	2,500,000	2,506,907		(1,323)			4.908	4.840	JJ	53,852	122,700	12/06/2016	07/23/2025
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% Due 10/23/2045 AO23			2	2.C FE	33,909,017	141.2480	40,114,436	28,400,000	33,520,109		(104,248)			6.484	5.171	AO	347,831	1,841,456	01/27/2017	10/23/2045
161175-BB-9	CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23			2	2.C FE	7,642,080	105.4030	7,589,018	7,200,000	7,329,604		(89,375)			4.464	3.137	JJ	141,062	321,408	05/04/2017	07/23/2022
161175-BJ-2	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	1,343,678	112.1420	1,569,984	1,400,000	1,358,034		4,951			3.750	4.242	FA	19,833	52,500	12/18/2017	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	19,394,764	115.1390	21,070,410	18,300,000	19,289,900		(81,219)			4.200	3.311	MS	226,310	684,600	08/18/2020	03/15/2028
161175-BL-7	CHARTER COMM OPT LLC/CAP 5.375% Due 05/01/47			2	2.C FE	8,185,484	125.1330	9,885,501	7,900,000	7,995,062		(64,539)			5.375	4.477	MN	70,771	424,625	11/28/2017	05/01/2047
161175-BQ-6	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	12,492,240	111.0080	13,320,986	12,000,000	12,326,052		(101,200)			4.500	3.538	FA	225,000	540,000	04/29/2019	02/01/2024
161175-BT-0	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	571,170	118.7690	593,845	500,000	570,930		(240)			4.800	3.967	MS	8,000		10/21/2020	03/01/2050
161175-BU-7	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	10,191,300	105.4640	10,546,418	10,000,000	10,182,321		(8,979)			2.800	2.592	AO	70,000	127,556	06/03/2020	04/01/2031
161175-BV-5	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	5,029,650	103.2300	5,161,483	5,000,000	5,029,633		(17)			3.700	3.667	AO	46,250		11/12/2020	04/01/2051
161175-BX-1	CHARTER COMM OPT LLC/CAP BASIC			2	2.C FE	3,594,561	99.8680	3,595,246	3,600,000	3,594,570		9			2.300	2.316	FA	6,210		12/03/2020	02/01/2032
165303-G#-9	CHESAPEAKE UTILITIES CORP CHESAPEAKE UTILITIES CORP				2.B	25,000,000	107.5110	26,877,827	25,000,000	25,000,000					2.980	2.979	JD	22,764	745,000	12/27/2019	12/20/2034
166756-AH-9	CHEVRON USA INC BASIC			2	1.C FE	19,259,550	97.4960	19,499,258	20,000,000	19,264,465		4,915			2.343	2.520	FA	180,932		09/17/2020	08/12/2050
166756-AL-0	CHEVRON USA INC BASIC			2	1.C FE	19,059,910	100.1410	19,026,722	19,000,000	19,057,433		(2,477)			1.018	0.970	FA	74,682		09/15/2020	08/12/2027
166764-BL-3	CHEVRON CORP BASIC			2	1.C FE	15,726,853	111.0080	15,763,206	14,200,000	15,710,013		(16,840)			2.954	0.830	MN	52,434		12/07/2020	05/16/2026
166764-BT-6	CHEVRON CORP BASIC			2	1.C FE	194,552	107.2090	214,417	200,000	196,571		1,006			2.895	3.471	MS	1,898	5,790	12/14/2018	03/03/2024
166764-BX-7	CHEVRON CORP BASIC			2	1.C FE	18,815,440	106.0470	19,088,389	18,000,000	18,757,547		(57,893)			1.995	1.266	MN	49,875	179,550	07/16/2020	05/11/2027
166764-CA-6	CHEVRON CORP BASIC			2	1.C FE	12,071,050	111.6360	13,396,295	12,000,000	12,070,101		(949)			3.078	3.047	MN	51,300	184,680	05/12/2020	05/11/2050
16829@-AB-9	CHICK-FIL-A CHICK-FIL-A				1.F Z	15,000,000	101.7150	15,257,216	15,000,000	15,000,000					1.610	1.610	AO	41,592		10/16/2020	10/29/2025
16876A-AA-2	CHILDREN'S HOSPITAL MEDI 4.268% Due 5/15/2044 MN15				1.C FE	6,439,540	124.3350	8,081,806	6,500,000	6,445,815		1,318			4.268	4.325	MN	35,448	277,420	12/28/2015	05/15/2044
16877P-AA-8	CHILDREN'S HOSPITAL/PHIL BASIC			2	1.C FE	4,000,000	103.1370	4,125,491	4,000,000	4,000,000					2.704	2.704	JJ	23,435		10/06/2020	07/01/2050
171232-AQ-4	CHUBB CORP 6% Due 5/11/2037 MN11				1.G FE	21,488,742	151.0080	29,371,102	19,450,000	21,219,712		(51,170)			6.000	5.118	MN	162,083	1,107,000	07/16/2020	05/11/2037

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
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION CHUGACH ELECTRIC ASSOCIATION				1.G Z	6,000,000	104.2670	6,256,039	6,000,000	6,000,000					2.910	2.910	AO	31,525		09/22/2020	10/30/2050
17275R-AD-4	CISCO SYSTEMS INC 5.9% Due 2/15/2039 FA15				1.E FE	7,685,790	153.3360	10,733,536	7,000,000	7,534,664		(17,350)			5.900	5.242	FA	156,022	413,000	10/02/2009	02/15/2039
17275R-BD-3	CISCO SYSTEMS INC 2.2% Due 2/28/2021 FA31				1.E FE	6,858,950	100.2800	7,019,565	7,000,000	6,990,450		59,570			2.200	3.075	FA	52,617	154,000	09/28/2018	02/28/2021
172967-HT-1	CITIGROUP INC 3 3/4% Due 6/16/2024 JD16				2.A FE	20,584,000	110.5900	22,118,021	20,000,000	20,404,521		(109,112)			3.750	3.128	JD	31,250	750,000	04/29/2019	06/16/2024
172967-JT-9	CITIGROUP INC 4.4% Due 6/10/2025 JD10				2.B FE	4,753,063	114.6370	5,387,926	4,700,000	4,727,124		(5,439)			4.400	4.256	JD	12,063	206,800	09/23/2015	06/10/2025
172967-KA-8	CITIGROUP INC 4.45% Due 9/29/2027 MS29				2.B FE	24,177,298	118.1090	27,519,425	23,300,000	23,937,195		(80,962)			4.450	3.983	MS	264,973	1,036,850	01/19/2018	09/29/2027
172967-KJ-9	CITIGROUP INC 4.6% Due 3/9/2026 MS9				2.B FE	42,453	117.2750	48,083	41,000	41,844		(143)			4.600	4.155	MS	587	1,886	05/19/2016	03/09/2026
172967-KN-0	CITIGROUP INC 3.4% Due 5/1/2026 MN1				2.A FE	19,160,414	112.6100	20,945,372	18,600,000	18,932,008		(56,571)			3.400	3.035	MN	105,400	632,400	10/05/2016	05/01/2026
172967-LJ-8	CITIGROUP INC BASIC			2	2.A FE	34,556,450	129.9440	38,983,341	30,000,000	34,410,430		(104,233)			4.281	3.422	AO	239,023	1,284,300	10/04/2019	04/24/2048
172967-LS-8	CITIGROUP INC BASIC			2	1.G FE	49,489,456	112.9030	54,871,071	48,600,000	49,421,604		(119,284)			3.520	3.216	AO	304,128	1,710,720	12/19/2019	10/27/2028
172967-LW-9	CITIGROUP INC BASIC			2	2.A FE	10,121,350	117.3800	11,738,000	10,000,000	10,100,544		(11,669)			4.075	3.916	AO	76,972	407,500	02/22/2019	04/23/2029
172967-MD-0	CITIGROUP INC BASIC			2	2.A FE	85,227,580	137.8490	107,522,544	78,000,000	85,029,920		(138,812)			4.650	4.091	JJ	1,591,850	3,603,750	07/16/2020	07/23/2048
172967-ME-8	CITIGROUP INC BASIC			2	2.A FE	9,742,855	117.5300	10,577,695	9,000,000	9,667,381		(57,151)			3.980	2.950	MS	100,495	328,350	07/16/2020	03/20/2030
172967-MF-5	CITIGROUP INC BASIC			2	1.G FE	10,606,000	108.8170	10,881,739	10,000,000	10,502,676		(103,324)			3.352	1.783	AO	62,384	335,200	04/15/2020	04/24/2025
172967-MS-7	CITIGROUP INC BASIC			2	1.G FE	10,564,500	106.5770	10,657,667	10,000,000	10,542,677		(21,823)			2.572	1.939	JD	20,004	128,600	07/28/2020	06/03/2031
177376-AF-7	CITRIX SYSTEMS INC. BASIC			2	2.B FE	2,020,564	110.5270	2,166,336	1,960,000	2,017,369		(3,195)			3.300	2.925	MS	21,560	33,418	05/28/2020	03/01/2030
17858P-AA-9	CITY OF HOPE/THE 5.623% Due 11/15/2043 MN15				1.E FE	11,963,840	142.8280	17,139,324	12,000,000	11,967,908		666			5.623	5.644	MN	86,219	674,760	09/20/2013	11/15/2043
18055#-AR-3	CLARION LION FUND HOLDING LP 4.8% Due 7/1/2024 JJ1				1.G	15,000,000	111.4280	16,714,270	15,000,000	15,000,000					4.800	4.800	JJ	360,000	720,000	12/05/2013	07/01/2024
18055#-AU-6	CLARION LION FUND HOLDING LP SENIOR NOTES				1.G	4,000,000	108.8520	4,354,064	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	05/01/2015	07/30/2025
18055#-AV-4	CLARION LION FUND HOLDING LP SENIOR NOTES				1.G	12,000,000	110.4830	13,257,935	12,000,000	12,000,000					3.710	3.710	JJ	186,737	445,200	05/01/2015	07/30/2027
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM 4.51% Due 10/15/2023 A015				1.F FE	1,639,056	102.0000	1,671,837	1,639,056	1,639,056					4.510	4.510	AO	15,606	93,798	10/08/2019	10/15/2023
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025 A015				1.F FE	1,098,860	102.0000	1,120,837	1,098,860	1,098,860					4.660	4.660	AO	10,810	67,307	10/08/2019	10/15/2025
184692-3#-6	CLEARBRIDGE MLP AND MIDSTREAM PREFERRED STOCK				2.B FE	4,200,000	102.0000	4,284,000	4,200,000	4,200,000					4.180	4.202	MJSD	11,216	231,327	12/16/2014	01/08/2023
18469P-3#-5	CLEARBRIDGE ENERGY MIDSTREAM PREFERRED SHARES				2.B FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					4.070	4.070	MJSD	339	53,973	03/10/2015	03/28/2022
18469P-A@-9	CLEARBRIDGE ENERGY MIDSTREAM SERIES B SENIOR SECURED NOTES				1.F FE	1,672,851	102.0000	1,706,308	1,672,851	1,672,851					3.870	3.870	FA	25,896	148,351	01/17/2013	02/07/2023
18469Q-3#-3	CLEARBRIDGE MLP AND MIDTREAM PREFERRED SHARES				2.B FE	600,000	102.0000	612,000	600,000	600,000					4.070	4.070	MJSD	204	32,385	03/10/2015	03/28/2022
185508-B*-8	CLECO POWER LLC SENIOR NOTES				2.A FE	5,000,000	110.7540	5,537,724	5,000,000	5,000,000					3.470	3.470	JD	7,229	173,500	01/02/2017	12/16/2026
185508-B@-6	CLECO POWER LLC SENIOR NOTES				2.A	10,000,000	112.2800	11,227,997	10,000,000	10,000,000					3.570	3.570	JD	14,875	357,000	01/02/2017	12/16/2028
185508-C@-5	CLECO POWER LLC CLECO POWER LLC				2.A	12,000,000	107.3820	12,885,851	12,000,000	12,000,000					3.170	3.170	JD	15,850	380,400	04/03/2018	12/16/2024
18586*-AA-2	CLEVELAND BROTHERS HOLDINGS, I 4 1/4% Due 7/10/2022 JJ10				2.C PL	8,000,000	103.6360	8,290,852	8,000,000	8,000,000					4.250	4.250	JJ	161,500	340,000	10/24/2017	07/10/2022
18586*-AE-4	CLEVELAND BROTHERS HOLDINGS, I 4.15% Due 2/5/2027 FA5				2.C PL	8,000,000	108.7910	8,703,300	8,000,000	8,000,000					4.150	4.150	FA	134,644	332,000	11/06/2014	02/05/2027
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS, I 4.19% Due 11/23/2025 MN15				2.C PL	10,000,000	108.9460	10,894,561	10,000,000	10,000,000					4.190	4.190	MN	53,539	419,000	08/20/2015	11/23/2025
186108-CJ-3	CLEVELAND ELECTRIC ILLUM BASIC				2.B FE	1,187,175	113.6100	1,249,714	1,100,000	1,158,017		(14,634)			5.500	3.923	FA	22,856	60,500	12/14/2018	08/15/2024
186108-E@-1	CLEVELAND ELECTRIC ILLUM THE CLEVELAND ELECTRIC ILLUMIN				2.C	1,000,000	93.1200	931,198	1,000,000	1,000,000					3.230	3.230	FA	14,445		06/30/2020	08/01/2040
189754-AC-8	COACH INC. BASIC			2	2.C FE	2,180,640	108.0260	2,376,580	2,200,000	2,181,324		684			4.125	4.275	JJ	41,846		10/02/2020	07/15/2027
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA LL COCA-COLA BEVERAGES FLORIDA LL				2.B PL	30,000,000	110.4830	33,144,887	30,000,000	30,000,000					3.810	3.810	MS	361,950	1,143,000	03/13/2018	03/07/2028
191216-CE-8	COCA-COLA CO BASIC				1.F FE	570,174	111.8420	671,051	600,000	576,585		3,201			2.900	3.588	MN	1,740	17,400	12/14/2018	05/25/2027
191216-CX-6	COCA-COLA CO BASIC				1.E FE	30,494,300	105.0820	31,524,656	30,000,000	30,494,298		(2)			2.600	2.520	JD	65,000	303,333	12/17/2020	06/01/2050
191216-CY-4	COCA-COLA CO BASIC				1.E FE	48,900,719	107.6820	50,987,382	47,350,000	48,896,144		(4,574)			2.750	2.616	JD	108,510	759,573	10/08/2020	06/01/2060
191216-DC-1	COCA-COLA CO BASIC			2	1.E FE	58,862,440	103.2360	60,909,041	59,000,000	58,863,294		854			2.500	2.511	MS	422,014		10/02/2020	03/15/2051
191216-DD-9	COCA-COLA CO BASIC			2	1.E FE	31,947,620	100.2200	32,070,441	32,000,000	31,948,646		1,026			1.000	1.023	MS	91,556		11/16/2020	03/15/2028
191219-AU-8	COCA-COLA REFRESH USA 6 3/4% Due 9/15/2023 MS15				1.F FE	999,230	115.2500	1,152,502	1,000,000	999,854		48			6.750	6.756	MS	19,875	67,500	03/26/1998	09/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST BEVERAGES,				1.F FE	24,000,000	112.9950	27,118,761	24,000,000	24,000,000					3.490	3.490	JD	6,980	837,600	01/08/2018	12/28/2029
19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST BEVERAGES,				1.F FE	5,000,000	115.3720	5,768,611	5,000,000	5,000,000					3.640	3.640	JD	1,517	182,000	01/08/2018	12/28/2032
19416Q-EK-2	COLGATE-PALMOLIVE CO BASIC			2	1.D FE	27,240,579	130.4030	36,589,777	28,059,000	27,287,080		16,315			3.700	3.866	FA	432,576	1,038,183	02/07/2018	08/01/2047
195869-AL-6	COLONIAL PIPELINE CO 6 3/8% Due 8/1/2037 FA1				1.G FE	9,953,100	130.4840	13,048,429	10,000,000	9,964,081		1,189			6.375	6.410	FA	265,625	637,500	08/15/2007	08/01/2037
195869-AN-2	COLONIAL PIPELINE CO 4.2% Due 4/15/2043 A015			2	1.G FE	20,017,500	114.3040	22,860,753	20,000,000	20,025,524		(2,085)			4.200	4.184	AO	177,333	840,000	07/05/2017	04/15/2043
196500-AA-0	COLORADO INT GAS CO/ISS 4.15% Due 8/15/2026 FA15			2	2.B FE	2,793,196	113.3930	3,175,005	2,800,000	2,795,830		645			4.150	4.180	FA	43,898	116,200	08/11/2016	08/15/2026
196801-A@-3	COLORCON INC SENIOR NOTES				2.C	13,000,000	108.7860	14,142,179	13,000,000	13,000,000					3.990	3.990	MS	142,643	518,700	06/05/2014	09/22/2024
199575-AT-8	OHIO POWER COMPANY CALL MAKE WHOLE+30BP				1.G FE	4,893,311	141.1950	6,636,174	4,700,000	4,821,150		(6,470)			6.600	6.294	MS	103,400	310,200	03/26/2003	03/01/2033
20030N-AF-8	COMCAST CORP. CALL @ MAKE WHOLE +25BP				1.G FE	6,872,431	143.2470	10,027,320	7,000,000	6,907,341		4,010			5.650	5.786	JD	17,578	395,500	10/01/2009	06/15/2035
20030N-AX-9	COMCAST CORP. 6.4% Due 5/15/2038 MN15				1.G FE	3,210,197	155.5150	4,240,882	2,727,000	3,123,764		(13,899)			6.400	5.125	MN	22,301	174,528	09/23/2013	05/15/2038
20030N-BE-0	COMCAST CORP. 4.65% Due 7/15/2042 JJ15				1.G FE	10,094,294	134.2350	13,155,044	9,800,000	10,058,988		(7,362)			4.650	4.455	JJ	210,128	455,700	05/14/2015	07/15/2042
20030N-BH-3	COMCAST CORP. 4 1/4% Due 1/15/2033 JJ15				1.G FE	7,932,880	125.5830	10,046,614	8,000,000	7,953,040		2,922			4.250	4.313	JJ	156,778	340,000	01/08/2013	01/15/2033
20030N-BQ-3	COMCAST CORP. 4.6% Due 8/15/2045 FA15			2	1.G FE	8,124,800	133.9170	10,713,327	8,000,000	8,113,427		(2,563)			4.600	4.503	FA	139,022	368,000	01/05/2016	08/15/2045
20030N-BY-6	COMCAST CORP.			2	1.G FE	9,726,000	112.8520	11,285,199	10,000,000	9,804,208		28,251			3.300	3.662	FA	137,500	330,000	02/21/2018	02/01/2027
20030N-CA-7	COMCAST CORP. BASIC			2	1.G FE	23,444,720	112.3580	26,965,832	24,000,000	23,582,340		50,290			3.150	3.425	FA	285,600	756,000	03/12/2018	02/15/2028
20030N-CC-3	COMCAST CORP. BASIC			2	1.G FE	20,345,542	125.1110	26,148,283	20,900,000	20,363,225		10,752			3.969	4.128	MN	138,254	829,521	04/30/2019	11/01/2047
20030N-CH-2	COMCAST CORP. BASIC			2	1.G FE	48,729,960	115.1970	58,750,341	51,000,000	49,237,895		202,154			3.550	4.100	MN	301,750	1,810,500	06/06/2018	05/01/2028
20030N-CK-5	COMCAST CORP. BASIC			2	1.G FE	10,288,572	125.6270	12,562,675	10,000,000	10,280,009		(5,955)			4.000	3.831	MS	133,333	400,000	06/19/2019	03/01/2048
20030N-CL-3	COMCAST CORP. BASIC			2	1.G FE	10,031,900	131.8030	13,180,348	10,000,000	10,029,641		(1,105)			4.600	4.575	AO	97,111	460,000	10/03/2018	10/15/2038
20030N-CM-1	COMCAST CORP. BASIC			2	1.G FE	27,137,217	138.8450	35,613,817	25,650,000	27,110,026		(20,032)			4.700	4.321	AO	254,505	1,152,675	07/16/2020	10/15/2048
20030N-CT-6	COMCAST CORP. BASIC			2	1.G FE	31,100,528	119.9310	35,019,746	29,200,000	30,831,675		(191,219)			4.150	3.297	AO	255,824	1,211,800	12/11/2019	10/15/2028
20030N-DN-8	COMCAST CORP. BASIC				1.G FE	9,966,300	98.8250	9,882,530	10,000,000	9,967,332		1,032			1.500	1.535	FA	52,500		08/11/2020	02/15/2031
20030N-DP-3	COMCAST CORP. BASIC				1.G FE	11,488,072	97.1480	11,269,199	11,600,000	11,488,646		574			2.450	2.494	FA	99,470		12/15/2020	08/15/2052
20030N-DQ-1	COMCAST CORP. BASIC			2	1.G FE	3,963,920	100.0350	4,001,416	4,000,000	3,964,071		151			2.650	2.686	FA	37,100		08/11/2020	08/15/2062
202795-HK-9	COMMONWEALTH EDISON CO 5.9% Due 3/15/2036 MS15				1.F FE	26,930,540	144.3330	37,548,111	26,015,000	26,690,750		(28,053)			5.900	5.641	MS	451,938	1,534,885	10/19/2009	03/15/2036
202795-JD-3	COMMONWEALTH EDISON CO 4.7% Due 1/15/2044 JJ15			2	1.F FE	11,624,304	133.8420	15,211,150	11,365,000	11,594,957		(5,878)			4.700	4.554	JJ	246,305	534,155	06/08/2015	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CO 3.7% Due 3/1/2045 MS1			2	1.F FE	9,692,408	118.2330	12,296,235	10,400,000	9,762,244		14,712			3.700	4.097	MS	128,267	384,800	10/25/2016	03/01/2045
202795-JG-6	COMMONWEALTH EDISON CO 4.35% Due 11/15/2045 MN15			2	1.F FE	36,140,267	129.3440	42,166,210	32,600,000	36,031,216		(68,534)			4.350	3.668	MN	181,202	1,418,100	04/27/2020	11/15/2045
202795-JJ-0	COMMONWEALTH EDISON CO 3.65% Due 6/15/2046 JD15			2	1.F FE	19,974,044	119.1190	23,109,153	19,400,000	19,952,702		(14,540)			3.650	3.474	JD	31,471	708,100	10/04/2019	06/15/2046
202795-JM-3	COMMONWEALTH EDISON CO BASIC			2	1.F FE	32,227,199	126.6190	37,859,140	29,900,000	32,191,408		(38,482)			4.000	3.531	MS	398,667	996,000	04/27/2020	03/01/2048
20451R-AA-0	COMPASS DIVERSIFIED HOLD BASIC			2	4.B FE	8,530,000	105.0290	8,927,464	8,500,000	8,524,059		(5,941)			8.000	7.864	MN	113,333	560,000	05/05/2020	05/01/2026
205887-CA-8	CONAGRA FOODS INC BASIC			2	2.C FE	15,599,250	111.9030	16,785,394	15,000,000	15,407,184		(116,472)			4.300	3.411	MN	107,500	645,000	04/29/2019	05/01/2024
205887-CB-6	CONAGRA FOODS INC BASIC			2	2.C FE	6,481,410	117.7070	7,650,964	6,500,000	6,486,647		2,412			4.600	4.648	MN	49,833	299,000	10/15/2018	11/01/2025
205887-CC-4	CONAGRA FOODS INC BASIC			2	2.C FE	15,360,785	124.3530	15,668,429	12,600,000	15,267,423		(88,566)			4.850	1.839	MN	101,850	244,925	11/02/2020	11/01/2028
205887-CE-0	CONAGRA FOODS INC BASIC			2	2.C FE	34,979,600	142.6140	35,653,425	25,000,000	34,918,226		(61,374)			5.400	3.209	MN	225,000	675,000	10/09/2020	11/01/2048
205887-CF-7	CONAGRA FOODS INC BASIC			2	2.C FE	25,050,650	100.8690	25,217,286	25,000,000	25,049,851		(799)			1.375	1.344	MN	71,615		11/16/2020	11/01/2027
207597-EG-6	CONNECTICUT LIGHT & POWER CO 4.3% Due 4/15/2044 A015			2	1.E FE	39,097,930	130.6720	47,041,844	36,000,000	38,872,000		(79,007)			4.300	3.773	AO	326,800	1,548,000	06/10/2019	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & POWER CO 4.15% Due 6/1/2045 JD1			2	1.E FE	27,649,947	129.7760	35,948,025	27,700,000	27,661,967		(996)			4.150	4.152	JD	95,796	1,149,550	11/01/2016	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & POWER CO BASIC			2	1.E FE	387,960	112.6920	450,769	400,000	390,624		1,325			3.200	3.625	MS	3,769	12,800	12/14/2018	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & POWER CO BASIC			2	1.E FE	24,773,481	130.0490	27,804,554	21,380,000	24,680,227		(77,642)			4.000	3.143	AO	213,800	855,200	10/16/2019	04/01/2048
208251-AE-8	CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015				1.G FE	1,433,430	140.1690	2,102,541	1,500,000	1,466,242		2,876			6.950	7.317	AO	22,008	104,250	07/13/1999	04/15/2029
20825C-AF-1	PHILLIPS PETROLEUM CALL @> PAR OR MAKE WHOLE +15B				1.G FE	9,817,824	136.3010	12,675,970	9,300,000	9,619,564		(18,844)			5.900	5.500	AO	115,837	548,700	12/12/2005	10/15/2032
20825C-AQ-7	PHILLIPS PETROLEUM 6 1/2% Due 2/1/2039 FA1				1.G FE	15,529,170	154.3010	20,830,621	13,500,000	15,246,242		(45,686)			6.500	5.326	FA	365,625	828,750	07/16/2020	02/01/2039
20826F-AC-0	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15			2	1.F FE	64,004,732	126.2060	81,276,617	64,400,000	64,030,373		6,984			4.300	4.336	MN	353,842	2,769,200	11/21/2018	11/15/2044
20826F-AF-3	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034 MN15			2	1.F FE	9,882,087	114.0730	10,608,745	9,300,000	9,797,628		(28,441)			4.150	3.641	MN	49,316	385,950	11/28/2017	11/15/2034
20826F-AQ-9	CONOCOPHILLIPS COMPANY 4.95% Due 3/15/2026 MS15			2	1.F FE	27,047,380	120.0700	30,017,613	25,000,000	26,415,592		(255,743)			4.950	3.690	MS	364,375	1,237,500	01/30/2019	03/15/2026
209111-EL-3	CONSOLIDATED EDISON INC 5.85% Due 3/15/2036 MS15				2.A FE	7,617,610	136.4040	9,548,294	7,000,000	7,451,301		(19,046)			5.850	5.230	MS	120,575	409,500	10/02/2009	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON INC 5.7% Due 12/1/2036 JD1				2.A FE	1,028,410	137.4860	1,374,857	1,000,000	1,021,353		(822)			5.700	5.497	JD	4,750	57,000	08/26/2009	12/01/2036
209111-FC-2	CONSOLIDATED EDISON INC 3.95% Due 3/1/2043 MS1			2	2.A FE	5,182,950	117.3340	5,866,675	5,000,000	5,167,002		(4,942)			3.950	3.724	MS	65,833	197,500	08/08/2017	03/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FD-0	CONSOLIDATED EDISON INC 4.45% Due 3/15/2044 MS15			2	1.G FE	4,576,813	125.4500	5,896,160	4,700,000	4,592,206		2,555			4.450	4.612	MS	61,583	209,150	03/20/2014	03/15/2044
209111-FF-5	CONSOLIDATED EDISON INC 4 5/8% Due 12/1/2054 JD1			2	1.G FE	50,234,660	133.5010	64,080,388	48,000,000	50,100,417		(28,335)			4.625	4.373	JD	185,000	2,220,000	11/16/2016	12/01/2054
209111-FG-3	CONSOLIDATED EDISON INC			2	2.A FE	10,367,166	127.8730	12,403,682	9,700,000	10,315,166		(14,472)			4.500	4.087	JD	36,375	436,500	02/23/2017	12/01/2045
209111-FH-1	CONSOLIDATED EDISON INC 3.85% Due 6/15/2046 JD15			2	1.G FE	16,940,446	117.0240	19,542,965	16,700,000	16,924,334		(5,483)			3.850	3.766	JD	28,576	642,950	11/28/2017	06/15/2046
209111-FK-4	CONSOLIDATED EDISON INC 4.3% Due 12/1/2056 JD1			2	2.A FE	21,657,418	127.3660	27,638,480	21,700,000	21,659,482		554			4.300	4.310	JD	77,758	933,100	04/25/2018	12/01/2056
209111-FQ-1	CONSOLIDATED EDISON INC BASIC			2	2.A FE	15,012,800	132.3660	19,854,864	15,000,000	15,012,933		(160)			4.500	4.495	MN	86,250	675,000	08/01/2018	05/15/2058
209115-A*-5	CONSOLIDATED EDISON INC. LTD PRTNRSHP W/ CON EDISON				1.G	8,585,173	111.2750	9,553,155	8,585,173	8,585,173					8.710	8.710	JD	2,077	756,418	10/06/2000	06/30/2022
21017#-AA-1	CONSOLIDATED TERMINALS LLC SENIOR SECURED NOTES				2.C PL	18,000,000	107.3930	19,330,777	18,000,000	18,000,000					4.820	4.820	JD	45,790	867,600	11/22/2013	12/12/2023
21036P-AQ-1	CONSTELLATION BRANDS INC 3.7% Due 12/6/2026 JD6			2	2.C FE	18,583,074	114.6090	21,317,251	18,600,000	18,589,222		1,597			3.700	3.711	JD	47,792	688,200	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			2	2.C FE	1,995,320	113.4880	2,269,751	2,000,000	1,996,840		436			3.500	3.528	MN	10,111	70,000	05/02/2017	05/09/2027
21036P-AX-6	CONSTELLATION BRANDS INC BASIC			2	2.C FE	2,578,575	105.7020	2,642,544	2,500,000	2,547,391		(22,458)			3.200	2.244	FA	30,222	80,000	08/07/2019	02/15/2023
21036P-AY-4	CONSTELLATION BRANDS INC BASIC			2	2.C FE	1,482,815	114.2530	1,713,790	1,500,000	1,486,591		1,417			3.600	3.732	FA	20,400	54,000	06/13/2019	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC			2	2.C FE	25,868,262	121.7480	29,950,071	24,600,000	25,887,757		2,164			4.100	3.750	FA	381,027	701,100	12/17/2020	02/15/2048
21036P-BB-3	CONSTELLATION BRANDS INC BASIC			2	2.C FE	1,010,510	116.3180	1,163,180	1,000,000	1,007,681		(1,437)			4.400	4.219	MN	5,622	44,000	12/07/2018	11/15/2025
21036P-BC-1	CONSTELLATION BRANDS INC BASIC			2	2.C FE	7,781,278	121.5360	8,872,111	7,300,000	7,706,861		(45,416)			4.650	3.799	MN	43,374	339,450	05/06/2019	11/15/2028
21036P-BD-9	CONSTELLATION BRANDS INC BASIC			2	2.C FE	4,489,380	140.7870	6,335,425	4,500,000	4,490,197		152			5.250	5.265	MN	30,188	236,250	01/18/2019	11/15/2048
21036P-BE-7	CONSTELLATION BRANDS INC BASIC			2	2.C FE	11,770,160	111.3320	12,803,161	11,500,000	11,743,985		(24,562)			3.150	2.862	FA	150,938	364,263	01/22/2020	08/01/2029
21036P-BG-2	CONSTELLATION BRANDS INC BASIC			2	2.C FE	35,235,150	117.7530	37,092,079	31,500,000	35,223,997		(11,153)			3.750	3.122	MN	196,875	57,500	12/11/2020	05/01/2050
210518-CX-2	CONSUMER ENERGY 4.35% Due 8/31/2064 FA31			2	1.E FE	13,424,255	136.2670	18,396,043	13,500,000	13,431,098		988			4.350	4.375	FA	197,381	587,250	03/15/2019	08/31/2064
210518-CZ-7	CONSUMER ENERGY 3 1/4% Due 8/15/2046 FA15			2	1.E FE	4,136,145	114.6610	5,159,767	4,500,000	4,164,975		7,737			3.250	3.702	FA	55,250	146,250	07/05/2017	08/15/2046
210518-DA-1	CONSUMER ENERGY BASIC			2	1.F FE	4,265,952	128.0750	4,738,791	3,700,000	4,249,747		(13,518)			3.950	3.113	JJ	67,391	146,150	10/10/2019	07/15/2047
210518-DB-9	CONSUMER ENERGY BASIC			2	1.E FE	9,314,214	130.4410	12,131,026	9,300,000	9,313,535		(275)			4.050	4.041	MN	48,128	376,650	05/11/2018	05/15/2048
210518-DD-5	CONSUMER ENERGY BASIC			2	1.E FE	13,595,670	136.5100	18,428,906	13,500,000	13,591,993		(1,928)			4.350	4.306	AO	123,975	587,250	01/07/2019	04/15/2049
210518-DE-3	CONSUMER ENERGY BASIC			2	1.E FE	5,687,900	126.0540	6,302,690	5,000,000	5,670,202		(14,465)			3.750	3.045	FA	70,833	187,500	10/03/2019	02/15/2050
210518-DF-0	CONSUMER ENERGY BASIC			2	1.E FE	14,288,280	114.9400	16,321,421	14,200,000	14,286,241		(1,758)			3.100	3.068	FA	166,298	418,190	10/10/2019	08/15/2050
212168-AA-6	CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31				2.B FE	12,161,468	120.0000	14,593,762	12,161,468	12,161,468					6.000	6.001	FA	245,256	758,426	09/23/2013	02/28/2033
21867*-AA-6	CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR NOTES				2.C	6,000,000	101.6270	6,097,595	6,000,000	6,000,000					4.010	4.010	MS	60,818	240,600	09/16/2011	09/30/2021
21867*-AB-4	CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR NOTES				2.C	4,010,480	105.7910	4,231,646	4,000,000	4,006,635		(2,243)			4.110	4.046	MS	41,557	164,400	03/26/2019	09/30/2023
21871@-AA-8	CORESITE, L.P. SENIOR NOTES				2.B PL	14,000,000	105.1100	14,715,347	14,000,000	14,000,000					4.190	4.190	JD	26,071	586,600	05/24/2016	06/15/2023
21871@-AC-4	CORESITE, LP CORESITE, LP				2.B PL	6,000,000	107.8310	6,469,847	6,000,000	6,000,000					4.110	4.106	FA	93,160	327,430	04/23/2019	04/17/2026
21871@-AD-2	CORESITE, LP CORESITE, LP				2.B PL	7,000,000	109.3570	7,654,964	7,000,000	7,000,000					4.310	4.306	FA	113,976	357,491	04/23/2019	04/17/2029
21872#-AA-5	CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC				1.G PL	12,886,106	117.9060	15,193,470	12,886,106	12,886,106					4.430	4.453	JAJO	96,728	547,069	11/19/2018	01/31/2040
21887*-AA-2	CORIX REGULATED UTILITIES CORIX REGULATED UTILITIES				2.B	17,000,000	105.4770	17,931,113	17,000,000	17,000,000					3.150	3.150	MN	52,063	267,750	05/12/2020	05/26/2030
219350-AH-8	CORNING, INC. DEBENTURES				2.A FE	996,863	133.7500	1,337,504	1,000,000	998,466		136			6.850	6.875	MS	22,833	68,500	03/01/1999	03/01/2029
219350-AR-6	CORNING, INC. CALL @ MAKE WHOLE +35BP			2	2.A FE	4,832,900	124.3790	6,218,932	5,000,000	4,868,231		4,317			7.250	7.540	FA	136,944	362,500	06/24/2009	08/15/2036
22006@-AB-2	CORPORATION SERVICE COMPANY 4.32% Due 8/22/2023 FA22				2.B	13,000,000	107.3890	13,960,580	13,000,000	13,000,000					4.320	4.320	FA	201,240	561,600	08/07/2013	08/22/2023
22160K-AK-1	COSTCO WHOLESALE CORP BASIC			2	1.D FE	1,363,558	102.7410	1,438,373	1,400,000	1,384,826		10,600			2.300	3.109	MN	3,846	32,200	12/14/2018	05/18/2022
22160K-AM-7	COSTCO WHOLESALE CORP BASIC			2	1.D FE	480,215	112.2600	561,298	500,000	484,488		2,131			3.000	3.548	MN	1,792	15,000	12/14/2018	05/18/2027
22160K-AN-5	COSTCO WHOLESALE CORP BASIC			2	1.E FE	15,442,650	103.0100	15,451,538	15,000,000	15,423,589		(19,061)			1.375	0.913	JD	6,302	137,500	09/11/2020	06/20/2027
22160K-AP-0	COSTCO WHOLESALE CORP BASIC			2	1.E FE	2,013,581	102.5360	2,055,843	2,005,000	2,013,108		(473)			1.600	1.552	AO	6,327	16,040	05/28/2020	04/20/2030
221644-AA-5	COTT HOLDINGS INC			2	4.B FE	5,490,625	103.3280	5,683,067	5,500,000	5,489,139		723			5.500	5.525	AO	75,625	302,500	02/14/2019	04/01/2025
22279#-AA-2	COUSINS PROPERTIES COUSINS PROPERTIES				2.B	10,000,000	106.5270	10,652,653	10,000,000	10,000,000					3.910	3.910	JJ	190,069	391,000	07/13/2017	07/06/2025
22279#-AB-0	COUSINS PROPERTIES SENIOR UNSECURED NOTES				2.B	3,000,000	107.9380	3,238,147	3,000,000	3,000,000					4.090	4.090	JJ	59,646	122,700	04/06/2017	07/06/2027
22279#-AD-6	COUSINS PROPERTIES INCORPORATE COUSINS PROPERTIES INCORPORATE				2.B	9,000,000	106.3090	9,567,828	9,000,000	9,000,000					3.860	3.860	JJ	168,875	363,805	06/26/2019	07/06/2028
22282E-AG-7	COVANTA HOLDING CORP			2	4.B FE	2,012,500	104.0070	2,080,146	2,000,000	2,006,154		(2,228)			5.875	5.741	JJ	58,750	117,500	12/08/2017	07/01/2025
224044-AN-7	COX COMMUNICATIONS 6.8% Due 8/1/2028 FA1				2.B FE	491,380	129.0320	645,160	500,000	496,014		388			6.800	6.937	FA	14,167	34,000	08/05/1998	08/01/2028
22822V-AC-5	CROWN CASTLE INTL CORP. 3.7% Due 6/15/2026 JD15			2	2.C FE	4,685,665	112.7760	5,300,473	4,700,000	4,691,725		1,344			3.700	3.736	JD	7,729	173,900	04/26/2016	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AH-4	CROWN CASTLE INTL CORP. BASIC			2	2.C FE	776,759	113.2910	878,005	775,000	776,301		(173)			3.650	3.621	MS	9,429	28,288	12/18/2017	09/01/2027
22822V-AM-3	CROWN CASTLE INTL CORP. BASIC			2	2.C FE	3,863,400	136.1580	4,084,755	3,000,000	3,851,191		(12,209)			5.200	3.575	FA	58,933	78,000	04/21/2020	02/15/2049
22822V-AR-2	CROWN CASTLE INTL CORP. BASIC			2	2.C FE	1,128,090	112.2630	1,122,630	1,000,000	1,122,680		(5,410)			3.300	1.851	JJ	16,500		07/16/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INTL CORP. BASIC			2	2.C FE	1,042,750	103.5850	1,035,852	1,000,000	1,041,056		(1,694)			2.250	1.791	JJ	12,250		07/16/2020	01/15/2031
22959#-AA-9	CSOLAR IV SOUTH, LLC SR SEC				2.B PL	10,940,980	120.0000	13,129,999	10,941,666	10,939,529		62			5.371	5.409	MJSD	1,632	587,677	11/08/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC				2.B PL	26,293,659	109.0040	28,661,051	26,293,659	26,293,659					3.850	3.867	MJSD	2,812	1,012,306	09/12/2017	03/31/2041
231021-AQ-9	CUMMINS ENGINE CO 4 7/8% Due 10/1/2043 A01			2	1.F FE	21,866,195	140.4560	28,512,592	20,300,000	21,779,259		(39,006)			4.875	4.359	AO	247,406	989,625	11/20/2018	10/01/2043
231021-AS-5	CUMMINS ENGINE CO BASIC			2	1.F FE	58,700,965	101.8080	60,066,562	59,000,000	58,703,306		2,341			2.600	2.624	MS	541,161		09/22/2020	09/01/2050
231021-AT-3	CUMMINS ENGINE CO BASIC				1.F FE	17,411,865	100.5880	17,602,820	17,500,000	17,414,285		2,420			2.600	2.658	MS	160,514		10/06/2020	09/01/2030
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC			2	4.B FE	4,002,704	102.0180	4,217,413	4,134,000	3,999,365		(3,338)			6.750	7.305	JJ	139,523	30,510	12/16/2020	07/01/2026
23157#-AG-4	CURTISS WRIGHT CORPORATION SERIES G SENIOR NOTES				2.C	10,800,000	108.9890	11,770,777	10,800,000	10,800,000					3.850	3.850	FA	173,250	415,800	02/07/2013	02/26/2025
23157#-AK-5	CURTISS WRIGHT CORPORATION CURTISS WRIGHT CORPORATION				2.C	13,000,000	104.4980	13,584,714	13,000,000	13,000,000					3.100	3.100	FA	154,483		05/15/2020	08/13/2030
23157#-AL-3	CURTISS WRIGHT CORPORATION CURTISS WRIGHT CORPORATION				2.C	7,000,000	104.7170	7,330,171	7,000,000	7,000,000					3.200	3.200	FA	85,867		05/15/2020	08/13/2032
233254-AA-9	DG-CS MASTER BORROWER LLC CLEARWAY ENERGY INC				2.C PL	25,000,000	101.7990	25,449,677	25,000,000	25,000,000					3.510	3.511	MS	143,813		10/29/2020	09/30/2040
233331-AJ-6	DTE ENERGY COMPANY CALL @ MAKE WHOLE +20BP LONG 1				2.B FE	6,844,456	143.1460	9,733,942	6,800,000	6,828,279		(1,486)			6.375	6.326	AO	91,517	433,500	03/28/2003	04/15/2033
233331-AS-6	DTE ENERGY COMPANY 3 1/2% Due 6/1/2024 JD1			2	2.B FE	3,297,162	108.5890	3,583,444	3,300,000	3,298,943		286			3.500	3.510	JD	9,625	115,500	05/06/2014	06/01/2024
233331-AZ-0	DTE ENERGY COMPANY BASIC			2	2.B FE	5,763,800	115.1850	6,450,332	5,600,000	5,714,862		(17,084)			3.800	3.417	MS	62,658	212,800	01/09/2018	03/15/2027
23338V-AD-8	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1			2	1.E FE	20,314,990	129.5790	22,287,619	17,200,000	20,215,569		(80,701)			4.300	3.209	JJ	369,800	675,100	07/16/2020	07/01/2044
23338V-AE-6	DTE ELECTRIC CO 3.7% Due 3/15/2045 MS15			2	1.E FE	22,822,025	120.7070	27,158,996	22,500,000	22,820,513		(9,668)			3.700	3.605	MS	245,125	832,500	10/16/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO 3.7% Due 6/1/2046 JD1			2	1.E FE	11,268,990	121.3120	13,344,304	11,000,000	11,245,136		(6,080)			3.700	3.564	JD	33,917	407,000	07/07/2017	06/01/2046
23338V-AG-1	DTE ELECTRIC CO BASIC			2	1.E FE	12,226,104	125.2690	15,282,819	12,200,000	12,225,540		(580)			3.750	3.737	FA	172,833	457,500	06/10/2019	08/15/2047
23338V-AH-9	DTE ELECTRIC CO BASIC			2	1.E FE	8,106,130	131.2050	9,184,319	7,000,000	8,076,393		(25,000)			4.050	3.193	MN	36,225	283,500	10/22/2019	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO BASIC			2	1.E FE	63,207,150	129.0100	78,695,796	61,000,000	63,152,110		(50,064)			3.950	3.734	MS	803,167	2,409,500	10/15/2019	03/01/2049
23338V-AL-0	DTE ELECTRIC CO BASIC			2	1.E FE	17,652,650	111.2830	18,361,643	16,500,000	17,637,785		(14,865)			2.950	2.607	MS	162,250	174,337	09/01/2020	03/01/2050
23338V-AM-8	DTE ELECTRIC CO BASIC			2	1.E FE	1,669,500	110.6350	1,659,526	1,500,000	1,662,697		(6,803)			2.625	1.447	MS	13,125	15,859	07/16/2020	03/01/2031
233835-AQ-0	DAIMLER FINANCE NA LLC 8 1/2% Due 1/18/2031 JJ18				2.A FE	1,688,848	157.9850	2,211,793	1,400,000	1,567,220		(11,269)			8.500	6.837	JJ	53,881	119,000	12/13/2002	01/18/2031
233851-AF-1	DAIMLER FINANCE NA LLC 3 7/8% Due 9/15/2021 MS15				2.A FE	3,181,216	102.3800	3,276,148	3,200,000	3,198,423		2,165			3.875	3.947	MS	36,511	124,000	09/08/2011	09/15/2021
233851-CS-1	DAIMLER FINANCE NA LLC				2.A FE	17,148,860	102.3410	17,398,028	17,000,000	17,034,052		(32,711)			2.850	2.648	JJ	235,521	484,500	05/08/2017	01/06/2022
233851-CU-6	DAIMLER FINANCE NA LLC BASIC				2.A FE	821,232	111.5150	892,119	800,000	814,773		(2,201)			3.450	3.111	JJ	13,417	27,600	12/18/2017	01/06/2027
233851-DD-3	DAIMLER FINANCE NA LLC BASIC				2.A FE	30,782,936	105.8810	32,841,265	31,017,000	30,909,648		47,440			3.350	3.519	FA	372,333	1,039,070	06/05/2018	02/22/2023
23386#-AG-7	DAIRY FARMERS OF AM INC 3.61% Due 12/17/2022 JD17				2.B	21,000,000	104.1980	21,881,505	21,000,000	21,000,000					3.610	3.610	JD	29,482	758,100	10/12/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AM INC SENIOR NOTES				2.B	12,000,000	108.1530	12,978,364	12,000,000	12,000,000					3.690	3.690	JJ	215,250	442,800	10/28/2014	01/06/2025
23386#-AL-6	DAIRY FARMERS OF AM INC SENIOR NOTES				2.B	2,000,000	110.3490	2,206,985	2,000,000	2,000,000					3.790	3.790	JJ	36,847	75,800	10/28/2014	01/06/2027
23386#-AU-6	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC				2.B FE	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					4.930	4.930	JJ	119,826	246,500	01/08/2019	01/03/2031
23386#-AV-4	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC				2.B FE	1,000,000	120.0000	1,200,000	1,000,000	1,000,000					5.030	5.030	JJ	24,451	50,300	01/08/2019	01/03/2034
237194-AM-7	DARDEN RESTAURANTS INC BASIC			2	2.C FE	4,697,744	110.6830	5,202,078	4,700,000	4,697,810		40			4.550	4.553	FA	80,788	213,850	02/07/2018	02/15/2048
240019-BV-0	DAYTON POWER & LIGHT CO 3.95% 6/15/2049 JD			2	2.A FE	29,510,401	116.5770	34,273,593	29,400,000	29,509,975		(425)			3.950	3.927	JD	51,613	1,161,300	04/15/2020	06/15/2049
244098-A#-6	DEER PARK REFINING L.P. DEER PARK REFINING L.P.				2.B FE	4,500,000	108.5240	4,883,566	4,500,000	4,500,000					4.210	4.210	JJ	83,148	189,450	07/27/2018	07/23/2030
244098-A@-8	DEER PARK REFINING L.P. DEER PARK REFINING L.P.				2.B FE	9,000,000	108.2500	9,742,481	9,000,000	9,000,000					4.150	4.150	JJ	163,925	373,500	07/27/2018	07/23/2028
244199-BD-6	DEERE & CO. 5 3/8% Due 10/16/2029 A016				1.F FE	7,981,520	132.8060	10,624,460	8,000,000	7,989,459		916			5.375	5.394	AO	89,583	430,000	10/13/2009	10/16/2029
244199-BF-1	DEERE & CO. 3.9% Due 6/9/2042 JD9			2	1.F FE	25,389,775	125.8590	32,094,154	25,500,000	25,425,098		1,722			3.900	3.907	JD	60,775	984,750	07/16/2020	06/09/2042
244199-BH-7	DEERE & CO. BASIC			2	1.F FE	15,987,150	108.6930	16,303,961	15,000,000	15,850,776		(136,374)			2.750	1.358	AO	87,083	223,438	04/16/2020	04/15/2025
24422E-UE-7	JOHN DEERE CAPITAL CORP BASIC				1.F FE	10,905,200	112.0760	11,207,588	10,000,000	10,764,571		(140,629)			3.450	1.562	MS	103,500	345,000	03/10/2020	03/13/2025
24422E-UH-0	JOHN DEERE CAPITAL CORP BASIC				1.F FE	6,004,600	107.5120	6,450,742	6,000,000	6,002,339		(907)			3.450	3.433	JD	13,800	207,000	06/08/2018	06/07/2023
24422E-UM-9	JOHN DEERE CAPITAL CORP BASIC				1.F FE	2,499,550	109.2130	2,730,329	2,500,000	2,499,740		87			3.650	3.654	AO	20,024	91,250	10/09/2018	10/12/2023
24422E-UU-1	JOHN DEERE CAPITAL CORP BASIC				1.F FE	2,492,250	116.2700	2,906,757	2,500,000	2,493,467		679			3.450	3.487	MS	27,313	86,250	03/04/2019	03/07/2029
24617#-AA-9	DELAWARE NORTH COMPANIES, INC SENIOR SECURED NOTES				2.B PL	12,031,030	110.6080	13,307,326	12,031,030	12,031,030					3.820	3.820	MN	70,214	459,585	10/21/2014	11/14/2034
24618#-AG-5	DELAWARE NORTH SERIES 2013 SENIOR NOTES				3.A	9,000,000	99.4500	8,950,525	9,000,000	9,000,000					3.930	3.930	JJ	148,358	366,825	03/21/2013	07/31/2023

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
24618#-AH-3	DELAWARE NORTH SENIOR NOTES				3.A	15,000,000	93.0770	13,961,580	15,000,000	15,000,000					3.400	3.400	JD	22,667	630,312	01/02/2017	12/15/2026
24618#-AK-6	DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC				3.A	9,000,000	95.0370	8,553,290	9,000,000	9,000,000					4.040	4.040	JD	11,110	437,975	01/08/2018	12/20/2027
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC				3.A	5,000,000	91.7420	4,587,123	5,000,000	5,000,000					4.290	4.290	JD	6,554	255,819	01/08/2018	12/20/2032
24618#-AM-2	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, INC				3.A	5,000,000	97.4230	4,871,137	5,000,000	5,000,000					4.640	4.640	MS	66,378	250,958	03/29/2019	03/18/2029
24702R-AQ-4	DELL INC 4 5/8% Due 4/1/2021 AO1				3.C FE	1,035,000	100.8740	1,008,742	1,000,000	1,002,113		(8,296)			4.625	3.764	AO	11,563	46,250	10/12/2016	04/01/2021
24715@-AJ-3	DELOITTE LLP GUARANTEED SENIOR NOTES				1.F	10,000,000	102.7320	10,273,190	10,000,000	10,000,000					4.200	4.200	MN	51,333	420,000	09/30/2011	11/17/2021
24715@-AQ-7	DELOITTE LLP SERIES B SENIOR NOTES				1.G	12,000,000	109.0040	13,080,508	12,000,000	12,000,000					4.400	4.400	AO	99,733	527,925	09/26/2013	10/23/2023
24715@-AS-3	DELOITTE LLP DELOITTE LLP				1.F	19,000,000	108.6070	20,635,267	19,000,000	19,000,000					3.320	3.320	MN	94,620	315,400	04/23/2020	05/07/2025
24715@-AT-1	DELOITTE LLP DELOITTE LLP				1.F	16,000,000	111.0630	17,770,047	16,000,000	16,000,000					3.460	3.460	MN	83,040	276,800	04/23/2020	05/07/2027
24715@-AU-8	DELOITTE LLP DELOITTE LLP				1.F	17,000,000	112.8100	19,177,716	17,000,000	17,000,000					3.560	3.560	MN	90,780	302,600	04/23/2020	05/07/2030
24715@-AV-6	DELOITTE LLP DELOITTE LLP				1.F	13,000,000	114.3730	14,868,512	13,000,000	13,000,000					3.660	3.660	MN	71,370	237,900	04/23/2020	05/07/2032
247361-ZX-9	DELTA AIR LINES INC. BASIC				2.C FE	4,397,500	115.8220	4,632,887	4,000,000	4,380,147		(17,353)			7.000	4.558	MN	46,667	70,778	10/29/2020	05/01/2025
24906P-B#-5	DENTSPLY SIRONA INC SENIOR NOTES				2.B	3,359,400	100.9420	3,699,341	3,664,800	3,664,800				300,900	0.980	0.980	AO	6,385	33,259	10/05/2016	10/27/2024
250847-EB-2	DETROIT EDISON CO CALL @ MAKE WHOLE +30BP				1.F FE	2,433,802	146.5870	3,421,337	2,334,000	2,408,129		(2,783)			6.625	6.300	JD	12,886	154,628	09/25/2007	06/01/2036
25179M-AL-7	DEVON ENERGY CORP. 5.6% Due 7/15/2041 JJ15			2	3.A FE	1,314,457	122.0370	1,586,486	1,300,000	1,314,430		(27)			5.600	5.508	JJ	33,569		10/07/2020	07/15/2041
25179M-AN-3	DEVON ENERGY CORP. 4 3/4% Due 5/15/2042 MN15			2	3.A FE	10,596,336	113.1870	12,676,986	11,200,000	10,653,656		13,816			4.750	5.128	MN	67,978	532,000	07/14/2016	05/15/2042
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15			2	3.A FE	31,135,976	117.2460	40,408,701	34,465,000	31,184,370		48,394			5.000	5.647	JD	76,589	1,323,250	12/07/2020	06/15/2045
25179M-AV-5	DEVON ENERGY CORP. 5.85% Due 12/15/2025 JD15			2	3.A FE	9,440,274	117.5530	11,578,978	9,850,000	9,610,925		39,808			5.850	6.430	JD	25,610	576,225	04/16/2020	12/15/2025
25245B-AA-5	DIAGEO INVESTMENT CORP 4 1/4% Due 5/11/2042 MN11				1.G FE	17,784,565	128.2450	22,442,817	17,500,000	17,775,329		(8,112)			4.250	4.137	MN	103,299	743,750	02/21/2019	05/11/2042
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2			2	2.C FE	516,445	110.6320	553,161	500,000	509,120		(3,683)			5.450	4.604	JD	1,211	27,250	12/14/2018	06/15/2023
25272K-AK-9	DIAMOND 1 FIN/DIAMOND 2 6.02% Due 6/15/2026 JD15			2	2.C FE	6,762,914	122.0720	7,507,412	6,150,000	6,565,123		(69,123)			6.020	4.550	JD	16,455	370,230	01/11/2018	06/15/2026
25272K-AN-3	DIAMOND 1 FIN/DIAMOND 2 BASIC			2	2.C FE	1,344,590	147.0190	1,470,186	1,000,000	1,337,839		(6,751)			8.100	4.899	JJ	37,350		07/16/2020	07/15/2036
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC			2	4.C FE	4,961,250	60.4920	5,444,244	9,000,000	5,083,921		122,671			6.625	17.507	FA	225,250	155,688	10/27/2020	08/15/2027
25466A-AD-3	DISCOVER BANK 4.2% Due 8/8/2023 FA8				2.B FE	1,494,010	109.4300	1,641,453	1,500,000	1,497,607		852			4.200	4.265	FA	25,025	63,000	12/14/2018	08/08/2023
25466A-AJ-0	DISCOVER BANK 3.45% Due 7/27/2026 JJ27			2	2.B FE	14,223,262	111.9940	15,903,095	14,200,000	14,214,432		(2,457)			3.450	3.429	JJ	209,568	489,900	10/26/2016	07/27/2026
25466A-AP-6	DISCOVER BANK BASIC			2	2.B FE	2,496,250	119.5380	2,988,445	2,500,000	2,496,967		321			4.650	4.669	MS	34,875	116,250	09/10/2018	09/13/2028
25466A-AR-2	DISCOVER BANK BASIC			2	2.B FE	5,288,923	106.5140	5,645,245	5,300,000	5,289,805		882			2.700	2.724	FA	57,638	71,550	02/03/2020	02/06/2030
254687-CK-0	DISNEY WALT PRODUCTIONS 4 1/2% Due 2/15/2021 FA15				1.G FE	5,112,962	100.4680	5,023,416	5,000,000	5,011,475		(92,932)			4.500	2.598	FA	85,000	225,000	11/27/2019	02/15/2021
254687-CZ-7	DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24 MS			2	2.A FE	8,839,574	110.8080	9,690,143	8,745,000	8,818,419		(19,385)			3.700	3.441	MS	95,272	323,565	11/26/2019	09/15/2024
254687-DK-9	DISNEY WALT PRODUCTIONS 3.375% 11/15/2026 MN 15			2	2.A FE	9,196,606	112.7920	10,489,629	9,300,000	9,211,327		13,422			3.375	3.556	MN	40,106	313,875	11/26/2019	11/15/2026
254687-DZ-6	DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15				1.G FE	36,302,516	150.6890	56,508,386	37,500,000	36,357,860		48,947			6.200	6.536	JD	103,333	2,325,000	11/26/2019	12/15/2034
254687-EB-8	DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15				1.G FE	32,797,393	154.9150	51,121,942	33,000,000	32,806,952		7,361			6.400	6.461	JD	93,867	2,112,000	11/26/2019	12/15/2035
254687-ET-9	DISNEY WALT PRODUCTIONS 5.4% Due 10/1/2043 AO1				2.A FE	13,074,478	146.0320	18,984,175	13,000,000	13,073,675		(803)			5.400	5.357	AO	175,500	702,000	11/26/2019	10/01/2043
254687-EX-0	DISNEY WALT PRODUCTIONS 4.95% 10/15/2045 AO 15			2	1.G FE	7,444,748	138.7570	9,019,212	6,500,000	7,420,885		(21,827)			4.950	4.030	AO	67,925	321,750	11/26/2019	10/15/2045
254687-FS-0	DISNEY WALT PRODUCTIONS BASIC			2	1.G FE	30,114,900	141.6850	31,170,703	22,000,000	30,096,171		(18,729)			4.700	2.821	MS	281,478		12/14/2020	03/23/2050
254687-FW-1	DISNEY WALT PRODUCTIONS BASIC				1.G FE	21,130,800	106.8100	21,361,991	20,000,000	21,113,286		(17,514)			2.200	1.367	JJ	278,667		11/16/2020	01/13/2028
254687-FX-9	DISNEY WALT PRODUCTIONS BASIC				2.A FE	2,726,375	109.6270	2,740,684	2,500,000	2,724,249		(2,126)			2.650	1.675	JJ	41,958		11/19/2020	01/13/2031
254687-FZ-4	DISNEY WALT PRODUCTIONS BASIC			2	1.G FE	12,030,900	121.2140	12,121,397	10,000,000	12,029,377		(1,523)			3.600	2.610	JJ	228,000		12/16/2020	01/13/2051
25468P-DB-9	WALT DISNEY COMPANY/THE BASIC				2.A FE	15,835,800	127.2350	20,357,667	16,000,000	15,846,465		3,715			4.125	4.189	JD	55,000	660,000	02/28/2019	06/01/2044
25468P-DJ-2	WALT DISNEY COMPANY/THE BASIC				2.A FE	9,818,800	100.2090	10,020,870	10,000,000	9,991,027		77,917			2.300	3.100	FA	88,806	230,000	09/27/2018	02/12/2021
25470D-AD-1	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1				2.C FE	1,528,815	143.3830	2,150,741	1,500,000	1,523,841		(621)			6.350	6.208	JD	7,938	95,250	06/02/2010	06/01/2040
25470D-AE-9	DISCOVERY COMMUNICATIONS 4 3/8% Due 6/15/2021 JD15				2.C FE	6,890,910	101.7330	6,612,638	6,500,000	6,537,092		(79,675)			4.375	3.103	JD	12,639	284,375	04/14/2016	06/15/2021
25470D-AJ-8	DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043 AO1				2.C FE	18,264,494	123.2850	23,177,591	18,800,000	18,301,266		11,317			4.875	5.072	AO	229,125	916,500	09/19/2017	04/01/2043
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC			2	2.C FE	37,373,074	114.6520	43,338,492	37,800,000	37,445,945		41,282			3.950	4.101	MS	418,897	1,493,100	06/14/2019	03/20/2028
25470D-AS-8	DISCOVERY COMMUNICATIONS BASIC			2	2.C FE	5,594,400	127.0850	7,116,773	5,600,000	5,594,976		189			5.000	5.008	MS	78,556	280,000	09/07/2017	09/20/2037
25470D-BH-1	DISCOVERY COMMUNICATIONS BASIC			2	2.C FE	21,039,080	125.0780	21,263,242	17,000,000	21,036,151		(2,929)			4.650	3.359	MN	101,008		12/17/2020	05/15/2050
25470D-BK-4	DISCOVERY COMMUNICATIONS BASIC			2	2.C FE	202,966	111.5700	223,141	200,000	202,960		(6)			4.000	3.921	MS	2,222		10/21/2020	09/15/2055
25470X-AJ-4	DISH DBS CORP				4.C FE	1,058,750	104.4410	1,044,415	1,000,000	1,018,917		(11,607)			5.875	4.587	JJ	27,090	58,750	05/03/2017	07/15/2022
256603-AC-5	DOLE FOOD CO INC			2	5.A FE	6,819,460	102.1030	7,708,770	7,550,000	6,979,000		98,525			7.250	9.358	JD	24,328	547,375	12/11/2019	06/15/2025
256677-AC-9	DOLLAR GENERAL 3 1/4% Due 4/15/2023 AO15			2	2.B FE	3,221,811	105.8790	3,272,706	3,091,000	3,134,833		(20,661)			3.250	2.533	AO	21,208	100,458	08/04/2016	04/15/2023
256677-AD-7	DOLLAR GENERAL 4.15% Due 11/1/2025 MN1			2	2.B FE	8,386,896	115.4750	9,699,932	8,400,000	8,393,072		1,269			4.150	4.169	MN	58,100	348,600	10/15/2015	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256677-AE-5	DOLLAR GENERAL			2	2.B FE	6,495,190	115.6890	7,519,781	6,500,000	6,496,785		443			3.875	3.884	AO	53,174	251,875	03/28/2017	04/15/2027
256677-AG-0	DOLLAR GENERAL BASIC			2	2.B FE	2,008,720	115.1130	2,083,548	1,810,000	1,997,724		(10,996)			3.500	2.223	AO	15,486	31,675	05/27/2020	04/03/2030
256677-AH-8	DOLLAR GENERAL BASIC			2	2.B FE	6,179,650	127.1920	6,359,582	5,000,000	6,175,680		(3,970)			4.125	2.912	AO	50,417		11/04/2020	04/03/2050
25730#-AA-8	DOMINION ENERGY QUESTAR DOMINION ENERGY QUESTAR				2.A	15,000,000	110.3590	16,553,850	15,000,000	15,000,000					3.530	3.530	JJ	222,096	529,500	02/06/2018	01/31/2028
257375-AF-2	DOMINION GAS HLDGS LLC 4.8% Due 11/1/2043 MN1			2	2.A FE	14,059,052	129.0800	16,973,977	13,150,000	13,972,290		(21,962)			4.800	4.355	MN	105,200	631,200	01/09/2018	11/01/2043
25746U-AN-9	DOMINION RESOURCES INC CALL @ MAKE WHOLE +25BP LNG 1S				2.B FE	3,665,076	141.0610	5,360,314	3,800,000	3,711,102		4,627			6.300	6.582	MS	70,490	239,400	01/30/2009	03/15/2033
25746U-BM-0	DOMINION RESOURCES INC 4.9% Due 8/1/2041 FA1			2	2.B FE	3,960,516	130.9880	5,239,513	4,000,000	3,964,881		963			4.900	4.969	FA	81,667	196,000	01/25/2016	08/01/2041
25746U-CK-3	DOMINION RESOURCES INC 2.85% Due 8/15/2026 FA15			2	2.B FE	6,097,865	110.1450	6,718,822	6,100,000	6,098,740		204			2.850	2.854	FA	65,677	173,850	08/04/2016	08/15/2026
260543-BY-8	DOW CHEMICAL 9.4% Due 5/15/2039 MN15				2.C FE	14,345,630	179.4730	17,947,342	10,000,000	13,552,384		(102,272)			9.400	6.146	MN	120,111	940,000	01/05/2011	05/15/2039
260543-CE-1	DOW CHEMICAL 5 1/4% Due 11/15/2041 MN15			2	2.C FE	22,535,874	132.5830	29,764,805	22,450,000	22,522,499		(2,278)			5.250	5.223	MN	150,602	1,178,625	11/21/2013	11/15/2041
260543-DD-2	DOW CHEMICAL BASIC			2	2.B FE	38,071,881	112.1250	41,822,584	37,300,000	38,070,139		(1,742)			3.600	3.487	MN	466,250		10/23/2020	11/15/2050
26078J-AD-2	DowDuPont Inc BASIC			2	2.A FE	12,165,738	122.8960	14,133,018	11,500,000	12,055,080		(61,189)			4.725	3.985	MN	69,431	543,375	06/13/2019	11/15/2028
26138E-AS-8	DR PEPPER SNAPPLE GROUP BASIC			2	2.B FE	466,060	112.1280	560,639	500,000	475,006		4,487			3.400	4.556	MN	2,172	17,000	12/14/2018	11/15/2025
26441C-AT-2	DUKE POWER 3 3/4% Due 9/1/2046 MS1			2	2.A FE	23,443,424	116.0620	28,086,937	24,200,000	23,499,461		15,509			3.750	3.930	MS	302,500	907,500	10/05/2017	09/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS 6% Due 1/15/2038 JJ15				1.F FE	7,938,880	149.4200	10,459,379	7,000,000	7,712,776		(25,771)			6.000	5.099	JJ	193,667	420,000	10/02/2009	01/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS BASIC			2	1.F FE	11,506,300	126.7090	12,670,923	10,000,000	11,454,949		(49,317)			4.250	3.269	JD	18,889	425,000	12/12/2019	12/15/2041
26442C-AP-9	DUKE ENERGY CAROLINAS BASIC			2	1.F FE	11,081,600	119.9110	11,991,065	10,000,000	11,054,428		(27,172)			3.750	3.121	JD	31,250	375,000	01/22/2020	06/01/2045
26442C-AR-5	DUKE ENERGY CAROLINAS BASIC			2	1.F FE	2,870,640	122.5170	3,675,521	3,000,000	2,876,797		2,735			3.875	4.139	MS	34,229	116,250	09/07/2018	03/15/2046
26442C-AS-3	DUKE ENERGY CAROLINAS BASIC			2	1.F FE	8,961,852	112.1230	10,427,431	9,300,000	9,059,896		36,015			2.950	3.436	JD	22,863	274,350	03/12/2018	12/01/2026
26442C-AX-2	DUKE ENERGY CAROLINAS BASIC			2	1.F FE	7,830,225	119.1070	8,933,038	7,500,000	7,774,128		(30,981)			3.950	3.402	MN	37,854	296,250	02/22/2019	11/15/2028
26442E-AE-0	DUKE ENERGY OHIO INC BASIC			2	1.F FE	16,799,537	118.6380	20,850,562	17,575,000	16,832,424		15,859			3.700	3.960	JD	28,901	650,275	11/06/2019	06/15/2046
26442E-AG-5	DUKE ENERGY OHIO INC BASIC			2	1.F FE	5,183,350	128.8030	6,440,174	5,000,000	5,177,751		(3,436)			4.300	4.084	FA	89,583	215,000	03/19/2019	02/01/2049
26442R-AD-3	DUKE ENERGY PROGRESS LLC 4.15% Due 12/1/2044 JD1			2	1.F FE	7,477,190	127.4880	8,924,153	7,000,000	7,428,215		(11,254)			4.150	3.755	JD	24,208	290,500	04/26/2016	12/01/2044
26442U-AH-7	DUKE ENERGY PROGRESS LLC BASIC			2	1.F FE	6,555,615	115.6710	7,518,623	6,500,000	6,548,413		(5,473)			3.450	3.339	MS	66,029	224,250	07/16/2019	03/15/2029
26443T-AA-4	DUKE ENERGY INDIANA INC 3 3/4% Due 5/15/2046 MN15			2	1.F FE	9,511,730	119.2610	11,926,072	10,000,000	9,547,607		9,918			3.750	4.035	MN	47,917	375,000	03/15/2017	05/15/2046
26443T-AC-0	DUKE ENERGY INDIANA INC BASIC			2	1.F FE	7,990,160	104.7560	8,380,466	8,000,000	7,990,417		257			2.750	2.756	AO	55,000	121,611	03/10/2020	04/01/2050
26444H-AA-9	DUKE ENERGY FLORIDA LLC 3.4% Due 10/1/2046 AO1			2	1.F FE	12,748,060	114.7360	14,915,729	13,000,000	12,773,638		5,243			3.400	3.502	AO	110,500	442,000	12/09/2019	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC BASIC			2	1.F FE	15,990,760	128.9610	20,633,780	16,000,000	15,992,189		148			4.200	4.203	JJ	309,867	672,000	09/14/2018	07/15/2048
26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTES				2.B PL	8,870,178	116.8140	10,361,626	8,870,178	8,870,178					4.170	4.170	JD	1,027	369,886	01/23/2015	12/31/2041
268648-AN-2	EMC CORP/MASS BASIC			2	3.C FE	245,253	104.4180	261,045	250,000	246,905		1,198			3.375	3.917	JD	703	8,438	08/12/2019	06/01/2023
26875P-AG-6	EOG RESOURCES INC 4.1% Due 2/1/2021 FA1				1.G FE	15,300,450	100.2630	15,039,519	15,000,000	15,012,930		(153,610)			4.100	3.050	FA	256,250	615,000	02/06/2019	02/01/2021
26884A-BD-4	ERP OPERATING LP BASIC			2	1.G FE	11,054,100	110.4140	11,041,396	10,000,000	11,039,775		(14,325)			3.375	0.831	JD	28,125		12/08/2020	06/01/2025
26884A-BG-7	ERP OPERATING LP BASIC			2	1.G FE	5,544,000	111.8630	5,593,166	5,000,000	5,507,124		(36,876)			3.250	1.562	FA	67,708	81,250	07/01/2020	08/01/2027
26884A-BJ-1	ERP OPERATING LP BASIC			2	1.G FE	15,671,936	114.2160	18,046,086	15,800,000	15,707,477		10,532			3.500	3.590	MS	184,333	553,000	07/16/2019	03/01/2028
26884A-BM-4	ERP OPERATING LP BASIC			2	1.G FE	3,450,625	107.9790	3,779,263	3,500,000	3,455,389		4,297			2.500	2.658	FA	33,056	84,583	12/16/2019	02/15/2030
26884T-AE-2	ERAC USA FINANCE LLC 5 5/8% Due 3/15/2042 MS15				2.A FE	14,687,440	140.6510	20,113,028	14,300,000	14,636,408		(8,309)			5.625	5.437	MS	236,844	804,375	10/08/2013	03/15/2042
26884U-A@-8	EPR PROPERTIES SERIES B SENIOR NOTES				3.A FE	17,000,000	101.6990	17,288,901	17,000,000	17,000,000					4.560	4.560	FA	277,780	833,968	07/22/2016	08/22/2026
269246-BQ-6	E Trade Group Inc BASIC			2	2.A FE	5,539,358	114.8540	6,776,385	5,900,000	5,608,885		36,571			3.800	4.672	FA	79,093	224,200	01/30/2019	08/24/2027
269246-BS-2	E Trade Group Inc BASIC			2	2.A FE	18,933,324	120.6330	22,859,894	18,950,000	18,936,869		1,449			4.500	4.511	JD	26,056	852,750	06/11/2018	06/20/2028
26986*-AA-1	EAGLE SOLAR, LLC EAGLE SOLAR, LLC				2.C PL	16,437,565	112.1470	18,434,262	16,437,565	16,437,565					4.820	4.820	JD	2,201	792,291	11/06/2018	12/31/2042
27326#-AC-0	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP				1.F	9,666,667	120.0000	11,600,000	9,666,667	9,666,667					4.450	4.450	AO	87,228	430,167	04/29/2019	04/19/2049
27409L-AE-3	EAST OHIO GAS CO/THE BASIC			2	1.F FE	9,857,600	107.6580	10,765,789	10,000,000	9,859,180		1,580			3.000	3.073	JD	13,333	149,167	06/02/2020	06/15/2050
277432-AP-5	EASTMAN CHEMICAL 4.65% Due 10/15/2044 AO15			2	2.C FE	8,886,700	126.4570	11,381,163	9,000,000	8,899,686		2,246			4.650	4.729	AO	88,350	418,500	06/16/2014	10/15/2044
278058-AW-2	EATON CORP DEBENTURES				2.A FE	1,902,886	141.4850	2,829,696	2,000,000	1,946,069		4,030			7.650	8.082	MN	19,550	153,000	01/13/2000	11/15/2029
278062-AE-4	EATON CORP 4.15% Due 11/2/2042 MN2				2.A FE	6,515,992	126.5940	8,861,574	7,000,000	6,568,118		11,298			4.150	4.601	MN	47,610	290,500	12/28/2015	11/02/2042
278642-AW-3	EBAY INC BASIC			2	2.A FE	2,023,540	107.8590	2,135,616	1,980,000	2,021,169		(2,371)			2.700	2.440	MS	16,335	26,730	05/27/2020	03/11/2030
278865-AM-2	ECOLAB INC 5 1/2% Due 12/8/2041 JD8				2.A FE	8,208,529	144.0320	10,845,639	7,530,000	8,092,280		(15,549)			5.500	4.919	JD	26,460	414,150	02/08/2012	12/08/2041
278865-BE-9	ECOLAB INC BASIC			2	2.A FE	1,990,160	127.7510	2,044,014	1,600,000	1,968,536		(21,624)			4.800	1.987	MS	20,693	38,400	05/29/2020	03/24/2030
27965#-AS-1	EDENS & AVANT INVESTMENT LTD P				2.B PL	20,000,000	106.4380	21,287,540	20,000,000	20,000,000					3.840	3.840	JJ	322,133	788,000	08/04/2017	07/31/2027
281020-AN-7	EDISON INTERNATIONAL, INC. BASIC			2	2.C FE	5,288,281	119.6940	5,787,209	4,835,000	5,213,664		(51,344)			5.750	4.316	JD	12,356	278,013	07/10/2019	06/15/2027
28258#-AA-4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC				2.C PL	22,593,016	110.9370	25,063,991	22,593,016	22,593,016					4.670	4.670	FA	354,629	992,116	06/28/2018	11/30/2035

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
28258#-AB-2	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC				3.B PL	3,760,501	108.5140	4,080,680	3,760,501	3,760,501					6.680	6.679	FA	84,432	217,708	10/30/2019	11/30/2035
283677-AW-2	EL PASO ELECTRIC COMPANY CALL @ MAKE WHOLE + 25BP				2.B FE	7,584,662	138.0670	10,493,065	7,600,000	7,589,356		453			6.000	6.015	MN	58,267	456,000	05/12/2005	05/15/2035
283677-F*-8	EL PASO ELECTRIC COMPANY EL PASO ELECTRIC COMPANY				2.B	6,000,000	113.7620	6,825,692	6,000,000	6,000,000					4.220	4.220	FA	95,653	253,200	07/06/2018	08/15/2028
28470R-AH-5	ELDORADO RESORTS INC BASIC			2	4.B FE	3,052,800	106.4770	3,194,315	3,000,000	3,050,768		(2,032)			6.250	5.708	JJ	91,146		10/29/2020	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC BASIC			2	5.A FE	4,310,000	110.6820	4,427,298	4,000,000	4,295,014		(14,986)			8.125	6.221	JJ	157,986		09/18/2020	07/01/2027
28501*-AF-2	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES SERIES B				2.B	15,000,000	101.5620	15,234,262	15,000,000	15,000,000					4.410	4.410	JD	5,513	661,500	06/08/2011	06/28/2021
28501*-AP-0	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES SERIES C				2.B	13,000,000	103.4920	13,453,942	13,000,000	13,000,000					3.480	3.480	JJ	196,040	452,400	07/12/2012	07/25/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTE SERIES D TRANCHE B				2.B	4,000,000	108.8930	4,355,721	4,000,000	4,000,000					3.600	3.600	MN	16,800	144,000	05/24/2013	11/19/2025
285512-AC-3	ELECTRONIC ARTS INC. 3.7% Due 3/1/2021 MS1			2	2.A FE	9,524,389	100.2460	9,423,128	9,400,000	9,402,341		(27,438)			3.700	3.402	MS	115,933	347,800	04/20/2016	03/01/2021
285512-AD-1	ELECTRONIC ARTS INC. 4.8% Due 3/1/2026 MS1			2	2.A FE	7,180,435	118.9000	7,728,482	6,500,000	6,890,950		(71,714)			4.800	3.460	MS	104,000	312,000	09/21/2016	03/01/2026
286857-A@-6	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1.G	3,000,000	116.5230	3,495,694	3,000,000	3,000,000					4.020	4.020	JD	3,685	120,600	01/14/2019	12/20/2028
286857-B*-7	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1.G	4,000,000	120.0000	4,800,000	4,000,000	4,000,000					4.290	4.290	JD	5,243	171,600	01/14/2019	12/20/2038
286857-B@-5	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1.G	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					4.370	4.370	JD	6,676	218,500	01/14/2019	12/20/2048
291011-BB-9	EMERSON ELECTRIC CO 6 1/8% Due 4/15/2039 AO15				1.F FE	7,760,766	144.5140	11,272,069	7,800,000	7,768,584		910			6.125	6.162	AO	100,858	477,750	04/14/2009	04/15/2039
291011-BG-8	EMERSON ELECTRIC CO BASIC			2	1.F FE	876,591	110.8490	997,640	900,000	883,413		3,406			3.150	3.605	JD	2,363	28,350	12/14/2018	06/01/2025
29103D-AJ-5	EMERA US FINANCE LP BASIC			2	2.C FE	5,571,608	112.2990	6,288,754	5,600,000	5,580,733		3,141			3.550	3.620	JD	8,836	198,800	01/09/2018	06/15/2026
292480-AH-3	ENABLE MIDSTREAM PARTNER 3.9% Due 5/15/2024 MN15			2	2.C FE	2,071,272	102.0550	2,143,153	2,100,000	2,073,117		1,845			3.900	4.312	MN	10,465	40,950	10/01/2020	05/15/2024
29248H-AA-1	EMPOWER FINANCE 2020 LP BASIC			2	1.F FE	20,051,250	101.0140	20,202,796	20,000,000	20,050,425		(825)			1.357	1.317	MS	78,404		11/17/2020	09/17/2027
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16			2	5.B FE	7,721,600	83.2030	10,038,404	12,065,000	7,893,404		171,804			6.000	13.467	JD	2,011	390,102	06/17/2020	06/30/2028
29273R-AN-9	ENERGY TRANSFER PARTNERS LP 4.65% Due 6/1/2021 JD1			2	2.C FE	1,832,923	100.6400	1,710,872	1,700,000	1,703,228		(18,692)			4.650	3.516	JD	6,588	79,050	03/08/2013	06/01/2021
29273R-AP-4	ENERGY TRANSFER PARTNERS LP 6.05% Due 6/1/2041 JD1			2	2.C FE	5,613,500	115.8100	5,790,476	5,000,000	5,515,394		(14,470)			6.050	5.212	JD	25,208	302,500	11/28/2012	06/01/2041
29273R-BG-3	ENERGY TRANSFER PARTNERS LP BASIC			2	2.C FE	833,904	113.2430	905,948	800,000	822,057		(4,079)			4.750	4.111	JJ	17,522	38,000	12/18/2017	01/15/2026
29278N-AE-3	ENERGY TRANSFER PARTNERS BASIC			2	2.C FE	21,636,319	117.9030	24,582,830	20,850,000	21,611,483		(12,024)			6.000	5.731	JD	55,600	1,251,000	09/25/2018	06/15/2048
29278N-AF-0	ENERGY TRANSFER PARTNERS BASIC			2	2.C FE	27,656,089	115.0640	31,017,716	26,957,000	27,514,330		(63,669)			4.950	4.610	JD	59,305	1,334,372	09/18/2018	06/15/2028
29278N-AH-6	ENERGY TRANSFER PARTNERS BASIC			2	2.C FE	10,439,372	109.5580	10,955,811	10,000,000	10,297,481		(86,163)			4.500	3.511	AO	95,000	450,000	04/29/2019	04/15/2024
29287@-AA-9	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI				2.B PL	3,000,000	110.8860	3,326,590	3,000,000	3,000,000					4.480	4.480	MN	12,693	134,400	12/05/2018	11/27/2026
29287@-AB-7	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI				2.B PL	9,000,000	112.6910	10,142,174	9,000,000	9,000,000					4.630	4.630	MN	39,355	416,700	12/04/2018	11/27/2028
29287@-AC-5	ENGINE LEASE FINANCE CORP ENGINE LEASE FINANCE CORP				2.B PL	16,000,000	112.7430	18,038,935	16,000,000	16,000,000					4.630	4.630	JJ	337,476	740,800	01/23/2019	01/17/2029
29364@-10-7	ENTERGY UTILITY HOLDING COMPAN SERIES A PREFERRED MEMBERSHIP				2.B PL	20,000,000	120.0000	24,000,000	20,000,000	20,000,000					7.500	7.571	MJSD	66,667	1,500,000	08/26/2015	01/01/2036
29364@-12-3	ENTERGY UTILITY HOLDING COMPAN ENTERGY UTILITY HOLDING COMPAN				2.B PL	15,000,000	120.0000	18,000,000	15,000,000	15,000,000					6.750	6.807	MJSD	45,000	1,012,500	12/11/2018	02/28/2039
29364D-AU-4	ENTERGY ARKANSAS INC 3 1/2% Due 4/1/2026 AO1			2	1.F FE	4,784,208	112.9650	5,422,312	4,800,000	4,791,092		1,519			3.500	3.539	AO	42,000	168,000	01/05/2016	04/01/2026
29364G-AJ-2	ENTERGY CORP 2.95% Due 9/1/2026 MS1			2	2.B FE	9,572,775	110.3150	10,369,574	9,400,000	9,561,284		(12,781)			2.950	2.595	MS	92,433	255,175	07/16/2020	09/01/2026
29364W-BC-1	ENTERGY LOUISIANA LLC BASIC			2	1.F FE	45,835,566	129.8660	56,751,290	43,700,000	45,799,518		(33,748)			4.200	3.903	AO	458,850	1,715,700	04/23/2020	04/01/2050
293658-AB-2	ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC				2.B	5,000,000	105.7960	5,289,801	5,000,000	5,000,000					3.000	3.000	MS	44,167	70,417	03/12/2020	03/15/2025
293658-AC-0	ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC				2.B	9,000,000	107.1140	9,640,290	9,000,000	9,000,000					3.750	3.750	MS	99,375	158,438	03/12/2020	03/15/2040
29365D-AA-7	ENTERCOM MEDIA CORP BASIC			2	4.C FE	535,625	101.6170	508,085	500,000	530,077		(5,548)			6.500	4.940	MN	5,417	32,500	01/29/2020	05/01/2027
29366M-AA-6	ENTERGY ARKANSAS LLC BASIC			2	1.F FE	30,867,710	130.4660	39,139,910	30,000,000	30,845,224		(17,928)			4.200	4.025	AO	315,000	1,260,000	11/26/2019	04/01/2049
29366W-AA-4	ENTERGY MISSISSIPPI INC BASIC			2	1.F FE	30,709,260	121.2600	36,087,111	29,760,000	30,688,417		(20,721)			3.850	3.664	JD	95,480	1,145,760	12/04/2019	06/01/2049
29379V-AG-8	ENTERPRISE PRODUCTS OPER 6 1/8% Due 10/15/2039 A015				2.A FE	7,181,920	139.0430	9,733,039	7,000,000	7,146,792		(4,167)			6.125	5.938	AO	90,514	428,750	10/02/2009	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPER 6.45% Due 9/1/2040 MS1				2.A FE	5,220,500	142.9560	7,147,799	5,000,000	5,184,305		(4,742)			6.450	6.125	MS	107,500	322,500	12/16/2010	09/01/2040
29379V-AZ-6	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	15,498,600	105.7150	15,857,190	15,000,000	15,329,240		(162,693)			3.350	2.198	MS	147,958	502,500	12/12/2019	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BA-0	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15			2	2.A FE	15,362,963	123.5680	18,535,137	15,000,000	15,328,988		(7,996)			4.850	4.692	MS	214,208	727,500	01/29/2019	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15			2	2.A FE	18,147,203	128.9330	21,854,197	16,950,000	18,060,702		(25,470)			5.100	4.640	FA	326,570	864,450	05/02/2017	02/15/2045
29379V-BK-8	ENTERPRISE PRODUCTS OPER 2.85% Due 4/15/2021 AO15			2	2.A FE	5,027,400	100.4850	5,024,228	5,000,000	5,005,652		(21,748)			2.850	2.297	AO	30,083	142,500	03/10/2020	04/15/2021
29379V-BW-2	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	17,429,520	117.0300	20,363,263	17,400,000	17,429,262		(421)			4.200	4.190	JJ	306,530	777,490	06/25/2019	01/31/2050
29379V-BX-0	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	16,091,200	108.5430	16,281,511	15,000,000	16,060,485		(30,715)			2.800	1.926	JJ	176,167		09/15/2020	01/31/2030
29379V-BY-8	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	10,921,600	110.1550	11,015,474	10,000,000	10,921,155		(445)			3.700	3.215	JJ	155,194		12/17/2020	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	33,225,163	111.6010	34,986,901	31,350,000	33,220,602		(4,560)			3.950	3.658	JJ	519,409		12/15/2020	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	23,840,650	101.3270	24,318,581	24,000,000	23,841,884		1,234			3.200	3.234	FA	307,200		12/23/2020	02/15/2052
29390W-AA-4	ENTERPRISE DEVELOP AUTH BASIC			2	5.A FE	8,597,250	112.7310	9,582,175	8,500,000	8,577,766		(46,668)			12.000	11.327	JJ	470,333	1,020,000	12/11/2019	07/15/2024
29449W-AA-5	EQUITABLE FINANCIAL LIFE BASIC				1.F FE	20,451,000	102.6400	20,528,031	20,000,000	20,445,395		(5,605)			1.400	0.896	JJ	135,333		12/07/2020	07/07/2025
29587#-AX-4	ERNST & YOUNG US LLP ERNST & YOUNG US LLP				1.C PL	5,000,000	108.7040	5,435,185	5,000,000	5,000,000					2.860	2.860	AO	30,189	143,000	10/22/2019	10/15/2026
29587#-AY-2	ERNST & YOUNG US LLP ERNST & YOUNG US LLP				1.C PL	20,000,000	110.5990	22,119,865	20,000,000	20,000,000					3.010	3.010	AO	127,089	602,000	10/22/2019	10/15/2029
29587#-AZ-9	ERNST & YOUNG US LLP ERNST & YOUNG US LLP				1.C PL	3,000,000	111.9370	3,358,113	3,000,000	3,000,000					3.110	3.110	AO	19,697	93,300	10/22/2019	10/15/2031
29717P-AN-7	ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1			2	2.A FE	632,748	109.8680	659,209	600,000	614,746		(4,490)			3.875	3.035	MN	3,875	23,250	10/12/2016	05/01/2024
29717P-AV-9	ESSEX PORTFOLIO LP BASIC			2	2.A FE	6,973,960	107.1690	7,501,815	7,000,000	6,975,731		1,771			2.650	2.686	MS	54,619	110,269	02/04/2020	03/15/2032
29736R-AG-5	ESTEE LAUDER CO INC 4 3/8% Due 6/15/2045 JD15			2	1.E FE	27,091,535	132.6480	35,151,711	26,500,000	27,050,138		(15,153)			4.375	4.229	JD	51,528	1,159,375	07/31/2017	06/15/2045
29736R-AJ-9	ESTEE LAUDER CO INC			2	1.E FE	13,419,600	112.1530	13,458,414	12,000,000	13,310,472		(109,128)			3.150	1.242	MS	111,300	189,000	06/23/2020	03/15/2027
29736R-AK-6	ESTEE LAUDER CO INC			2	1.E FE	34,806,900	131.8050	45,472,733	34,500,000	34,789,062		(6,739)			4.150	4.096	MS	421,571	1,431,750	03/04/2019	03/15/2047
29736R-AM-2	ESTEE LAUDER CO INC BASIC			2	1.E FE	40,207,276	115.4150	45,935,315	39,800,000	40,202,373		(5,209)			3.125	3.070	JD	103,646	1,278,299	04/21/2020	12/01/2049
29977A-A*-6	EVERCORE PARTNERS INC-CL A SENIOR NOTES				2.B	15,000,000	100.8090	15,121,365	15,000,000	15,000,000					4.880	4.880	MS	185,033	732,000	03/04/2016	03/31/2021
29977A-A@-4	EVERCORE PARTNERS INC-CL A SENIOR NOTES				2.B	5,000,000	107.8630	5,393,148	5,000,000	5,000,000					5.230	5.230	MS	66,101	261,500	03/04/2016	03/31/2023
29977A-B@-3	EVERCORE, INC EVERCORE, INC				2.B	8,000,000	113.6340	9,090,702	8,000,000	8,000,000					4.340	4.338	AO	58,831	434,000	08/12/2019	08/01/2029
30040W-AA-6	NORTHEAST UTILITIES BASIC			2	2.A FE	4,813,125	100.2400	4,791,458	4,780,000	4,783,851		(29,274)			2.500	1.837	MS	35,186	119,500	01/21/2020	03/15/2021
30040W-AB-4	NORTHEAST UTILITIES 3.35% Due 3/15/2026 MS15			2	2.A FE	18,691,810	111.4420	20,282,499	18,200,000	18,472,534		(50,329)			3.350	3.022	MS	179,523	609,700	05/19/2016	03/15/2026
30040W-AD-0	NORTHEAST UTILITIES BASIC			2	2.A FE	2,675,092	107.9780	3,023,373	2,800,000	2,716,095		20,469			2.900	3.765	AO	20,300	81,200	12/14/2018	10/01/2024
30161M-AG-8	EXELON GENERATION CO 6 1/4% Due 10/1/2039 A01				2.B FE	3,412,942	120.6650	3,378,631	2,800,000	3,407,290		(5,652)			6.250	4.521	AO	43,750	31,250	11/02/2020	10/01/2039
30161N-AU-5	PECO ENERGY 3.4% Due 4/15/2026 A015			2	2.B FE	2,314,306	112.5950	2,589,690	2,300,000	2,308,004		(1,422)			3.400	3.325	AO	16,509	78,200	04/06/2016	04/15/2026
30161N-AV-3	PECO ENERGY 4.45% Due 4/15/2046 A015			2	2.B FE	427,661	127.6570	539,989	423,000	427,259		(94)			4.450	4.383	AO	3,974	18,824	04/06/2016	04/15/2046
30212P-AR-6	EXPEDIA INC CL A BASIC			2	2.C FE	2,057,022	103.6880	2,281,138	2,200,000	2,063,172		6,150			3.250	4.073	FA	27,011	35,750	06/30/2020	02/15/2030
30215*-AR-9	EXPLORER PIPELINE COMPANY EXPLORER PIPELINE COMPANY				2.B	10,000,000	110.1630	11,016,310	10,000,000	10,000,000					3.760	3.760	AO	63,711	376,000	11/01/2017	10/29/2027
30225V-B*-7	EXTRA SPACE STORAGE LP 3.48% Due 08/25/2030 FA 25				2.B Z	17,000,000	102.4830	17,422,121	17,000,000	17,000,000					3.480	3.480	FA	207,060		05/27/2020	08/25/2030
30225V-B@-5	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP				2.B Z	15,000,000	102.4840	15,372,621	15,000,000	15,000,000					3.500	3.500	AO	131,250		05/27/2020	10/01/2030
30231G-AF-9	EXXON MOBIL CORP BASIC			2	1.C FE	383,200	108.0190	432,076	400,000	388,323		2,554			2.709	3.465	MS	3,462	10,836	12/14/2018	03/06/2025
30231G-AN-2	EXXON MOBIL CORP BASIC			2	1.C FE	6,788,950	115.2930	8,070,499	7,000,000	6,805,115		4,888			3.567	3.743	MS	79,762	249,690	07/27/2017	03/06/2045
30231G-AT-9	EXXON MOBIL CORP 3.043% Due 3/1/2026 MS1			2	1.C FE	194,126	110.8450	221,689	200,000	195,646		756			3.043	3.507	MS	2,029	6,086	12/14/2018	03/01/2026
30231G-AV-4	EXXON MOBIL CORP 2.222% Due 3/1/2021 MS1			2	1.C FE	1,375,808	100.1410	1,401,971	1,400,000	1,398,125		11,113			2.222	3.038	MS	10,369	31,108	12/14/2018	03/01/2021
30231G-AW-2	EXXON MOBIL CORP 4.114% Due 3/1/2046 MS1			2	1.C FE	56,720,225	123.2360	66,670,850	54,100,000	56,495,624		(58,539)			4.114	3.833	MS	741,891	2,225,674	07/07/2017	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP BASIC			2	1.C FE	62,469,614	108.1610	67,762,955	62,650,000	62,475,752		4,357			3.095	3.110	FA	727,132	1,939,018	10/15/2019	08/16/2049
30231G-BD-3	EXXON MOBIL CORP BASIC			2	1.C FE	7,560,700	107.6340	7,534,361	7,000,000	7,532,911		(27,789)			2.275	0.845	FA	59,719		09/14/2020	08/16/2026
30231G-BH-4	EXXON MOBIL CORP BASIC			2	1.C FE	26,012,415	109.4850	26,823,937	24,500,000	25,809,490		(202,925)			2.992	1.647	MS	207,695	366,520	06/16/2020	03/19/2025
30231G-BM-3	EXXON MOBIL CORP BASIC			2	1.C FE	44,195,330	114.1460	45,658,242	40,000,000	44,166,668		(28,662)			3.452	2.924	AO	291,502	379,720	10/23/2020	04/15/2051
30231G-BN-1	EXXON MOBIL CORP BASIC			2	1.C FE	7,637,560	109.2030	7,644,212	7,000,000	7,609,652		(27,908)			2.610	1.621	AO	38,570	91,350	07/08/2020	10/15/2030
30284@-AM-4	FNBM, LLC SENIOR SECURED NOTES				1.F PL	30,000,000	103.7330	31,120,019	30,000,000	30,000,000					4.310	4.290	MON	111,342	1,332,508	02/03/2017	02/21/2022
30288*-AA-8	FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES				2.B FE	23,690,000	114.4190	27,105,904	23,690,000	23,690,000					4.540	4.541	MS	271,869	1,075,526	11/16/2016	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC				2.B FE	8,348,700	113.5480	9,479,820	8,348,700	8,348,700					4.390	4.390	JD	1,018	366,508	06/03/2019	12/31/2038
30290Y-AB-7	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL CREDIT OPPORTUNITIES				1.D FE	35,000,000	106.7050	37,346,880	35,000,000	35,000,000					4.818	4.818	FA	702,625	1,686,300	07/31/2018	08/01/2023
30290Y-AE-1	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL OPPORTUNITIED FUND				1.D Z	25,000,000	113.2870	28,321,740	25,000,000	25,000,000					4.000	4.000	MN	191,667		10/16/2020	11/01/2025
30306V-A@-8	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC				2.B FE	8,806,500	113.1980	9,968,755	8,806,500	8,806,500					4.360	4.360	JD	1,067	383,963	08/14/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3, LLC FLNG LIQUEFACTION 3, LLC				2.B FE	8,500,000	120.0000	10,200,000	8,500,000	8,500,000					5.550	5.548	MS	119,248	471,750	06/26/2018	03/31/2039
30571#-AA-0	FAIRVIEW HEALTH SERVICES SERIES 2015				1.G	13,457,184	119.4470	16,074,139	13,457,184	13,457,184					4.160	4.160	MN	71,532	559,819	07/23/2015	11/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313747-AT-4	FEDERAL REALTY INVEST TRUST 2 3/4% Due 6/1/2023 JD1			2	1.G FE	7,189,600	104.4440	8,355,558	8,000,000	7,771,701		88,286			2.750	4.001	JD	18,333	220,000	07/10/2013	06/01/2023
313747-AX-5	FEDERAL REALTY INVEST TRUST 3 5/8% Due 8/1/2046 FA1			2	1.G FE	9,625,233	104.5030	10,241,249	9,800,000	9,640,808		3,667			3.625	3.724	FA	148,021	355,250	07/12/2016	08/01/2046
313747-AY-3	FEDERAL REALTY INVEST TRUST BASIC			2	1.G FE	32,135,837	108.7400	35,367,675	32,525,000	32,284,166		41,026			3.250	3.371	JJ	487,423	942,906	05/28/2020	07/15/2027
313747-AZ-0	FEDERAL REALTY INVEST TRUST BASIC			2	1.G FE	2,227,170	108.6640	2,390,613	2,200,000	2,223,520		(2,480)			3.200	3.052	JD	3,129	70,400	06/27/2019	06/15/2029
31428X-CA-2	FEDEX CORPORATION BASIC			2	2.B FE	4,476,815	141.7250	5,243,838	3,700,000	4,469,705		(7,110)			5.250	4.025	MN	24,821	117,629	06/15/2020	05/15/2050
31620M-AM-8	FIDELITY NATIONAL INFO SVCS BASIC			2	2.B FE	419,212	110.0410	440,164	400,000	410,288		(3,036)			3.875	3.021	JD	1,119	15,500	12/18/2017	06/05/2024
31620M-AR-7	FIDELITY NATIONAL INFO SVCS 5% Due 10/15/2025 A015			2	2.B FE	11,199,860	118.6260	12,396,373	10,450,000	10,895,570		(88,503)			5.000	3.961	AO	110,306	522,500	01/11/2018	10/15/2025
31620M-BJ-4	FIDELITY NATIONAL INFO SVCS BASIC			2	2.B FE	15,867,200	117.8670	17,680,086	15,000,000	15,756,040		(82,060)			3.750	3.039	MN	62,500	562,500	08/15/2019	05/21/2029
316773-CL-2	FIFTH THIRD BANCORP 3 1/2% Due 3/15/2022 MS15			2	2.A FE	3,674,322	103.4880	3,829,038	3,700,000	3,696,413		2,863			3.500	3.583	MS	38,131	129,500	03/02/2012	03/15/2022
316773-CV-0	FIFTH THIRD BANCORP BASIC			2	2.A FE	9,336,270	118.1560	10,988,487	9,300,000	9,327,731		(3,290)			3.950	3.902	MS	109,185	367,350	04/03/2018	03/14/2028
31677A-AB-0	FIFTH THIRD BANK 3.85% Due 3/15/2026 MS15			2	2.A FE	13,854,803	113.4420	15,201,282	13,400,000	13,665,286		(46,914)			3.850	3.424	MS	151,904	515,900	10/06/2017	03/15/2026
31677Q-BG-3	FIFTH THIRD BANK 2 1/4% Due 6/14/2021 JD14			2	1.G FE	15,053,122	100.7160	14,957,269	14,851,000	14,868,176		(45,649)			2.250	1.936	JD	15,779	334,148	10/21/2016	06/14/2021
33766#-AA-9	OHIO EDOSON TOWER, LLC OHIO EDISON TOWER, LLC				3.A Z	19,455,937	86.9880	16,757,252	19,263,967	19,446,063		(9,873)			3.200	3.078	MON	27,398	477,746	03/11/2020	06/15/2035
33767B-AC-3	FIRSTENERGY TRANSMISSION BASIC			2	3.A FE	9,482,995	116.7310	11,089,468	9,500,000	9,483,524		282			4.550	4.561	AO	108,063	432,250	03/25/2019	04/01/2049
337738-AR-9	FISERV, INC. BASIC			2	2.B FE	20,635,880	119.2860	24,811,405	20,800,000	20,663,609		14,547			4.200	4.300	AO	218,400	873,600	02/28/2019	10/01/2028
337738-AU-2	FISERV, INC. BASIC			2	2.B FE	34,485,440	114.8640	38,192,125	33,250,000	34,372,547		(113,943)			3.500	3.030	JJ	581,875	822,767	01/21/2020	07/01/2029
341081-EV-5	FLORIDA POWER & LIGHT CALL @ MAKE WHOLE +20 BP				1.E FE	9,432,360	141.1280	13,407,147	9,500,000	9,451,438		1,807			5.650	5.699	FA	223,646	536,750	01/11/2006	02/01/2037
341081-FB-8	FLORIDA POWER & LIGHT 5.96% Due 4/1/2039 A01				1.E FE	8,000,150	151.5500	10,608,516	7,000,000	7,775,312		(25,475)			5.960	5.026	AO	104,300	417,200	10/02/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT 4 1/8% Due 2/1/2042 FA1			2	1.E FE	6,034,641	127.2160	7,251,303	5,700,000	5,997,017		(9,584)			4.125	3.757	FA	97,969	235,125	12/14/2018	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT 4.05% Due 6/1/2042 JD1			2	1.E FE	19,559,280	126.9890	24,127,821	19,000,000	19,499,657		(15,631)			4.050	3.864	JD	64,125	769,500	11/09/2016	06/01/2042
341081-FJ-1	FLORIDA POWER & LIGHT BASIC			2	1.E FE	587,652	104.7080	628,248	600,000	593,084		2,709			2.750	3.250	JD	1,375	16,500	12/14/2018	06/01/2023
341081-FL-6	FLORIDA POWER & LIGHT BASIC			2	1.D FE	3,205,890	128.4040	3,852,125	3,000,000	3,197,695		(5,342)			4.050	3.628	AO	30,375	121,500	06/03/2019	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT 3 1/8% Due 12/1/2025 JD1			2	1.D FE	19,737,067	110.9470	21,190,850	19,100,000	19,434,219		(71,308)			3.125	2.698	JD	49,740	596,875	07/21/2016	12/01/2025
341081-FQ-5	FLORIDA POWER & LIGHT BASIC			2	1.D FE	35,132,038	129.8930	45,462,679	35,000,000	35,135,196		(3,739)			3.950	3.924	MS	460,833	1,382,500	06/04/2019	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT BASIC			2	1.D FE	10,352,739	132.8530	11,558,197	8,700,000	10,307,418		(37,744)			4.125	3.107	JD	29,906	358,875	10/10/2019	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT BASIC			2	1.D FE	49,373,733	130.2990	64,237,450	49,300,000	49,372,731		(1,944)			3.990	3.980	MS	655,690	1,967,070	10/11/2019	03/01/2049
341099-CR-8	FLORIDA POWER CORP 3.85% Due 11/15/2042 MN15			2	1.F FE	17,343,791	119.6210	20,694,378	17,300,000	17,373,020		(3,146)			3.850	3.815	MN	85,106	666,050	10/03/2019	11/15/2042
344898-AB-3	NATIONAL FOOTBALL LEAGUE TR X NATIONAL FOOTBALL LEAGUE TR X				1.F FE	6,000,000	110.7850	6,647,103	6,000,000	6,000,000					3.230	3.230	OCT	46,297	195,415	10/22/2019	10/05/2029
344908-AB-0	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	15,000,000	106.6430	15,996,444	15,000,000	15,000,000					2.680	2.680	OCT	96,033	34,244	07/17/2020	10/05/2025
344908-AC-8	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	10,000,000	108.7250	10,872,511	10,000,000	10,000,000					2.970	2.970	OCT	70,950	18,975	07/17/2020	10/05/2027
344908-AE-4	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	7,000,000	114.1380	7,989,633	7,000,000	7,000,000					3.530	3.530	OCT	59,029	31,574	07/17/2020	10/05/2035
344908-AF-1	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	1,000,000	116.0210	1,160,214	1,000,000	1,000,000					3.850	3.850	OCT	9,197	4,919	07/17/2020	10/05/2040
344908-AG-9	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	5,000,000	106.6430	5,332,148	5,000,000	5,000,000					2.680	2.680	OCT	32,011		11/16/2020	10/05/2025
344908-AH-7	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	5,000,000	108.7250	5,436,255	5,000,000	5,000,000					2.970	2.970	OCT	35,475		11/16/2020	10/05/2027
345370-CW-8	FORD MOTOR COMPANY BASIC			2	3.A FE	2,353,600	122.6240	2,452,490	2,000,000	2,341,449		(12,151)			9.000	4.516	AO	34,500		10/30/2020	04/22/2025
345397-B3-6	FORD MOTOR CREDIT CO BASIC			2	3.A FE	1,124,148	105.0670	1,155,732	1,100,000	1,124,037		(111)			4.000	3.727	MN	5,867		12/15/2020	11/13/2030
345397-YL-1	FORD MOTOR CREDIT CO			2	3.A FE	5,029,600	101.2970	5,064,857	5,000,000	5,007,647		(6,308)			3.339	3.205	MS	43,129	166,950	05/04/2017	03/28/2022
34962W-AA-2	FORTERRA FIN LLC/FRTA FI BASIC			2	4.B FE	4,703,750	108.0520	5,024,424	4,650,000	4,699,900		(3,850)			6.500	6.153	JJ	138,531		09/09/2020	07/15/2025
350868-AA-9	FOUR CORNERS OPERATING PARTNER Four Corners Operating Partner				2.C FE	5,000,000	106.0790	5,303,969	5,000,000	5,000,000					4.680	4.680	JD	15,600	234,000	03/16/2017	06/07/2024
350868-AC-5	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2.C FE	3,999,913	107.8710	4,314,825	4,000,000	3,999,959		6			4.630	4.630	JD	5,659	185,200	12/26/2018	12/20/2026
350868-AD-3	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2.C FE	1,000,000	108.4330	1,084,329	1,000,000	1,000,000					4.760	4.760	JD	1,454	47,600	12/26/2018	12/20/2028
350868-AE-1	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2.C FE	5,000,000	96.7950	4,839,737	5,000,000	5,000,000					3.150	3.148	JD	10,500	105,000	03/10/2020	06/09/2029
350868-AF-8	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2.C FE	4,000,000	96.1900	3,847,599	4,000,000	4,000,000					3.200	3.200	JD	8,533	63,644	03/10/2020	04/08/2030
35137L-AH-8	FOX CORP FOX CORP			2	2.B FE	5,593,755	121.4190	6,678,039	5,500,000	5,586,686		(7,069)			4.709	4.461	JJ	112,231	129,498	04/03/2020	01/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35137L-AK-1	FOX CORP FOX CORP			2	2.B FE	9,000,000	146.0230	13,142,102	9,000,000	9,000,000					5.576	5.576	JJ	217,464	250,920	04/03/2020	01/25/2049
35877#-AA-0	FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC				2.C PL	18,549,029	103.2100	19,144,458	18,549,029	18,549,029					4.130	4.130	JD	34,048	766,075	08/30/2017	12/15/2037
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1.G PL	25,000,000	108.9150	27,228,702	25,000,000	25,000,000					3.940	3.942	JJ	454,194	697,708	11/06/2019	10/30/2024
36253#-AA-2	GT USA WILMINGTON LLC GT WILMINGTON LLC				3.A PL	18,000,000	92.3230	16,618,104	18,000,000	18,000,000					5.440	5.439	JD	2,720	979,200	01/16/2019	12/31/2038
36257@-AA-0	GSW ARENA HOLDINGS LLC GSW ARENA HOLDINGS LLC				2.B PL	14,000,000	113.4020	15,876,273	14,000,000	14,000,000					4.150	4.169	MJSD	1,614	179,142	08/13/2020	06/30/2030
369550-AU-2	GENERAL DYNAMICS CORP 2 1/4% Due 11/15/2022 MN15			2	1.F FE	21,589,875	103.1790	23,215,220	22,500,000	22,055,441		226,466			2.250	3.348	MN	64,688	506,250	11/26/2018	11/15/2022
369550-AZ-1	GENERAL DYNAMICS CORP BASIC			2	1.F FE	5,857,677	109.6920	6,910,624	6,300,000	5,971,100		41,682			2.625	3.486	MN	21,131	165,375	03/12/2018	11/15/2027
369550-BL-1	GENERAL DYNAMICS CORP BASIC			2	1.F FE	17,182,350	115.0880	17,263,179	15,000,000	17,026,729		(155,621)			3.500	1.191	AO	131,250	271,250	06/30/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP BASIC			2	1.F FE	38,263,390	118.7670	39,192,969	33,000,000	37,989,030		(274,360)			3.625	1.798	AO	299,063	618,063	06/25/2020	04/01/2030
369604-BW-2	GENERAL ELECTRIC BASIC				2.A FE	18,029,975	113.9870	18,693,940	16,400,000	18,012,019		(17,956)			3.625	2.413	MN	99,083		12/15/2020	05/01/2030
369604-BY-8	GENERAL ELECTRIC BASIC			2	2.A FE	34,939,753	120.9680	36,895,224	30,500,000	34,929,631		(10,122)			4.350	3.542	MN	221,125		11/24/2020	05/01/2050
370334-CD-4	GENERAL MILLS INC BASIC				2.B FE	2,520,950	100.8110	2,520,272	2,500,000	2,506,001		(14,949)			3.200	2.367	AO	16,667	80,000	04/03/2020	04/16/2021
370334-CG-7	GENERAL MILLS INC BASIC			2	2.B FE	2,264,630	119.8290	2,396,583	2,000,000	2,242,710		(18,239)			4.200	2.300	AO	17,267	63,000	07/16/2020	04/17/2028
370334-CJ-1	GENERAL MILLS INC BASIC			2	2.B FE	3,613,600	140.1510	5,606,044	4,000,000	3,625,318		5,968			4.700	5.357	AO	38,644	188,000	01/14/2019	04/17/2048
37045V-AJ-9	GENERAL MOTORS CORP 5.2% Due 4/1/2045 A01				2.C FE	8,762,164	121.0090	11,253,839	9,300,000	8,803,416		9,467			5.200	5.605	AO	120,900	483,600	04/12/2016	04/01/2045
37045V-AL-4	GENERAL MOTORS CORP 6 3/4% Due 4/1/2046 A01			2	2.C FE	2,420,800	143.0900	2,432,524	1,700,000	2,419,687		(1,113)			6.750	4.031	AO	28,688		12/03/2020	04/01/2046
37045V-AN-0	GENERAL MOTORS CORP BASIC			2	2.C FE	1,342,094	113.4370	1,474,685	1,300,000	1,330,424		(4,048)			4.200	3.791	AO	13,650	54,600	12/18/2017	10/01/2027
37045V-AT-7	GENERAL MOTORS CORP BASIC			2	2.C FE	33,405,935	134.9060	39,797,233	29,500,000	33,371,432		(38,312)			5.950	5.053	AO	438,813	1,309,000	10/02/2020	04/01/2049
37045V-AU-4	GENERAL MOTORS CORP BASIC			2	2.C FE	2,363,710	128.6340	2,572,674	2,000,000	2,342,506		(21,204)			6.800	3.829	AO	34,000	39,383	10/02/2020	10/01/2027
37045X-AQ-9	GENERAL MOTORS FINL CO 4 3/8% Due 9/25/2021 MS25				2.C FE	5,234,200	102.6680	5,133,376	5,000,000	5,037,894		(50,293)			4.375	3.319	MS	58,333	218,750	11/17/2016	09/25/2021
37045X-AS-5	GENERAL MOTORS FINL CO 4% Due 1/15/2025 JJ15			2	2.C FE	4,911,500	110.1020	5,505,091	5,000,000	4,958,077		9,332			4.000	4.228	JJ	92,222	200,000	07/08/2015	01/15/2025
37045X-BF-2	GENERAL MOTORS FINL CO 4.2% Due 3/1/2021 MS1				2.C FE	10,063,840	100.2520	10,025,164	10,000,000	10,000,000		(13,816)			4.200	4.050	MS	140,000	420,000	03/10/2016	03/01/2021
37045X-CY-0	GENERAL MOTORS FINL CO BASIC			2	2.C FE	98,836,423	111.2700	105,039,172	94,400,000	98,715,120		(121,303)			3.600	3.028	JD	94,400	1,689,760	12/02/2020	06/21/2030
372546-AU-5	GEORGE WASHINGTON UNIVER 4.868% Due 9/15/2045 MS15				1.E FE	14,178,736	136.5880	19,395,515	14,200,000	14,182,830		352			4.868	4.876	MS	203,536	691,256	06/26/2015	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVER				1.E FE	5,307,120	112.4780	6,748,669	6,000,000	5,355,327		13,663			3.545	4.235	MS	62,628	212,700	04/07/2017	09/15/2046
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% Due 7/15/2023 JJ15			2	1.G FE	14,999,550	107.4610	16,119,175	15,000,000	14,999,981		7			3.734	3.734	JJ	258,268	560,100	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC 3.6% Due 3/1/2025 MS1			2	1.G FE	13,494,735	111.3290	15,029,434	13,500,000	13,497,417		565			3.600	3.605	MS	162,000	486,000	11/03/2014	03/01/2025
37331N-AJ-0	GEORGIA-PACIFIC LLC BASIC			2	1.G FE	25,003,950	104.6380	25,113,148	24,000,000	24,933,878		(70,072)			1.750	0.896	MS	106,167	175,000	09/15/2020	09/30/2025
37331N-AK-7	GEORGIA-PACIFIC LLC BASIC			2	1.G FE	25,130,915	106.9360	24,916,072	23,300,000	25,060,264		(70,651)			2.300	1.411	AO	90,805	267,950	08/11/2020	04/30/2030
37331N-AN-1	GEORGIA-PACIFIC LLC BASIC			2	1.G FE	9,501,645	100.3560	9,533,796	9,500,000	9,501,629		(16)			0.950	0.947	MN	10,529		12/07/2020	05/15/2026
373334-JN-2	GEORGIA POWER CO 5.95% Due 2/1/2039 FA1				2.A FE	7,815,830	135.6590	9,496,133	7,000,000	7,634,043		(20,797)			5.950	5.173	FA	173,542	416,500	10/02/2009	02/01/2039
375558-AS-2	GILEAD SCIENCES INC 5.65% Due 12/1/2041 JD1			2	2.A FE	2,229,140	144.6160	2,892,324	2,000,000	2,195,453		(5,484)			5.650	4.888	JD	9,417	113,000	11/26/2013	12/01/2041
375558-AX-1	GILEAD SCIENCES INC 4.8% Due 4/1/2044 A01			2	2.A FE	25,106,023	131.9710	32,200,802	24,400,000	25,031,034		(15,511)			4.800	4.615	AO	292,800	1,171,200	01/25/2016	04/01/2044
375558-BA-0	GILEAD SCIENCES INC 4 1/2% Due 2/1/2045 FA1			2	2.A FE	32,946,844	127.9260	41,959,672	32,800,000	32,932,320		(3,328)			4.500	4.471	FA	615,000	1,476,000	05/11/2018	02/01/2045
375558-BC-6	GILEAD SCIENCES INC			2	2.A FE	7,821,008	104.3770	7,932,628	7,600,000	7,667,770		(43,626)			3.250	2.641	MS	82,333	247,000	05/08/2017	09/01/2022
375558-BD-4	GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1			2	2.A FE	39,558,755	132.6630	51,075,253	38,500,000	39,473,581		(21,005)			4.750	4.578	MS	609,583	1,828,750	02/15/2017	03/01/2046
375558-BF-9	GILEAD SCIENCES INC 3.65% Due 3/1/2026 MS1			2	2.A FE	13,379,680	113.3880	13,606,518	12,000,000	13,116,508		(162,697)			3.650	1.660	MS	146,000	292,000	04/15/2020	03/01/2026
375558-BG-7	GILEAD SCIENCES INC 4.6% Due 9/1/2035 MS1			2	2.A FE	7,375,210	128.9490	9,542,230	7,400,000	7,379,662		951			4.600	4.626	MS	113,467	340,400	09/09/2015	09/01/2035
375558-BH-5	GILEAD SCIENCES INC 1.95% Due 3/1/2022 MS1			2	2.A FE	24,962,830	101.7100	25,427,550	25,000,000	24,991,622		7,033			1.950	1.979	MS	162,500	487,500	10/24/2016	03/01/2022
375558-BJ-1	GILEAD SCIENCES INC 4% Due 9/1/2036 MS1			2	2.A FE	4,918,221	121.4640	5,708,808	4,700,000	4,890,839		(9,278)			4.000	3.649	MS	62,667	188,000	11/28/2017	09/01/2036
375558-BK-8	GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1			2	2.A FE	54,475,790	122.3900	64,866,915	53,000,000	54,453,670		(37,507)			4.150	3.962	MS	733,167	2,199,500	01/29/2020	03/01/2047
375558-BM-4	GILEAD SCIENCES INC			2	2.A FE	20,011,684	110.4410	22,309,021	20,200,000	20,105,396		11,571			2.950	3.024	MS	198,633	595,900	12/19/2019	03/01/2027
375916-A#-0	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES				2.C	4,000,000	103.2150	4,128,620	4,000,000	4,000,000					2.700	2.700	FA	37,800	139,000	07/13/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES				2.C	6,000,000	105.5500	6,333,009	6,000,000	6,000,000					2.910	2.910	FA	61,110	221,100	07/13/2016	08/25/2026
37636#-AK-6	GIVAUDAN UNITED STATES INC 3.3% Due 2/6/2023 FA6				2.C	10,000,000	104.3650	10,436,456	10,000,000	10,000,000					3.300	3.300	FA	132,917	330,000	11/06/2012	02/06/2023
377372-AE-7	GLAXOSMITHKLINE PLC 6 3/8% Due 5/15/2038 MN15				1.F FE	41,241,658	158.0110	64,626,665	40,900,000	41,118,804		(16,919)			6.375	6.300	MN	333,165	2,607,375	12/14/2018	05/15/2038
377372-AH-0	GLAXOSMITHKLINE PLC 2.8% Due 3/18/2023 MS18				1.F FE	19,502,000	105.4750	21,094,984	20,000,000	19,765,201		100,566			2.800	3.355	MS	160,222	560,000	04/20/2018	03/18/2023
377372-AJ-6	GLAXOSMITHKLINE PLC 4.2% Due 3/18/2043 MS18				1.F FE	52,332,368	129.0860	64,543,076	50,000,000	52,112,620		(61,195)			4.200	3.909	MS	600,833	2,100,000	09/13/2017	03/18/2043
377372-AL-1	GLAXOSMITHKLINE PLC BASIC				1.F FE	4,981,100	107.1260	5,356,282	5,000,000	4,990,631		3,728			3.375	3.458	MN	21,563	168,750	05/10/2018	05/15/2023
377372-AM-9	GLAXOSMITHKLINE PLC BASIC				1.F FE	825,288	112.6840	901,473	800,000	818,596		(3,919)			3.625	3.053	MN	3,706	29,000	04/04/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE PLC BASIC				1.F FE	34,714,646	119.0010	40,817,485	34,300,000	34,638,644		(39,681)			3.875	3.720	MN	169,833	1,329,125	02/22/2019	05/15/2028
38141E-C3-1	GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8			2	2.A FE	31,339,300	138.2030	41,460,959	30,000,000	31,214,547		(30,919)			4.800	4.511	JJ	692,000	1,440,000	10/13/2016	07/08/2044

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
38141G-FD-1	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 A01				2.B FE	26,761,475	152.5740	34,939,380	22,900,000	26,276,019		(128,723)			6.750	5.375	AO	386,438	1,545,750	07/13/2017	10/01/2037
38141G-GS-7	GOLDMAN SACHS GROUP INC 5 3/4% Due 1/24/2022 JJ24				2.A FE	11,309,550	105.6710	10,567,076	10,000,000	10,180,265		(162,981)			5.750	4.001	JJ	250,764	575,000	05/24/2013	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC 3 5/8% Due 1/22/2023 JJ22				2.A FE	5,851,040	106.6910	6,401,430	6,000,000	5,961,080		17,799			3.625	3.956	JJ	96,063	217,500	06/05/2018	01/22/2023
38141G-VS-0	GOLDMAN SACHS GROUP INC 4 3/4% Due 10/21/2045 A021			2	2.A FE	54,525,679	139.1230	71,926,458	51,700,000	54,363,586		(58,697)			4.750	4.395	AO	477,507	2,379,750	04/22/2020	10/21/2045
38141G-VU-5	GOLDMAN SACHS GROUP INC 2 5/8% Due 4/25/2021 A025			2	2.A FE	10,025,300	100.5110	10,051,121	10,000,000	10,001,333		(5,411)			2.625	2.570	AO	48,125	262,500	04/25/2016	04/25/2021
38141G-WB-6	GOLDMAN SACHS GROUP INC			2	2.A FE	10,066,915	114.2690	10,855,549	9,500,000	10,025,355		(43,390)			3.850	2.634	JJ	157,476	279,125	07/16/2020	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP INC				2.A FE	21,571,760	115.1950	24,766,980	21,500,000	21,551,515		(5,945)			3.691	3.654	JD	57,313	793,565	06/02/2017	06/05/2028
38141G-XA-7	GOLDMAN SACHS GROUP INC BASIC			2	1.G FE	14,203,370	127.3500	18,338,404	14,400,000	14,218,492		6,195			4.411	4.512	AO	119,979	635,184	07/18/2018	04/23/2039
38143U-8F-1	GOLDMAN SACHS GROUP INC 2 7/8% Due 2/25/2021 FA25			2	2.A FE	15,269,700	100.1760	15,026,419	15,000,000	15,004,014		(59,385)			2.875	2.472	FA	150,938	431,250	04/19/2016	02/25/2021
38143U-8H-7	GOLDMAN SACHS GROUP INC 3 3/4% Due 2/25/2026 FA25			2	2.A FE	5,657,742	113.6520	6,137,186	5,400,000	5,546,951		(27,294)			3.750	3.147	FA	70,875	202,500	09/20/2016	02/25/2026
38143Y-AC-7	GOLDMAN SACHS GROUP INC CALL @ MAKE WHOLE +20BP				2.B FE	6,055,681	146.5590	8,940,119	6,100,000	6,062,653		1,301			6.450	6.512	MN	65,575	393,450	01/11/2011	05/01/2036
38145G-AH-3	GOLDMAN SACHS GROUP INC 3 1/2% Due 11/16/2026 MN16			2	2.A FE	9,575,136	112.2670	10,777,654	9,600,000	9,584,353		2,358			3.500	3.531	MN	42,000	336,000	11/10/2016	11/16/2026
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	9,513,450	140.0100	12,600,933	9,000,000	9,476,510		(10,155)			5.150	4.780	MN	50,213	463,500	01/11/2017	05/22/2045
38242#-AB-0	GOODMAN NORTH AMERICAN GOODMAN NORTH AMERICAN				2.B Z	18,000,000	99.0430	17,827,719	18,000,000	18,000,000					3.020	3.020	AO	123,820	271,800	04/22/2020	04/09/2030
384802-AB-0	GRAINGER WW INC 4.6% Due 6/15/2045 JD15			2	1.G FE	22,887,420	133.2710	29,319,646	22,000,000	22,813,134		(19,563)			4.600	4.348	JD	44,978	1,012,000	01/25/2017	06/15/2045
384802-AC-8	GRAINGER WW INC 3 3/4% Due 5/15/2046 MN15			2	1.G FE	18,668,140	118.5080	22,516,511	19,000,000	18,693,057		6,778			3.750	3.849	MN	91,042	712,500	03/21/2017	05/15/2046
384802-AD-6	GRAINGER WW INC			2	1.G FE	6,975,220	127.3460	8,914,247	7,000,000	6,976,781		473			4.200	4.221	MN	37,567	294,000	05/15/2017	05/15/2047
389284-AA-8	GRAY ESCROW INC BASIC			2	4.A FE	4,683,000	109.4730	4,882,509	4,460,000	4,635,700		(41,588)			7.000	5.806	MN	39,892	312,200	12/16/2019	05/15/2027
389375-AL-0	GRAY TELEVISION INC. BASIC			2	4.A FE	2,000,000	101.9140	2,038,278	2,000,000	2,000,000					4.750	4.750	AO	19,000		10/08/2020	10/15/2030
39121J-A*-1	GREAT RIVER ENERGY FIRST MORTGAGE BONDS SERIES 20				1.G	2,930,233	102.4110	3,000,890	2,930,233	2,930,233					5.810	5.811	JJ	85,123	170,247	08/13/2009	07/01/2021
39121J-B*-0	GREAT RIVER ENERGY FIRST MORTGAGE BONDS				1.G	12,000,000	110.5860	13,270,355	12,000,000	12,000,000					3.760	3.760	AO	112,800	451,200	11/05/2014	10/01/2028
39121J-C#-5	GREAT RIVER ENERGY GREAT RIVER ENERGY				1.G	13,000,000	111.2030	14,456,373	13,000,000	13,000,000					3.250	3.250	AO	89,194	120,611	05/21/2020	10/15/2045
39122#-AA-7	GREAT RIVER HYDRO, LLC SENIOR SECURED				2.B PL	25,000,000	119.3960	29,848,921	25,000,000	25,000,000					4.940	4.941	FA	483,708	1,235,000	01/20/2017	05/10/2032
391382-AB-4	GREAT-WEST LIFECO FINANC			2	1.F FE	49,876,160	125.2390	60,740,813	48,500,000	49,841,965		(32,055)			4.150	3.972	JD	156,547	2,012,750	10/25/2019	06/03/2047
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 BASIC			2	1.F FE	11,837,180	117.2220	13,832,156	11,800,000	11,828,867		(3,456)			4.047	4.007	MN	58,367	477,546	06/14/2018	05/17/2028
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 BASIC			2	1.F FE	44,908,598	136.4090	59,883,366	43,900,000	44,871,947		(18,769)			4.581	4.439	MN	245,796	2,011,059	03/08/2019	05/17/2048
391399-AA-0	GREAT-WEST LIFECO US FI BASIC			2	1.F FE	18,241,539	100.5220	18,294,957	18,200,000	18,241,034		(505)			0.904	0.853	FA	63,526		12/07/2020	08/12/2025
397624-AH-0	GREIF INC BASIC			2	3.C FE	6,655,000	105.7730	6,875,252	6,500,000	6,607,747		(35,605)			6.500	5.835	MS	140,833	422,500	12/17/2019	03/01/2027
39808C-A*-6	GRIDIRON FUNDING LLC SENIOR UNSECURED NOTES				2.C PL	20,000,000	116.0330	23,206,522	20,000,000	20,000,000					5.640	5.640	MJSD	3,133	1,128,000	05/02/2017	06/30/2027
39831@-AA-9	GRIFFITH FOODS INTERNATIONAL GRIFFITH FOODS INTERNATIONAL				2.C	14,000,000	117.4860	16,448,108	14,000,000	14,000,000					4.520	4.545	JAJO	107,224	632,800	02/05/2019	01/30/2034
39839#-AF-8	GRIFFITH FOODS 5.47% Due 1/15/2029 JAJO15				2.C	6,750,000	115.1460	7,772,352	6,750,000	6,750,000					5.470	5.507	JAJO	77,948	369,225	09/27/2013	01/15/2029
39839#-AG-6	GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14				2.C	4,500,000	112.1270	5,045,733	4,500,000	4,500,000					4.300	4.323	FMAN	25,263	193,500	10/03/2014	11/14/2029
402740-AD-6	GULFSTREAM NATURAL GAS 4.6% Due 9/15/2025 MS15			2	2.B FE	8,918,024	113.9480	10,597,199	9,300,000	9,085,783		38,225			4.600	5.148	MS	125,963	427,800	01/25/2016	09/15/2025
40465@-AA-0	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC				2.C	5,000,000	107.4610	5,373,041	5,000,000	5,000,000					4.130	4.130	JJ	100,956	206,500	07/12/2017	07/05/2025
40465@-AB-8	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC				2.C	5,000,000	108.5250	5,426,241	5,000,000	5,000,000					4.230	4.230	JJ	103,400	211,500	07/12/2017	07/05/2026
40465@-AC-6	HSRE CORE HOLDING, I, LLC SENIOR UNSECURED				2.C	3,000,000	109.1380	3,274,143	3,000,000	3,000,000					4.300	4.300	AO	31,533	129,000	03/03/2017	04/03/2027
40465@-AE-2	HSRE CORE HOLDINGS I, LLC HSRE CORE HOLDIMGS I, LLC				2.C	10,000,000	107.5540	10,755,434	10,000,000	10,000,000					4.150	4.150	JJ	198,278	415,000	07/13/2018	07/09/2025
406216-BA-8	HALLIBURTON CO 4 1/2% Due 11/15/2041 MN15			2	2.A FE	2,016,765	109.5660	2,355,661	2,150,000	2,018,860		2,096			4.500	4.973	MN	12,363	48,375	06/03/2020	11/15/2041
406216-BE-0	HALLIBURTON CO 4 3/4% Due 8/1/2043 FA1			2	2.A FE	20,942,388	113.0770	24,424,550	21,600,000	21,024,318		13,578			4.750	4.947	FA	427,500	1,026,000	11/05/2015	08/01/2043
406216-BJ-9	HALLIBURTON CO 4.85% Due 11/15/2035 MN15			2	2.A FE	8,397,816	116.4680	9,783,271	8,400,000	8,398,217		80			4.850	4.852	MN	52,057	407,400	11/05/2015	11/15/2035
406216-BK-6	HALLIBURTON CO 5% Due 11/15/2045 MN15			2	2.A FE	9,202,560	117.9560	9,436,498	8,000,000	9,201,204		(1,356)			5.000	4.027	MN	51,111		12/10/2020	11/15/2045
406216-BL-4	HALLIBURTON CO BASIC			2	2.A FE	17,128,850	105.9830	17,381,232	16,400,000	17,126,624		(2,226)			2.920	2.366	MS	159,627		12/22/2020	03/01/2030
41242*-AS-1	HARDWOOD FUNDING, LLC SERIES Q SENIOR NOTES				1.G FE	9,000,000	105.4600	9,491,413	9,000,000	9,000,000					3.380	3.380	JD	20,280	302,510	05/07/2013	06/07/2023
41242*-AT-9	HARDWOOD FUNDING, LLC SERIES R SENIOR NOTES				1.G FE	2,000,000	109.6190	2,192,375	2,000,000	2,000,000					3.530	3.530	JD	4,707	70,208	05/07/2013	06/07/2025
41242*-BK-7	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	7,000,000	114.2190	7,995,336	7,000,000	7,000,000					3.860	3.860	JD	18,013	268,699	10/10/2018	06/07/2028
41242*-BP-6	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	2,000,000	114.2260	2,284,526	2,000,000	2,000,000					3.780	3.780	JD	5,040	75,180	06/12/2019	06/07/2029
41242*-BQ-4	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	1,000,000	120.0000	1,200,000	1,000,000	1,000,000					4.210	4.210	JD	2,807	41,866	06/12/2019	06/07/2039

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
41242*-BV-3	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	3,000,000	109.6760	3,290,268	3,000,000	3,000,000					3.190	3.190	JD	6,380	41,736	05/28/2020	06/07/2030
41242*-BW-1	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	3,000,000	110.6840	3,320,513	3,000,000	3,000,000					3.290	3.290	JD	6,580	43,044	05/28/2020	06/07/2032
41242*-BX-9	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	3,000,000	112.1720	3,365,163	3,000,000	3,000,000					3.440	3.440	JD	6,880	45,007	05/28/2020	06/07/2035
412822-AE-8	HARLEY DAVIDSON 4 5/8% Due 7/28/2045 JJ28			2	2.B FE	16,516,410	113.5850	18,173,531	16,000,000	16,474,323		(11,194)			4.625	4.422	JJ	314,500	740,000	11/04/2016	07/28/2045
413875-AR-6	HARRIS CORP 3.832% Due 4/27/2025 A027			2	2.B FE	5,605,226	112.1490	6,224,286	5,550,000	5,579,292		(6,549)			3.832	3.692	AO	37,809	212,676	05/31/2017	04/27/2025
413875-AT-2	HARRIS CORP 5.054% Due 4/27/2045 A027			2	2.B FE	8,674,325	138.8260	10,967,291	7,900,000	8,616,522		(16,687)			5.054	4.434	AO	70,981	399,266	04/26/2017	04/27/2045
41781#-AA-3	HARVEY STONE, LLC SENIOR SECURED NOTES				2.C PL	14,285,790	109.6520	15,664,617	14,285,790	14,285,790					4.910	4.911	JD	1,948	701,432	06/08/2015	04/15/2026
418056-AS-6	HASBRO INC BASIC				2.C FE	2,070,090	129.6350	2,203,788	1,700,000	2,068,280		(1,810)			6.350	4.634	MS	31,785		11/03/2020	03/15/2040
418056-AY-3	HASBRO INC BASIC			2	2.C FE	7,482,650	111.6030	8,370,193	7,500,000	7,485,129		2,220			3.550	3.588	MN	31,063	266,250	11/20/2019	11/19/2026
418056-AZ-0	HASBRO INC BASIC			2	2.C FE	44,364,782	113.5270	49,384,340	43,500,000	44,300,497		(64,165)			3.900	3.649	MN	197,925	1,489,800	11/30/2020	11/19/2029
41975*-AS-4	HAWAII ELECTRIC LIGHT COMPANY HAWAII ELECTRIC LIGHT CO INC				2.B	4,000,000	115.5070	4,620,270	4,000,000	4,000,000					4.210	4.210	MN	22,453	168,400	05/16/2019	05/13/2034
419866-H*-2	HAWAIIAN ELECTRIC COMPANY INC HAWAIIAN ELECTRIC COMPANY INC				2.B YE	5,000,000	115.5070	5,775,337	5,000,000	5,000,000					4.210	4.210	MN	28,067	210,500	05/16/2019	05/13/2034
419866-H8-0	HAWAIIAN ELECTRIC HAWAIIAN ELECTRIC COMPANY INC				2.B Z	9,000,000	106.8370	9,615,300	9,000,000	9,000,000					3.310	3.310	MN	49,650	138,193	04/28/2020	05/01/2030
42241@-AM-1	HEARST COMMUNICATIONS, INC. HEARST COMMUNICATIONS, INC.				1.G	13,000,000	107.0920	13,921,896	13,000,000	13,000,000					2.770	2.770	JD	28,008	360,100	12/10/2019	12/03/2029
42251#-AG-9	HEB GROCERY COMPANY L.P. 6.12% Due 6/1/2022 JD1				1.G	6,000,000	107.2290	6,433,723	6,000,000	6,000,000					6.120	6.120	JD	30,600	367,200	04/10/2006	06/01/2022
42251#-AU-8	HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES A				1.G	12,000,000	113.8480	13,661,797	12,000,000	12,000,000					3.540	3.540	MS	107,380	424,800	01/28/2016	03/30/2031
42251#-AV-6	HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES B				1.G	13,000,000	115.7660	15,049,515	13,000,000	13,000,000					3.670	3.670	MS	120,600	477,100	01/28/2016	03/30/2033
42280#-AE-9	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21				2.C	1,750,000	106.7670	1,868,420	1,750,000	1,750,000					6.500	6.500	JD	3,160	113,750	12/08/2010	12/21/2022
42280#-AF-6	HEICO COMPANIES L.L.C.& HL 3.45% Due 11/17/2023 MN17				2.C	2,500,000	104.1630	2,604,066	2,500,000	2,500,000					3.450	3.450	MN	10,542	86,250	08/25/2016	11/17/2023
42280#-AG-4	HEICO COMPANIES L.L.C.& HL 3.72% Due 11/17/2028 MN17				2.C	10,000,000	106.5240	10,652,384	10,000,000	10,000,000					3.720	3.720	MN	45,467	372,000	08/25/2016	11/17/2028
42280#-AH-2	HEICO COMPANIES L.L.C.& HL 3.92% Due 11/17/2031 MN17				2.C	2,500,000	106.3460	2,658,654	2,500,000	2,500,000					3.920	3.920	MN	11,978	98,000	08/25/2016	11/17/2031
427096-A#-9	HERCULES CAPITAL HERCULES CAPITAL				2.A PL	20,000,000	110.2230	22,044,636	20,000,000	20,000,000					4.310	4.310	JD	67,044	431,000	01/17/2020	06/03/2025
427096-B*-2	HERCULES CAPITAL HERCULES CAPITAL				2.B Z	2,000,000	112.2420	2,244,847	2,000,000	2,000,000					4.500	4.500	MS	14,250		10/21/2020	03/04/2026
427866-AZ-1	HERSHEY FOODS CORP BASIC			2	1.F FE	7,996,640	107.2260	8,578,088	8,000,000	7,998,356		655			3.375	3.384	MN	34,500	270,000	05/03/2018	05/15/2023
427866-BA-5	HERSHEY FOODS CORP BASIC				1.F FE	15,999,940	101.0270	16,164,363	16,000,000	15,999,998		3			3.100	3.100	MN	63,378	496,000	05/04/2018	05/15/2021
427866-BD-9	HERSHEY FOODS CORP BASIC			2	1.F FE	1,812,654	109.3800	1,968,845	1,800,000	1,811,482		(1,148)			2.450	2.368	MN	5,635	45,938	12/19/2019	11/15/2029
42809H-AC-1	HESS CORP BASIC				3.A FE	3,480,810	122.9170	3,687,522	3,000,000	3,474,321		(6,489)			6.000	4.731	JJ	83,000		07/23/2020	01/15/2040
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15				3.A FE	18,975,400	121.0560	19,368,976	16,000,000	18,970,764		(4,636)			5.600	4.221	FA	338,489		12/15/2020	02/15/2041
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01			2	3.A FE	17,975,984	110.2150	18,956,998	17,200,000	17,953,435		(22,549)			4.300	3.480	AO	184,900	58,050	10/15/2020	04/01/2027
42809H-AH-0	HESS CORP 5.8% Due 4/1/2047 A01			2	3.A FE	12,081,250	126.1750	13,879,296	11,000,000	12,072,804		(8,576)			5.800	5.113	AO	159,500	348,000	07/09/2020	04/01/2047
428236-BR-3	HEWLETT PACKARD INC. 6% Due 9/15/2041 MS15				2.B FE	2,148,749	130.4690	2,217,968	1,700,000	2,144,486		(4,263)			6.000	4.112	MS	30,033	51,000	09/03/2020	09/15/2041
42824C-AW-9	HEWLETT PACKARD ENTERPRISE 4.9% Due 10/15/2025 A015			2	2.B FE	13,527,670	117.0340	15,565,494	13,300,000	13,433,275		(26,024)			4.900	4.651	AO	137,581	651,700	12/18/2017	10/15/2025
436106-AA-6	HollyFrontier Corp BASIC			2	2.C FE	2,028,174	112.2190	2,076,053	1,850,000	2,026,056		(2,117)			5.875	3.769	AO	27,172		12/03/2020	04/01/2026
437076-AS-1	HOME DEPOT INC 5 7/8% Due 12/16/2036 JD16				1.F FE	18,503,695	151.8810	23,541,500	15,500,000	17,778,633		(97,261)			5.875	4.557	JD	37,943	910,625	11/30/2012	12/16/2036
437076-AU-6	HOME DEPOT INC 5.4% Due 9/15/2040 MS15			2	1.F FE	17,992,560	146.3130	24,873,160	17,000,000	17,833,189		(25,385)			5.400	5.000	MS	270,300	918,000	09/11/2013	09/15/2040
437076-BA-9	HOME DEPOT INC 4.2% Due 4/1/2043 A01			2	1.F FE	11,784,100	130.4170	13,041,748	10,000,000	11,725,650		(54,620)			4.200	3.103	AO	105,000	420,000	12/03/2019	04/01/2043
437076-BF-8	HOME DEPOT INC 4.4% Due 3/15/2045 MS15			2	1.F FE	9,530,590	133.4950	12,682,015	9,500,000	9,526,485		(626)			4.400	4.381	MS	123,078	418,000	06/16/2014	03/15/2045
437076-BH-4	HOME DEPOT INC 4 1/4% Due 4/1/2046 A01			2	1.F FE	44,697,300	132.8620	57,130,770	43,000,000	44,577,421		(39,961)			4.250	4.008	AO	456,875	1,827,500	11/28/2017	04/01/2046
437076-BK-7	HOME DEPOT INC 3.35% Due 9/15/2025 MS15			2	1.F FE	2,496,425	112.5770	2,814,416	2,500,000	2,498,169		353			3.350	3.367	MS	24,660	83,750	09/08/2015	09/15/2025
437076-BL-5	HOME DEPOT INC 2% Due 4/1/2021 A01			2	1.F FE	12,244,043	100.2700	12,339,272	12,306,000	12,298,896		26,791			2.000	2.192	AO	61,530	206,120	03/31/2020	04/01/2021
437076-BP-6	HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15			2	1.F FE	21,083,400	123.5790	27,187,286	22,000,000	21,128,356		12,200			3.500	3.690	MS	226,722	682,500	05/14/2020	09/15/2056
437076-BS-0	HOME DEPOT INC BASIC			2	1.F FE	52,871,580	128.0830	64,810,249	50,600,000	52,847,195		(19,494)			3.900	3.616	JD	87,707	1,778,400	09/01/2020	06/15/2047
437076-BT-8	HOME DEPOT INC BASIC			2	1.F FE	9,170,172	111.5820	10,377,098	9,300,000	9,207,321		12,327			2.800	2.965	MS	77,397	260,400	11/28/2017	09/14/2027
437076-BX-9	HOME DEPOT INC BASIC			2	1.F FE	25,871,080	140.5310	33,727,381	24,000,000	25,807,648		(35,500)			4.500	4.043	JD	75,000	1,080,000	02/26/2019	12/06/2048
437076-BY-7	HOME DEPOT INC BASIC			2	1.F FE	22,762,813	113.6600	24,664,133	21,700,000	22,663,151		(99,662)			2.950	2.352	JD	28,451	640,150	01/24/2020	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BZ-4	HOME DEPOT INC BASIC			2	1.F FE	10,090,600	115.2160	11,521,595	10,000,000	10,088,707		(1,893)			3.125	3.078	JD	13,889	288,194	01/22/2020	08/15/2049
437076-CA-8	HOME DEPOT INC BASIC			2	1.F FE	1,990,260	109.5210	2,190,419	2,000,000	1,991,233		973			2.500	2.576	AO	10,556	27,083	03/26/2020	04/15/2027
437076-CB-6	HOME DEPOT INC BASIC			2	1.F FE	5,986,781	111.5070	5,960,035	5,345,000	5,958,347		(28,434)			2.700	1.345	AO	30,467	78,171	08/05/2020	04/15/2030
437076-CD-2	HOME DEPOT INC BASIC			2	1.F FE	6,920,060	119.3000	8,350,983	7,000,000	6,921,318		1,258			3.350	3.411	AO	49,506	127,021	03/26/2020	04/15/2050
438516-BB-1	HONEYWELL INC 5 3/8% Due 3/1/2041 MS1				1.F FE	20,423,052	144.7320	22,556,514	15,585,000	19,852,387		(144,055)			5.375	3.475	MS	279,231	837,694	10/19/2016	03/01/2041
438516-BL-9	HONEYWELL INC BASIC			2	1.F FE	8,641,188	110.4210	10,269,114	9,300,000	8,833,982		70,961			2.500	3.456	MN	38,750	232,500	03/12/2018	11/01/2026
438516-BU-9	HONEYWELL INC BASIC			2	1.F FE	4,982,150	111.7280	5,586,418	5,000,000	4,984,374		1,595			2.700	2.741	FA	51,000	137,625	07/30/2019	08/15/2029
438516-BZ-8	HONEYWELL INC BASIC			2	1.F FE	1,065,280	105.7250	1,057,250	1,000,000	1,062,418		(2,862)			1.950	1.228	JD	1,625	10,454	07/16/2020	06/01/2030
438516-CA-2	HONEYWELL INC BASIC			2	1.F FE	1,142,840	109.3710	1,093,707	1,000,000	1,141,288		(1,552)			2.800	2.142	JD	2,333	15,011	07/16/2020	06/01/2050
443201-AA-6	HOWMET AEROSPACE INC BASIC			2	3.A FE	5,556,250	117.9450	6,486,984	5,500,000	5,549,467		(6,783)			6.875	6.628	MN	63,021	196,415	04/22/2020	05/01/2025
44416*-AB-2	HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31				2.A PL	21,480,931	116.1760	25,098,604	21,603,904	21,496,058		6,589			4.410	4.487	FMAN	82,041	954,892	06/01/2018	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION				2.A PL	803,584	115.7830	930,412	803,584	803,584					4.440	4.464	FMAN	3,072	35,679	09/01/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION HUDSON TRANSMISSION				2.A PL	605,253	115.7830	700,779	605,253	605,253					4.440	4.464	FMAN	2,314	26,873	05/17/2017	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION				2.A PL	3,471,513	115.7830	4,019,415	3,471,513	3,471,513					4.440	4.464	FMAN	13,273	154,135	12/26/2017	11/30/2032
444454-AA-0	HUGHES SATELLITE SYSTEM 7 5/8% Due 6/15/2021 JD15				4.B FE	2,170,000	102.5520	2,051,031	2,000,000	2,017,454		(36,870)			7.625	5.655	JD	6,778	152,500	09/20/2016	06/15/2021
44569*-BP-5	HUNT OIL COMPANY SENIOR NOTES SERIES A				4.B	10,000,000	82.2960	8,229,641	10,000,000	10,000,000					3.930	3.930	MN	53,492	393,000	10/30/2014	11/12/2024
44569*-BQ-3	HUNT OIL COMPANY SENIOR NOTES SERIES B				4.B	7,000,000	75.6860	5,298,016	7,000,000	7,000,000					4.080	4.080	MN	38,873	285,600	10/30/2014	11/12/2026
46150-AK-0	HUNTINGTON BANCSHARES INC 2.3% Due 1/14/2022 JJ14			2	2.A FE	2,149,041	101.8660	2,278,733	2,237,000	2,206,439		28,436			2.300	3.656	JJ	23,868	51,451	12/07/2018	01/14/2022
46150-AM-6	HUNTINGTON BANCSHARES INC BASIC			2	2.A FE	16,496,230	113.2500	18,403,067	16,250,000	16,481,245		(20,785)			4.000	3.621	MN	83,056	610,000	07/23/2020	05/15/2025
46150-AS-3	HUNTINGTON BANCSHARES INC BASIC			2	2.A FE	40,300,673	107.4400	42,009,210	39,100,000	40,303,023		2,350			2.550	2.158	FA	409,898	274,125	12/22/2020	02/04/2030
446413-AL-0	HUNTINGTON INGALLS INDUS HUNTINGTON INGALLS INDUSTRIES			2	2.C FE	9,300,000	111.8550	10,402,541	9,300,000	9,300,000					3.483	3.483	JD	26,993	323,919	06/15/2018	12/01/2027
44644A-AH-0	HUNTINGTON NATIONAL BANK BASIC			2	1.G FE	5,640,853	103.2280	5,685,779	5,508,000	5,575,246		(56,328)			3.125	2.061	AO	43,031	172,125	10/30/2019	04/01/2022
44919*-AC-2	I 595 EXPRESS, LLC NOTES				1.F PL	16,387,866	110.9390	18,180,537	16,387,856	16,387,866					3.310	3.324	MJSD	1,507	542,438	10/19/2017	12/31/2031
449298-AF-1	ICRE REIT HOLDINGS SENIOR NOTES				2.A	7,000,000	114.0330	7,982,287	7,000,000	7,000,000					4.380	4.380	MN	30,660	313,600	12/10/2013	11/25/2026
449298-AG-9	ICRE REIT HOLDINGS SENIOR NOTES				2.A	20,000,000	105.9710	21,194,131	20,000,000	20,000,000					4.260	4.260	JJ	423,633	862,000	08/28/2013	01/02/2024
449298-AH-7	ICRE REIT HOLDINGS SENIOR UNSECURED NOTES				2.A	7,000,000	104.0040	7,280,263	7,000,000	7,000,000					3.310	3.310	JD	10,298	231,700	10/22/2015	12/15/2022
449538-AB-9	IFM (US) COLONIAL PIPELINE 2 L IFM (US) COLONIAL PIPELINE 2 L				2.C PL	8,000,000	104.1040	8,328,312	8,000,000	8,000,000					3.640	3.640	JJ	134,276	145,600	01/27/2020	01/15/2030
450636-A#-2	ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC				2.B FE	10,000,000	107.2690	10,726,854	10,000,000	10,000,000					3.540	3.540	AO	71,783	354,000	10/24/2017	10/18/2024
450636-B*-5	ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC				2.B FE	15,000,000	110.1690	16,525,287	15,000,000	15,000,000					3.760	3.760	AO	114,367	564,000	10/24/2017	10/18/2027
452308-AQ-2	ILLINOIS TOOL WORKS 4 7/8% Due 9/15/2041 MS15	2			1.F FE	11,710,710	138.4400	15,228,408	11,000,000	11,618,776		(18,589)			4.875	4.450	MS	157,896	536,250	06/30/2015	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS 3.9% Due 9/1/2042 MS1			2	1.F FE	35,850,990	125.7060	49,025,512	39,000,000	36,259,418		72,270			3.900	4.401	MS	507,000	1,521,000	11/18/2016	09/01/2042
454889-AP-1	INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15			2	1.G FE	5,091,789	105.2220	5,366,341	5,100,000	5,097,954		882			3.200	3.219	MS	48,053	163,200	03/13/2013	03/15/2023
454889-AQ-9	INDIANA MICHIGAN POWER 4.55% Due 3/15/2046 MS15			2	1.G FE	2,052,780	131.0810	2,621,623	2,000,000	2,050,098		(1,108)			4.550	4.383	MS	26,794	91,000	05/17/2018	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER BASIC			2	1.G FE	21,561,456	119.4260	27,348,556	22,900,000	21,614,101		25,839			3.750	4.096	JJ	429,375	858,750	02/28/2019	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER BASIC			2	1.G FE	5,129,650	116.0300	5,801,516	5,000,000	5,106,785		(12,962)			3.850	3.509	MN	24,597	192,500	03/08/2019	05/15/2028
454889-AT-3	INDIANA MICHIGAN POWER BASIC			2	1.G FE	9,969,300	128.1140	12,811,371	10,000,000	9,970,944		544			4.250	4.268	FA	160,556	425,000	09/07/2018	08/15/2048
45674C-AA-1	INFOR INC BASIC			2	2.B FE	4,994,100	103.7160	5,185,817	5,000,000	4,994,774		674			1.750	1.774	JJ	50,069		06/02/2020	07/15/2025
45685E-AJ-5	VOYA FINANCIAL INC 5.7% Due 7/15/2043 JJ15				2.B FE	4,211,760	136.8700	5,474,810	4,000,000	4,186,384		(4,196)			5.700	5.342	JJ	105,133	228,000	11/04/2013	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO 5 3/4% Due 6/15/2043 JD15				2.B FE	12,953,370	144.3620	18,045,285	12,500,000	12,898,383		(8,875)			5.750	5.501	JD	31,944	718,750	09/19/2013	06/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO 4 1/4% Due 6/15/2023 JD15				2.B FE	1,996,300	109.1270	2,182,545	2,000,000	1,998,937		402			4.250	4.273	JD	3,778	85,000	06/17/2013	06/15/2023
458140-AM-2	INTEL CORP. 2.7% Due 12/15/2022 JD15				1.E FE	9,260,289	104.7300	9,739,922	9,300,000	9,291,372		4,238			2.700	2.749	JD	11,160	251,100	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP. 3.7% Due 7/29/2025 JJ29			2	1.E FE	30,619,400	112.9700	33,891,114	30,000,000	30,310,496		(65,655)			3.700	3.440	JJ	468,667	1,110,000	12/15/2015	07/29/2025
458140-AT-7	INTEL CORP. 4.9% Due 7/29/2045 JJ29			2	1.E FE	10,378,940	139.2660	13,926,621	10,000,000	10,343,701		(7,692)			4.900	4.660	JJ	206,889	490,000	01/07/2016	07/29/2045
458140-AY-6	INTEL CORP. BASIC			2	1.E FE	36,668,750	126.4730	44,265,502	35,000,000	36,555,873		(34,779)			4.100	3.828	MN	199,306	1,435,000	11/15/2017	05/11/2047
458140-BG-4	INTEL CORP. INTEL CORP.			2	1.E FE	22,346,527	119.5670	25,826,547	21,600,000	22,324,730		(16,641)			3.734	3.536	JD	51,529	806,544	07/16/2019	12/08/2047
458140-BH-2	INTEL CORP. BASIC			2	1.E FE	6,094,320	108.1200	6,487,175	6,000,000	6,086,124		(8,196)			2.450	2.266	MN	18,783	144,550	01/24/2020	11/15/2029
458140-BQ-2	INTEL CORP. BASIC			2	1.E FE	12,312,720	116.0230	12,182,412	10,500,000	12,231,871		(80,849)			3.750	0.946	MS	105,000	196,875	09/14/2020	03/25/2027
45866F-AG-9	INTERCONTINENTALEXCHANGE INC. BASIC			2	2.A FE	4,997,700	107.7920	5,389,612	5,000,000	4,998,827		404			3.450	3.459	MS	47,917	172,500	08/06/2018	09/21/2023
45866F-AH-7	INTERCONTINENTALEXCHANGE INC. BASIC			2	2.A FE	100,735,230	126.7770	119,804,661	94,500,000	100,597,076		(128,061)			4.250	3.847	MS	1,115,625	3,899,375	07/16/2020	09/21/2048

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
45866F-AK-0	INTERCONTINENTALEXCHANGE INC. BASIC			2	2.A FE	22,701,100	104.7110	23,036,344	22,000,000	22,670,196		(30,904)			2.100	1.739	JD	20,533	255,383	07/29/2020	06/15/2030
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC			2	2.A FE	34,327,818	105.9890	35,347,225	33,350,000	34,325,826		(1,992)			3.000	2.849	JD	44,467	553,054	10/29/2020	06/15/2050
45866F-AQ-7	INTERCONTINENTALEXCHANGE INC. BASIC			2	2.A FE	17,392,010	104.1860	17,711,539	17,000,000	17,391,114		(896)			3.000	2.901	MS	185,583		10/09/2020	09/15/2060
459745-GK-5	INTL LEASE FINANCE CORP BASIC				2.C FE	448,000	107.8850	431,540	400,000	416,944		(15,606)			8.625	4.407	JJ	15,908	34,500	12/14/2018	01/15/2022
459745-GQ-2	INTL LEASE FINANCE CORP 4 5/8% Due 4/15/2021 AO15				2.C FE	2,070,500	101.0080	2,020,154	2,000,000	2,004,447		(15,084)			4.625	3.841	AO	19,528	92,500	04/29/2016	04/15/2021
460146-CF-8	INTERNATIONAL PAPER CO. 7.3% Due 11/15/2039 MN15				2.B FE	11,603,076	159.8010	15,820,319	9,900,000	11,335,313		(40,496)			7.300	6.002	MN	92,345	722,700	09/13/2013	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO. 4.8% Due 6/15/2044 JD15			2	2.B FE	9,510,260	132.9260	12,627,956	9,500,000	9,509,228		(217)			4.800	4.793	JD	20,267	456,000	06/16/2014	06/15/2044
460146-CS-0	INTERNATIONAL PAPER CO. BASIC			2	2.B FE	5,218,150	131.1740	6,558,721	5,000,000	5,213,532		(4,124)			4.350	4.088	FA	82,167	217,500	11/01/2019	08/15/2048
460690-BP-4	INTERPUBLIC GROUP BASIC			2	2.B FE	4,783,968	120.5100	5,784,460	4,800,000	4,787,047		1,358			4.650	4.692	AO	55,800	223,200	09/18/2018	10/01/2028
461070-AG-9	INTERSTATE POWER & LIGHT 6 1/4% Due 7/15/2039 JJ15				2.A FE	9,580,215	145.2420	13,797,964	9,500,000	9,564,499		(1,855)			6.250	6.188	JJ	273,785	593,750	07/09/2009	07/15/2039
461070-AP-9	INTERSTATE POWER & LIGHT BASIC			2	2.A FE	703,885	119.0650	833,454	700,000	703,209		(357)			4.100	4.029	MS	7,574	28,700	12/14/2018	09/26/2028
46121Y-B@-0	INTREPID POTASH INC 4.63% Due 4/14/2023 AO16				2.B PL	7,859,930	100.7330	7,890,714	7,833,330	7,842,114		(3,575)			4.630	4.578	AO	75,559	362,683	05/28/2015	04/14/2023
46247@-AA-2	IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES				1.D PL	19,999,000	112.9300	22,584,961	19,999,000	19,999,000					4.530	4.530	JJ	385,031	905,955	01/01/2016	01/28/2028
46247@-AB-0	IOWA INTERSTATE RAILROAD, LTDS IOWA INTERSTATE RAILROAD LTD				1.D PL	16,000,000	111.3040	17,808,565	16,000,000	16,000,000					3.870	3.870	MN	80,840	309,600	05/01/2020	05/14/2035
463556-A#-7	IROQUOIS GAS TRANSMISSION SYST IROQUOIS TRANSMISSION SYSTEM				2.A	6,000,000	114.9210	6,895,284	6,000,000	6,000,000					4.070	4.070	MN	40,700	127,527	04/24/2019	04/23/2030
465685-AH-8	ITC HOLDINGS CORP. BASIC			2	2.B FE	108,918	133.2330	133,233	100,000	108,488		(217)			5.300	4.678	JJ	2,650	5,300	12/14/2018	07/01/2043
465685-AM-7	ITC HOLDINGS CORP. BASIC			2	2.B FE	575,616	104.1500	624,902	600,000	587,879		6,133			2.700	3.829	MN	2,070	16,200	12/14/2018	11/15/2022
465685-AP-0	ITC HOLDINGS CORP. ITC HOLDINGS CORP.			2	2.B FE	11,192,780	112.5940	12,610,502	11,200,000	11,194,690		676			3.350	3.358	MN	47,942	375,200	06/19/2018	11/15/2027
46625H-HZ-6	JP MORGAN CHASE & CO 4 5/8% Due 5/10/2021 MN10				1.F FE	11,099,150	101.5230	10,152,305	10,000,000	10,082,133		(226,040)			4.625	2.306	MN	65,521	462,500	04/19/2016	05/10/2021
46625H-JC-5	JP MORGAN CHASE & CO 4.35% Due 8/15/2021 FA15				1.F FE	5,493,250	102.5150	5,125,738	5,000,000	5,060,955		(96,200)			4.350	2.363	FA	82,167	217,500	04/19/2016	08/15/2021
46625H-JU-5	JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1				1.F FE	9,975,505	143.5030	13,632,746	9,500,000	9,919,222		(10,121)			4.850	4.540	FA	191,979	460,750	12/14/2018	02/01/2044
46625H-KC-3	JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23			2	1.F FE	19,526,523	109.4210	20,735,233	18,950,000	19,448,830		(86,783)			3.125	2.390	JJ	259,905	436,719	04/17/2020	01/23/2025
46625H-MN-7	JP MORGAN CHASE & CO 3.9% Due 7/15/2025 JJ15			2	1.F FE	6,326,520	113.5500	6,813,030	6,000,000	6,169,218		(36,212)			3.900	3.192	JJ	107,900	234,000	05/20/2016	07/15/2025
46625H-NJ-5	JP MORGAN CHASE & CO 4 1/4% Due 10/1/2027 A01				1.G FE	19,127,776	118.5620	21,815,323	18,400,000	18,883,372		(61,764)			4.250	3.805	AO	195,500	782,000	06/08/2017	10/01/2027
46625H-QJ-2	JP MORGAN CHASE & CO 2.55% Due 3/1/2021 MS1			2	1.F FE	5,057,800	100.1750	5,008,737	5,000,000	5,001,070		(12,649)			2.550	2.293	MS	42,500	127,500	04/19/2016	03/01/2021
46625H-QW-3	JP MORGAN CHASE & CO 3.3% Due 4/1/2026 A01			2	1.F FE	475,085	111.9750	559,875	500,000	481,343		3,126			3.300	4.097	AO	4,125	16,500	12/14/2018	04/01/2026
46625H-RY-8	JP MORGAN CHASE & CO			2	1.F FE	30,205,050	114.8020	34,096,054	29,700,000	30,052,279		(51,397)			3.782	3.562	FA	468,023	1,123,254	11/28/2017	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO BASIC			2	1.F FE	2,034,500	114.0610	2,281,216	2,000,000	2,024,379		(3,405)			3.540	3.325	MN	11,800	70,800	11/28/2017	05/01/2028
46647P-AL-0	JPMORGAN CHASE & CO BASIC			2	1.F FE	11,304,900	125.7850	12,578,480	10,000,000	11,269,254		(29,210)			3.964	3.252	MN	50,651	396,400	10/03/2019	11/15/2048
46647P-AM-8	JPMORGAN CHASE & CO BASIC			2	1.F FE	38,417,519	113.9670	44,333,169	38,900,000	38,546,254		26,355			3.509	3.613	JJ	599,084	1,365,001	10/15/2019	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO BASIC			2	1.F FE	42,207,304	126.2160	51,874,907	41,100,000	42,206,982		(24,190)			3.897	3.718	JJ	702,954	1,309,392	04/03/2020	01/23/2049
46647P-BE-5	JPMORGAN CHASE & CO BASIC			2	1.F FE	4,930,000	108.7910	5,439,562	5,000,000	4,937,127		5,589			2.739	2.887	AO	28,912	149,504	09/18/2019	10/15/2030
46647P-BL-9	JPMORGAN CHASE & CO BASIC			2	1.F FE	3,226,230	107.3240	3,219,707	3,000,000	3,217,072		(9,158)			2.522	1.679	AO	14,502	37,830	07/23/2020	04/22/2031
46647P-BN-5	JPMORGAN CHASE & CO BASIC			2	1.F FE	29,682,438	111.3110	32,948,026	29,600,000	29,681,597		(841)			3.109	3.094	AO	176,384	460,132	06/01/2020	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO BASIC			2	1.G FE	7,400,000	109.4700	8,100,788	7,400,000	7,400,000					2.956	2.956	MN	29,166	109,372	05/06/2020	05/13/2031
46648@-AC-3	HUBER (J.M.) CORPORATION J M HUBER				3.A	26,249,040	105.6940	25,366,466	24,000,000	24,979,791		(499,208)			7.390	5.026	AO	300,527	1,773,600	04/12/2018	10/30/2022
46659*-AA-5	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC				2.A	5,000,000	106.4670	5,323,337	5,000,000	5,000,000					3.310	3.310	MN	27,583	165,500	11/08/2017	11/01/2024
46659*-AB-3	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC				2.A	25,000,000	108.7670	27,191,699	25,000,000	25,000,000					3.540	3.540	MN	147,500	885,000	11/08/2017	11/01/2027
46659*-AC-1	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC				2.A	5,000,000	109.2160	5,460,789	5,000,000	5,000,000					3.640	3.640	MN	30,333	182,000	11/08/2017	11/01/2029
46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED				2.A YE	10,809,798	106.5130	11,513,844	10,809,798	10,809,798					3.440	3.440	MON	18,593	371,857	03/03/2017	04/13/2027
46661#-AC-3	JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC				1.G Z	3,736,442	105.8940	3,956,668	3,736,442	3,736,442					3.250	3.271	MON	6,072	64,090	05/14/2020	04/13/2027
47233J-BH-0	JEFFERIES GRP LLC / CAP BASIC				2.B FE	15,067,425	116.8490	17,468,952	14,950,000	15,082,391		(75)			4.150	4.023	JJ	272,298	547,800	08/18/2020	01/23/2030
47233J-DX-3	JEFFERIES GRP LLC / CAP BASIC			2	2.B FE	14,281,827	104.8590	15,099,642	14,400,000	14,283,974		2,147			2.750	2.830	AO	92,400		11/19/2020	10/15/2032
478111-AC-1	JOHNS HOPKINS HEALTH SYS 3.837% Due 5/15/2046 MN15				1.D FE	19,095,540	124.3790	23,632,095	19,000,000	19,087,154		(2,134)			3.837	3.808	MN	93,154	729,030	11/30/2016	05/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-BV-5	JOHNSON & JOHNSON 3.7% Due 3/1/2046 MS1			2	1.A FE	15,245,070	127.3960	19,109,345	15,000,000	15,223,890		(5,579)			3.700	3.608	MS	185,000	555,000	11/17/2016	03/01/2046
478160-CP-7	JOHNSON & JOHNSON BASIC			2	1.A FE	20,210,650	100.4000	20,079,976	20,000,000	20,201,764		(8,886)			0.950	0.790	MS	66,500		09/11/2020	09/01/2027
478160-CT-9	JOHNSON & JOHNSON BASIC			2	1.A FE	20,047,800	103.9010	20,780,241	20,000,000	20,047,779		(21)			2.450	2.440	MS	171,500		09/29/2020	09/01/2060
478165-AF-0	JOHNSON SC &SON 5 3/4% Due 2/15/2033 FA15				1.G FE	3,768,300	132.5390	5,301,572	4,000,000	3,852,411		7,870			5.750	6.184	FA	86,889	230,000	05/14/2004	02/15/2033
48021P-A*-9	JONES LANG LASALLE FINANCE B.V Jones Lang LaSalle Fin B.V.				2.A	22,530,000	101.0770	24,695,100	24,432,000	24,432,000				2,006,000	1.960	1.960	MN	61,189	444,018	07/11/2017	06/27/2027
48121@-AB-7	JRD HOLDINGS LLC SENIOR NOTES				2.B PL	17,181,819	110.1650	18,928,399	17,181,819	17,181,819					4.650	4.650	AO	135,378	798,955	03/26/2012	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27				2.B PL	3,997,000	104.6100	4,181,280	3,997,000	3,997,000					4.130	4.130	MS	43,103	165,076	03/19/2014	03/27/2024
48121@-AE-1	JRD HOLDINGS, LLC JRD HOLDINGS, LLC				2.B PL	19,000,000	98.7660	18,765,518	19,000,000	19,000,000					1.567	3.724	JAJO	54,566	500,626	05/02/2018	04/26/2025
48121@-AG-6	JRD HOLDINGS LLC JRD HOLDINGS				2.B PL	10,000,000	100.8620	10,086,217	10,000,000	10,000,000					2.300	2.300	MN	27,472		10/28/2020	11/18/2027
48121@-AJ-0	JRD HOLDINGS LLC JRD HOLDINGS				2.B PL	5,000,000	99.8980	4,994,903	5,000,000	5,000,000					2.730	2.730	MN	16,304		10/28/2020	11/18/2032
48126B-AA-1	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 JJ6				1.F FE	12,081,440	148.9290	14,595,038	9,800,000	11,838,230		(61,430)			5.400	3.936	JJ	257,250	529,200	10/05/2016	01/06/2042
48248@-AE-0	KLA CORPORATION 4.65% Due 11/1/2024 MN1			2	2.A FE	8,852,612	113.8930	9,566,985	8,400,000	8,594,632		(49,514)			4.650	3.951	MN	65,100	390,600	04/16/2015	11/01/2024
48248@-AG-5	KLA CORPORATION BASIC			2	2.A FE	41,459,724	119.8480	44,361,752	37,015,000	41,248,122		(213,566)			4.100	2.481	MS	446,853	957,658	12/16/2020	03/15/2029
48248@-AJ-9	KLA CORPORATION BASIC			2	2.A FE	19,319,158	112.8310	20,535,293	18,200,000	19,316,026		(3,132)			3.300	2.976	MS	200,200	124,135	12/14/2020	03/01/2050
48268@-AL-8	KPMG, LLP SENIOR NOTES				1.D	15,000,000	115.4490	17,317,306	15,000,000	15,000,000					3.860	3.861	JD	1,608	579,000	05/07/2015	07/15/2030
48268@-AM-6	KPMG, LLP SENIOR UNSECURED NOTES				1.D	5,000,000	109.3800	5,469,024	5,000,000	5,000,000					3.240	3.240	JD	450	162,000	05/17/2016	06/30/2026
48268@-AN-4	KPMG, LLP SENIOR UNSECURED NOTES				1.D	7,000,000	111.1270	7,778,885	7,000,000	7,000,000					3.410	3.410	JD	663	238,700	05/17/2016	06/30/2028
48268@-AP-9	KPMG, LLP KPMG LLP				1.D	22,000,000	109.9690	24,193,108	22,000,000	22,000,000					3.480	3.479	JD	2,127	765,600	11/06/2017	10/30/2025
48268@-AR-5	KPMG, LLP KPMG LLP				1.D	7,000,000	113.7720	7,964,043	7,000,000	7,000,000					3.880	3.880	JD	754	271,600	02/08/2018	07/30/2027
48268@-AW-4	KPMG, LLP KPMG LLP				1.D	6,000,000	111.3630	6,681,792	6,000,000	6,000,000					4.000	4.000	JD	667	220,667	04/03/2020	04/15/2025
48268@-AY-0	KPMG, LLP KPMG LLP				1.D	6,000,000	118.6110	7,116,680	6,000,000	6,000,000					4.250	4.250	JD	708	180,625	04/03/2020	04/15/2030
48305Q-AB-9	KAISER FOUNDATION HOSPIT 4 7/8% Due 4/1/2042 AO1				1.D FE	26,118,022	136.6830	34,785,698	25,450,000	26,018,530		(15,680)			4.875	4.706	AO	310,172	1,240,688	06/16/2015	04/01/2042
48305Q-AE-3	KAISER FOUNDATION HOSPIT BASIC			2	1.D FE	12,000,000	114.2300	13,707,648	12,000,000	12,000,000					3.266	3.266	MN	65,320	393,009	10/24/2019	11/01/2049
48461#-AA-5	KANSAS ATHLETICS INCORPORATED KANSAS ATHLETICS INCORPORATED				1.E Z	13,500,000	115.1160	15,540,708	13,500,000	13,500,000					3.500	3.500	AO	93,188		09/22/2020	10/27/2045
485170-BE-3	KANSAS CITY SOUTHERN INDS BASIC			2	2.B FE	45,768,600	111.4480	47,922,628	43,000,000	45,762,153		(6,447)			3.500	3.158	MN	250,833	312,375	12/17/2020	05/01/2050
486606-2*-6	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM				2.B FE	5,000,000	102.0000	5,100,000	5,000,000	5,000,000					3.380	3.232	FMAN	14,553	190,669	02/26/2020	02/11/2027
486606-3*-5	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM				2.B FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000					3.600	3.488	FMAN	6,200	79,798	02/26/2020	02/11/2030
486606-6#-8	KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE PREFERRED				2.B FE	5,000,000	102.0000	5,100,000	5,000,000	5,000,000					3.860	3.879	FMAN	16,619	248,000	08/27/2019	10/29/2022
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT 3.57% Due 4/16/2023 JD19				1.A FE	1,083,658	102.0000	1,105,331	1,083,658	1,083,658					3.570	3.571	JD	1,290	48,658	03/22/2013	04/16/2023
491386-C*-7	KENTUCKY POWER CO 7 1/4% Due 6/18/2021 JD18				2.B Z	11,000,000	102.7830	11,306,110	11,000,000	11,000,000					7.250	7.250	JD	28,799	797,500	05/28/2009	06/18/2021
49271V-AD-2	KEURIG DR. PEPPER INC BASIC			2	2.B FE	725,090	140.6000	702,998	500,000	722,609		(2,481)			5.085	2.736	MN	2,543	12,713	07/16/2020	05/25/2048
49271V-AJ-9	KEURIG DR. PEPPER INC BASIC			2	2.B FE	2,251,680	113.4700	2,269,391	2,000,000	2,250,970		(710)			3.200	1.703	MN	10,667		12/17/2020	05/01/2030
49271V-AK-6	KEURIG DR. PEPPER INC BASIC			2	2.B FE	28,331,688	119.6840	28,724,264	24,000,000	28,321,658		(10,030)			3.800	2.877	MN	152,000		12/17/2020	05/01/2050
49337W-AJ-9	KEYSPAN CORPORATION CALL @ MAKE WHOLE +20BP. LONG				2.A FE	5,354,545	130.0340	6,761,744	5,200,000	5,318,349		(5,610)			5.803	5.564	AO	75,439	301,756	12/14/2018	04/01/2035
49427R-AJ-1	KILROY REALTY LP 3.8% Due 1/15/2023 JJ15			2	2.B FE	12,547,518	104.4930	12,748,121	12,200,000	12,273,467		(39,097)			3.800	3.451	JJ	213,771	463,600	12/07/2018	01/15/2023
49427R-AK-8	KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15			2	2.B FE	13,108,505	115.0210	15,182,759	13,200,000	13,129,766		1,182			4.250	4.282	FA	211,933	561,000	12/07/2018	08/15/2029
494368-BW-2	KIMBERLY-CLARK CORP BASIC			2	1.F FE	7,225,380	128.9390	9,025,750	7,000,000	7,210,406		(4,785)			3.900	3.718	MN	43,225	273,000	09/21/2017	05/04/2047
494368-CA-9	KIMBERLY-CLARK CORP BASIC			2	1.F FE	6,476,489	112.1250	6,615,347	5,900,000	6,467,169		(9,320)			2.875	2.408	FA	67,850	84,813	04/21/2020	02/07/2050
494368-CC-5	KIMBERLY-CLARK CORP BASIC			2	1.F FE	30,205,100	101.4900	30,446,862	30,000,000	30,198,372		(6,728)			1.050	0.946	MS	96,250		11/16/2020	09/15/2027
49446R-AW-9	KIMCO REALTY BASIC			2	2.A FE	11,454,855	108.1850	12,441,300	11,500,000	11,456,826		1,971			2.700	2.744	AO	144,900		07/16/2020	10/01/2030
494550-AT-3	KINDER MORGAN ENERGY PART LP CALL @ MAKE WHOLE +20BP.				2.B FE	12,793,131	125.3870	15,924,197	12,700,000	12,876,325		(2,706)			5.800	5.631	MS	216,888	693,100	07/16/2020	03/15/2035
494550-AW-6	KINDER MORGAN ENERGY PART LP BASIC				2.B FE	3,478,972	136.9650	3,835,030	2,800,000	3,413,613		(22,357)			6.950	5.021	JJ	89,732	194,600	11/28/2017	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PART LP 6 1/2% Due 9/1/2039 MS1				2.B FE	7,183,400	130.6490	9,145,435	7,000,000	7,149,198		(4,110)			6.500	6.304	MS	151,667	455,000	10/05/2009	09/01/2039
494550-BN-5	KINDER MORGAN ENERGY PART LP BASIC			2	2.B FE	3,776,183	116.8950	4,325,123	3,700,000	3,770,890		(1,893)			5.000	4.854	FA	69,889	185,000	11/28/2017	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PART LP 5% Due 3/1/2043 MS1			2	2.B FE	2,815,652	118.2250	3,310,293	2,800,000	2,814,770		(374)			5.000	4.960	MS	46,667	140,000	11/28/2017	03/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BT-2	KINDER MORGAN ENERGY PART LP BASIC			2	2.B FE	2,029,320	100.0000	2,000,000	2,000,000	2,000,000		(29,320)			3.500	1.944	MS	23,333	70,000	01/15/2020	03/01/2021
49456B-AG-6	KINDER MORGAN INC 5.3% Due 12/1/2034 JD1			2	2.B FE	9,974,436	123.3560	11,472,100	9,300,000	9,883,980		(30,730)			5.300	4.665	JD	41,075	492,900	11/28/2017	12/01/2034
49456B-AP-6	KINDER MORGAN INC BASIC			2	2.B FE	8,491,800	117.3360	9,386,892	8,000,000	8,453,660		(38,140)			4.300	3.374	MS	114,667	172,000	04/29/2020	03/01/2028
497266-B*-6	KIRBY CORP 3.29% Due 2/27/2023 FA27				2.C	26,000,000	103.0190	26,784,880	26,000,000	26,000,000					3.290	3.290	FA	294,638	855,400	11/14/2012	02/27/2023
49727@-AA-5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING				2.C	6,538,965	107.4770	7,027,908	6,538,965	6,538,965					4.410	4.450	MON	12,816	288,368	08/29/2017	03/15/2042
49803#-AA-0	KITE REALTY GROUP L.P. SENIOR NOTES				2.C	8,000,000	103.8670	8,309,369	8,000,000	8,000,000					4.230	4.230	MS	104,340	338,400	07/09/2015	09/10/2023
49803#-AB-8	KITE REALTY GROUP L.P. SENIOR NOTES				2.C	7,000,000	106.6880	7,468,186	7,000,000	7,000,000					4.470	4.470	MS	96,478	312,900	07/09/2015	09/10/2025
500255-AW-4	KOHLS CORP BASIC			2	2.C FE	2,018,580	129.6030	2,203,258	1,700,000	2,003,568		(15,012)			9.500	4.840	MN	20,636	87,928	10/01/2020	05/15/2025
50077L-BD-7	KRAFT HEINZ FOODS CO BASIC			2	3.A FE	1,840,745	111.6850	1,842,804	1,650,000	1,839,690		(1,055)			4.250	2.907	MS	23,375		12/22/2020	03/01/2031
501044-CK-5	KROGER CO. 6.9% Due 4/15/2038 A015				2.A FE	5,220,854	151.9600	7,142,103	4,700,000	5,118,852		(13,433)			6.900	6.061	AO	68,463	324,300	04/11/2011	04/15/2038
501044-DB-4	KROGER CO. BASIC			2	2.A FE	1,961,180	100.1600	2,003,204	2,000,000	1,998,689		15,554			2.600	3.400	FA	21,667	52,000	07/10/2018	02/01/2021
501044-DF-5	KROGER CO. BASIC			2	2.A FE	1,193,130	117.8980	1,178,985	1,000,000	1,190,852		(2,278)			3.875	2.815	AO	8,181	19,375	07/16/2020	10/15/2046
501044-DG-3	KROGER CO.			2	2.A FE	10,697,000	127.1920	12,719,240	10,000,000	10,681,544		(14,781)			4.450	4.021	FA	185,417	445,000	12/06/2019	02/01/2047
501044-DJ-7	KROGER CO. BASIC			2	2.A FE	403,440	115.3120	461,248	400,000	402,463		(338)			3.700	3.591	FA	6,167	14,800	12/18/2017	08/01/2027
501044-DM-0	KROGER CO. BASIC			2	2.B FE	9,964,600	145.0430	14,504,270	10,000,000	9,965,605		514			5.400	5.424	JJ	249,000	540,000	01/07/2019	01/15/2049
501044-DN-8	KROGER CO. BASIC			2	2.B FE	80,848,005	121.0170	83,864,456	69,300,000	80,796,691		(51,314)			3.950	3.065	JJ	1,262,222	199,694	12/15/2020	01/15/2050
501044-DP-3	KROGER CO. BASIC			2	2.B FE	10,481,650	105.1510	10,515,141	10,000,000	10,480,290		(1,360)			2.200	1.629	MN	36,667		12/17/2020	05/01/2030
50168A-AA-8	LABL ESCROW ISSUER LLC BASIC			2	5.B FE	8,596,500	112.6880	9,578,513	8,500,000	8,588,197		(8,115)			10.500	10.136	JJ	411,542	818,125	09/09/2020	07/15/2027
50168A-AB-6	LABL ESCROW ISSUER LLC BASIC			2	4.B FE	5,500,000	108.0900	5,944,971	5,500,000	5,500,000					6.750	6.750	JJ	171,188	385,688	06/18/2019	07/15/2026
50170@-AA-5	LAFC STADIUM CO LAFC STADIUM CO				2.C PL	17,515,824	118.2700	20,715,906	17,515,824	17,515,824					5.410	5.410	JD	78,967	947,640	09/06/2018	12/01/2043
502431-AJ-8	L3 HARRIS TECHNOLOGIES INC 3.85% Due 06/15/2023 DJ 15			2	2.B FE	500,810	107.9080	539,541	500,000	500,657		(153)			3.850	3.793	JD	856	19,250	05/05/2020	06/15/2023
502431-AL-3	L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026 JD15			2	2.B FE	13,586,346	115.6310	15,610,242	13,500,000	13,578,571		(7,776)			3.850	3.734	JD	23,100	519,750	05/05/2020	12/15/2026
502431-AM-1	L3 HARRIS TECHNOLOGIES INC 4.4% Due 06/15/2028			2	2.B FE	499,229	120.2330	601,166	500,000	499,301		72			4.400	4.422	JD	978	22,000	05/05/2020	06/15/2028
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC LV STADIUM EVENTS COPANY, LLC				2.A PL	18,000,000	105.3010	18,954,117	18,000,000	18,000,000					3.360	3.358	JD	1,680	483,840	04/14/2020	06/30/2045
50249A-AJ-2	LYB INT FINANCE III BASIC			2	2.B FE	45,451,290	109.2160	49,147,360	45,000,000	45,450,692		(598)			3.625	3.569	AO	376,094		12/15/2020	04/01/2051
50540R-AQ-5	LABORATORY CORP OF AMERICA BASIC			2	2.B FE	9,785,900	110.5780	11,057,761	10,000,000	9,848,864		33,436			3.600	4.005	FA	150,000	360,000	01/29/2019	02/01/2025
50540R-AS-1	LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045 FA1			2	2.B FE	11,187,394	130.8880	13,875,078	10,600,706	11,161,280		(10,593)			4.700	4.331	FA	207,597	459,223	06/04/2020	02/01/2045
50587K-A*-2	LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE US LLC				2.B	15,000,000	114.3930	17,158,965	15,000,000	15,000,000					4.790	4.790	MN	91,808	718,500	11/21/2018	11/15/2025
50587K-A@-0	LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE US LLC				2.B	6,000,000	117.5200	7,051,220	6,000,000	6,000,000					4.920	4.920	MN	37,720	295,200	11/20/2018	11/15/2027
512807-AT-5	LAM RESEARCH CORP. BASIC			2	1.G FE	4,802,160	145.2270	4,937,709	3,400,000	4,779,651		(22,509)			4.875	2.768	MS	48,804	82,875	04/22/2020	03/15/2049
512807-AU-2	LAM RESEARCH CORP. BASIC			2	1.G FE	22,209,700	119.9680	23,993,656	20,000,000	21,997,435		(212,265)			4.000	2.602	MS	235,556	800,000	01/21/2020	03/15/2029
512807-AV-0	LAM RESEARCH CORP. BASIC			2	1.G FE	3,611,265	103.8030	3,633,100	3,500,000	3,610,828		(437)			1.900	1.530	JD	2,956		12/15/2020	06/15/2030
512807-AX-6	LAM RESEARCH CORP. BASIC			2	1.G FE	33,365,184	112.2120	36,468,999	32,500,000	33,360,022		(5,162)			3.125	3.008	JD	45,139	620,660	06/17/2020	06/15/2060
513075-BR-1	LAMAR MEDIA CORP 3.75% Due 2/15/2028 JJ 15			2	4.A FE	2,850,000	102.6450	2,925,389	2,850,000	2,850,000					3.750	3.749	JJ	49,281		10/21/2020	02/15/2028
513075-BT-7	LAMAR MEDIA CORP 4% Due 2/15/2030			2	3.C FE	2,850,000	103.7400	2,956,591	2,850,000	2,850,000					4.000	4.000	JD	5,067	57,000	10/21/2020	02/15/2030
51512*-AA-2	LANDSBERG ORORA SERIES A GUARANTEED SENIOR NOT				2.B PL	8,000,000	104.4900	8,359,236	8,000,000	8,000,000					3.260	3.260	JJ	119,533	260,800	07/18/2019	07/16/2023
521865-AY-1	LEAR CORP BASIC			2	2.C FE	9,062,411	111.9710	10,861,200	9,700,000	9,202,380		61,720			3.800	4.700	MS	108,532	368,600	12/14/2018	09/15/2027
526057-BN-3	LENNAR CORP			2	2.C FE	1,043,750	105.9940	1,059,941	1,000,000	1,014,418		(8,428)			4.750	3.828	MN	6,069	47,500	05/01/2017	11/15/2022
53079E-BF-0	LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1				2.B FE	5,067,080	129.8450	6,881,809	5,300,000	5,087,006		4,559			4.850	5.146	FA	107,104	257,050	01/16/2019	08/01/2044
53079E-BG-8	LIBERTY MUTUAL BASIC				2.B FE	5,045,550	122.2630	6,113,166	5,000,000	5,038,332		(3,862)			4.569	4.455	FA	95,188	228,450	01/29/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015			2	2.B FE	18,638,502	119.4850	22,224,136	18,600,000	18,638,033		(263)			3.951	3.939	AO	155,143	771,630	09/27/2019	10/15/2050
53079E-BK-9	LIBERTY MUTUAL BASIC			2	2.B FE	31,747,112	119.9310	38,593,829	32,180,000	31,750,239		3,127			3.950	4.018	MN	162,420	663,802	05/07/2020	05/15/2060
53219L-AR-0	REGIONALCARE/LIFEPOINT BASIC			2	5.A FE	7,624,738	109.4080	7,877,374	7,200,000	7,492,285		(96,887)			9.750	8.005	JD	58,500	702,000	12/19/2019	12/01/2026
53227J-AA-2	LIFESTORAGE LP BASIC			2	2.B FE	9,255,639	114.2110	10,621,610	9,300,000	9,267,486		3,992			3.875	3.933	JD	16,017	360,375	11/28/2017	12/15/2027
53227J-AC-8	LIFE STORAGE LP BASIC			2	2.B FE	14,474,800	102.1630	14,813,600	14,500,000	14,475,401		601			2.200	2.219	AO	86,839		09/09/2020	10/15/2030
532457-AM-0	LILLY (ELI) & CO 7 1/8% Due 6/1/2025 JD1				1.F FE	2,029,061	128.2140	2,642,642	2,061,126	2,050,815		1,918			7.125	7.259	JD	12,238	146,855	12/14/1999	06/01/2025
532457-BA-5	LILLY (ELI) & CO 5.55% Due 3/15/2037 MS15				1.F FE	5,127,906	141.0740	5,925,099	4,200,000	4,900,586		(29,875)			5.550	4.128	MS	68,635	233,100	02/02/2012	03/15/2037
532457-BC-1	LILLY (ELI) & CO 5.95% Due 11/15/2037 MN15				1.F FE	4,653,893	147.8540	6,949,119	4,700,000	4,663,963		1,206			5.950	6.023	MN	35,733	279,650	03/03/2009	11/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-BH-0	LILLY (ELI) & CO BASIC			2	1.F FE	1,341,536	109.2480	1,529,473	1,400,000	1,358,615		8,528			2.750	3.478	JD	3,208	38,500	12/14/2018	06/01/2025
532457-BJ-6	LILLY (ELI) & CO 3.7% Due 3/1/2045 MS1			2	1.F FE	40,081,750	121.3620	48,544,848	40,000,000	40,072,834		(2,122)			3.700	3.688	MS	493,333	1,480,000	09/15/2017	03/01/2045
532457-BP-2	LILLY (ELI) & CO BASIC			2	1.F FE	966,130	112.4480	1,124,480	1,000,000	973,451		3,650			3.100	3.570	MN	3,961	31,000	12/14/2018	05/15/2027
532457-BR-8	LILLY (ELI) & CO BASIC			2	1.F FE	5,593,400	128.1560	7,048,575	5,500,000	5,586,168		(2,014)			3.950	3.852	MN	27,760	217,250	01/09/2019	05/15/2047
532457-BT-4	LILLY (ELI) & CO BASIC			2	1.F FE	16,930,497	130.5470	16,579,409	12,700,000	16,857,611		(72,886)			3.950	2.338	MS	147,708	250,825	04/21/2020	03/15/2049
532457-BU-1	LILLY (ELI) & CO BASIC			2	1.F FE	74,381,676	137.3620	94,916,830	69,100,000	74,300,308		(69,918)			4.150	3.762	MS	844,364	2,867,650	01/22/2020	03/15/2059
532457-BV-9	LILLY (ELI) & CO BASIC			2	1.F FE	14,994,600	116.1600	17,423,956	15,000,000	14,995,745		491			3.375	3.379	MS	149,063	506,250	02/22/2019	03/15/2029
532457-BZ-0	LILLY (ELI) & CO BASIC			2	1.F FE	35,406,665	100.3660	36,633,571	36,500,000	35,411,588		4,923			2.500	2.621	MS	319,375		12/07/2020	09/15/2060
53359#-AA-0	LINCOLN ELECTRIC HOLDING COMPA 3.15% Due 8/20/2025 FA20				2.A	15,000,000	107.3660	16,104,951	15,000,000	15,000,000					3.150	3.150	FA	171,938	472,500	02/20/2015	08/20/2025
534187-BG-3	LINCOLN NATIONAL CORP BASIC			2	2.A FE	17,533,325	127.7290	18,520,718	14,500,000	17,524,739		(8,586)			4.350	3.183	MS	210,250		11/13/2020	03/01/2048
534187-BK-4	LINCOLN NATIONAL CORP BASIC			2	2.A FE	11,102,400	114.5050	11,450,543	10,000,000	11,087,076		(15,325)			3.400	2.162	JJ	156,778		11/03/2020	01/15/2031
534187-BL-2	LINCOLN NATIONAL CORP BASIC			2	2.A FE	3,692,460	129.0130	3,870,377	3,000,000	3,690,762		(1,698)			4.375	3.156	JD	5,833	76,563	11/13/2020	06/15/2050
539830-AF-6	LOCKHEED MARTIN CORP 7 3/4% Due 5/1/2026 MN1				1.G FE	18,364,800	128.6110	19,291,595	15,000,000	16,216,668		(188,798)			7.750	5.952	MN	193,750	1,162,500	03/11/2003	05/01/2026
539830-BH-1	LOCKHEED MARTIN CORP BASIC			2	1.G FE	11,900,175	113.6310	11,931,250	10,500,000	11,883,653		(16,522)			3.550	0.744	JJ	171,879		12/07/2020	01/15/2026
539830-BL-2	LOCKHEED MARTIN CORP 4.7% Due 5/15/2046 MN15			2	1.G FE	34,510,092	140.0630	43,699,777	31,200,000	34,282,251		(70,782)			4.700	4.065	MN	187,373	1,466,400	02/22/2018	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP BASIC			2	1.G FE	10,041,560	133.2390	11,325,305	8,500,000	10,012,361		(27,738)			4.090	3.186	MS	102,364	347,650	12/09/2019	09/15/2052
539830-BP-3	LOCKHEED MARTIN CORP BASIC			2	1.G FE	3,192,960	104.7220	3,351,102	3,200,000	3,193,373		413			1.850	1.874	JD	2,631	33,711	05/15/2020	06/15/2030
540424-AQ-1	LOEWS CORP BASIC			2	1.G FE	4,789,750	104.6250	5,231,266	5,000,000	4,896,703		41,048			2.625	3.541	MN	16,771	131,250	04/24/2018	05/15/2023
540424-AR-9	LOEWS CORP BASIC			2	1.G FE	28,175,120	118.6130	33,211,653	28,000,000	28,178,253		(1,022)			4.125	4.076	MN	147,583	948,750	05/18/2020	05/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC 4 3/8% Due 10/1/2045 A01			2	1.F FE	11,474,228	126.1660	14,382,889	11,400,000	11,466,844		(1,543)			4.375	4.336	AO	124,688	498,750	09/21/2015	10/01/2045
546676-AY-3	LOUISVILLE GAS & ELEC BASIC			2	1.F FE	15,136,350	128.2240	19,233,553	15,000,000	15,132,072		(2,481)			4.250	4.196	AO	159,375	637,500	03/19/2019	04/01/2049
548661-CP-0	LOWE'S COMPANIES 6.65% Due 9/15/2037 MS15				2.A FE	8,215,830	145.6200	10,193,381	7,000,000	7,926,725		(33,393)			6.650	5.434	MS	137,064	465,500	10/02/2009	09/15/2037
548661-CX-3	LOWE'S COMPANIES 4.65% Due 4/15/2042 A015			2	2.A FE	11,878,170	131.7580	15,810,934	12,000,000	11,895,444		2,678			4.650	4.714	AO	117,800	558,000	03/14/2014	04/15/2042
548661-DA-2	LOWE'S COMPANIES 5% Due 9/15/2043 MS15			2	2.A FE	7,249,902	128.3030	8,468,005	6,600,000	7,164,480		(14,777)			5.000	4.393	MS	97,167	330,000	06/16/2014	09/15/2043
548661-DD-6	LOWE'S COMPANIES 3 1/8% Due 9/15/2024 MS15			2	2.A FE	4,883,347	108.6260	5,105,440	4,700,000	4,774,284		(20,241)			3.125	2.644	MS	43,247	146,875	04/02/2015	09/15/2024
548661-DE-4	LOWE'S COMPANIES 4 1/4% Due 9/15/2044 MS15			2	2.A FE	8,054,579	121.2270	9,555,128	7,882,000	8,036,643		(4,579)			4.250	4.110	MS	98,634	334,985	04/04/2016	09/15/2044
548661-DQ-7	LOWE'S COMPANIES			2	2.A FE	11,584,260	125.0240	15,002,903	12,000,000	11,602,694		8,005			4.050	4.260	MN	78,300	486,000	09/07/2018	05/03/2047
548661-DR-5	LOWE'S COMPANIES BASIC			2	2.A FE	11,920,135	116.5620	11,947,563	10,250,000	11,865,004		(55,131)			3.650	1.551	AO	89,374	187,063	09/14/2020	04/05/2029
548661-DU-8	LOWE'S COMPANIES BASIC			2	2.A FE	12,000,717	124.0640	11,984,608	9,660,000	11,924,369		(76,348)			4.500	1.691	AO	91,770	240,293	09/15/2020	04/15/2030
548661-DX-2	LOWE'S COMPANIES BASIC			2	2.A FE	19,953,880	100.5940	20,118,719	20,000,000	19,954,584		704			1.300	1.333	AO	49,833		11/16/2020	04/15/2028
548661-DY-0	LOWE'S COMPANIES BASIC			2	2.A FE	32,238,280	101.0810	32,345,850	32,000,000	32,234,907		(3,373)			1.700	1.617	AO	104,267		11/10/2020	10/15/2030
548661-DZ-7	LOWE'S COMPANIES BASIC			2	2.A FE	88,199,650	107.2600	91,170,759	85,000,000	88,190,476		(9,174)			3.000	2.810	AO	488,750		12/16/2020	10/15/2050
549271-AA-2	LUBRIZOL CORP 7 1/4% Due 6/15/2025 JD15				1.C FE	995,456	125.7550	1,257,552	1,000,000	998,533		270			7.250	7.289	JD	3,222	72,500	01/19/2001	06/15/2025
549271-AF-1	LUBRIZOL CORP 6 1/2% Due 10/1/2034 A01				1.C FE	13,132,453	154.5600	22,187,144	14,355,000	13,396,636		34,327			6.500	7.239	AO	233,269	933,075	01/25/2010	10/01/2034
55261F-AJ-3	M&T BANK CORPORATION BASIC			2	1.G FE	7,498,935	107.8720	8,090,383	7,500,000	7,499,429		208			3.550	3.553	JJ	114,635	266,250	07/19/2018	07/26/2023
55279H-AK-6	MANUF & TRADERS TRUST CO BASIC			2	1.F FE	1,420,785	108.8150	1,632,224	1,500,000	1,445,529		12,049			2.900	3.867	FA	17,521	43,500	11/26/2018	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO BASIC				1.G FE	8,536,231	113.1070	9,727,171	8,600,000	8,549,820		6,514			3.400	3.498	FA	108,838	292,400	12/14/2018	08/17/2027
55280M-AA-4	MAS GEORGIA LFG, LLC SENIOR SECURED NOTES				2.C PL	16,330,723	113.3610	18,512,622	16,330,723	16,330,723					5.000	5.000	JD	68,045	816,536	05/27/2015	12/01/2035
552953-BX-8	MGM MIRAGE MGM INC				3.C FE	1,173,750	106.5640	1,065,639	1,000,000	1,046,053		(36,681)			7.750	3.802	MS	22,819	77,500	05/01/2017	03/15/2022
552953-CF-6	MGM MIRAGE MGM INC BASIC			2	3.C FE	6,320,000	111.4180	6,685,079	6,000,000	6,308,727		(11,273)			5.500	4.515	AO	69,667	110,000	11/04/2020	04/15/2027
55335@-AA-6	MEPT EDGEMOOR OPERATING LP 3.43% Due 6/29/2023 JD29				2.B	9,000,000	104.4550	9,400,978	9,000,000	9,000,000					3.430	3.430	JD	1,715	308,700	05/25/2016	06/29/2023
55335@-AC-2	MEPT EDGEMOOR OPERATING LP 3.76% Due 6/29/2028 JD29				2.B	2,000,000	109.1630	2,183,267	2,000,000	2,000,000					3.760	3.760	JD	418	75,200	05/25/2016	06/29/2028
55335@-AD-0	MEPT EDGEMOOR OPERATING LP SENIOR				2.B	15,000,000	106.1220	15,918,282	15,000,000	15,000,000					3.620	3.620	AO	96,533	543,000	03/24/2017	04/27/2024
55336V-AJ-9	MPLX LP 4 7/8% Due 6/1/2025 JD1			2	2.B FE	12,360,530	115.5210	13,746,949	11,900,000	12,157,445		(55,235)			4.875	4.303	JD	48,344	580,125	01/26/2017	06/01/2025
55336V-AL-4	MPLX LP			2	2.B FE	14,450,579	123.2130	16,633,794	13,500,000	14,398,968		(17,672)			5.200	4.748	MS	234,000	702,000	01/09/2018	03/01/2047
55336V-AN-0	MPLX LP BASIC			2	2.B FE	531,100	118.7600	593,800	500,000	530,809		(291)			4.700	4.310	AO	4,961	11,750	06/18/2020	04/15/2048
55336V-AP-5	MPLX LP BASIC			2	2.B FE	10,978,090	119.1000	13,100,960	11,000,000	10,981,048		447			4.900	4.910	AO	113,789	514,500	07/16/2020	04/15/2058
55336V-AR-1	MPLX LP BASIC			2	2.B FE	2,151,205	115.0990	2,244,421	1,950,000	2,144,030		(7,175)			4.000	2.434	MS	22,967	14,000	11/30/2020	03/15/2028
55336V-AT-7	MPLX LP BASIC			2	2.B FE	14,116,464	131.8170	18,981,670	14,400,000	14,123,290		3,964			5.500	5.637	FA	299,200	792,000	11/07/2018	02/15/2049
55336V-BN-9	MPLX LP 4.25% Due 12/01/2027 JD 1			2	2.B FE	8,385,533	116.8760	9,700,742	8,300,000	8,379,185		(6,348)			4.250	4.082	JD	29,396	352,750	05/21/2020	12/01/2027

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
55336V-BQ-2	MPLX LP BASIC			2	2.B FE	39,725,300	105.0450	42,018,005	40,000,000	39,732,621		7,321			2.650	2.729	FA	391,611		09/15/2020	08/15/2030
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST SR SECURED NOTES				1.F FE	5,000,000	108.0250	5,401,243	5,000,000	5,000,000					4.040	4.041	JD	11,783	202,000	08/16/2013	09/10/2023
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST SR SEC NOTES				1.F FE	11,000,000	113.4770	12,482,451	11,000,000	11,000,000					4.190	4.191	JD	26,886	460,900	08/16/2013	09/10/2025
56081#-BE-9	MAJOR LEAGUE BASEBALL TRUST SECURED				1.F FE	1,000,000	104.6830	1,046,830	1,000,000	1,000,000					2.640	2.640	JD	1,540	26,400	11/04/2016	12/10/2023
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST SECURED				1.F FE	4,000,000	108.3820	4,335,262	4,000,000	4,000,000					2.920	2.920	JD	6,813	116,800	11/04/2016	12/10/2026
56081#-CA-6	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL CLUB TR				1.F Z	15,535,124	107.3780	16,681,269	15,535,124	15,535,124					3.150	3.150	JD	28,546	244,678	04/03/2020	12/10/2024
56540#-AA-3	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT				2.C PL	6,882,464	100.0720	6,887,414	6,882,464	6,882,464					4.560	4.561	JJ	153,433	313,840	10/03/2018	09/30/2025
56540#-AB-1	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT				2.C PL	11,000,000	98.4370	10,828,069	11,000,000	11,000,000					4.980	4.978	JJ	267,813	547,800	01/01/2019	09/30/2028
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 A01				2.C FE	24,538,076	123.0290	25,097,935	20,400,000	24,528,029		(10,047)			6.600	4.824	AO	336,600		12/15/2020	10/01/2037
565849-AL-0	MARATHON OIL 3.85% Due 6/1/2025 JD1			2	2.C FE	7,306,815	107.1700	8,010,927	7,475,000	7,385,176		17,806			3.850	4.146	JD	23,982	287,788	07/01/2019	06/01/2025
565849-AM-8	MARATHON OIL BASIC			2	2.C FE	4,719,450	114.2990	5,714,965	5,000,000	4,722,238		2,788			5.200	5.621	JD	21,667	130,000	07/10/2020	06/01/2045
565849-AP-1	MARATHON OIL BASIC			2	2.C FE	44,055,750	111.0640	48,201,920	43,400,000	43,987,251		(49,958)			4.400	4.152	JJ	880,538	1,097,800	12/14/2020	07/15/2027
56585A-AH-5	MARATHON PETROLEM 4 3/4% Due 9/15/2044 MS15			2	2.B FE	28,211,651	114.8740	32,968,977	28,700,000	28,330,161		21,837			4.750	4.825	MS	401,401	1,007,000	12/02/2020	09/15/2044
56585A-AJ-1	MARATHON PETROLEM 5% Due 9/15/2054 MS15			2	2.B FE	3,950,800	113.2210	4,528,848	4,000,000	3,953,721		513			5.000	5.072	MS	58,889	200,000	09/02/2014	09/15/2054
56585A-BC-5	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15			2	2.B FE	4,587,931	119.2680	5,128,511	4,300,000	4,534,856		(34,614)			5.125	4.044	JD	9,794	220,375	04/15/2020	12/15/2026
56585A-BE-1	MARATHON PETROLEM 4.5% Due 4/1/2048 A01			2	2.B FE	1,939,740	111.4170	2,228,340	2,000,000	1,941,456		1,016			4.500	4.690	AO	22,500	90,000	05/23/2019	04/01/2048
56585A-BG-6	MARATHON PETROLEM BASIC			2	2.B FE	252,573	108.6210	271,552	250,000	252,038		(534)			4.500	4.118	MN	1,875	5,750	05/11/2020	05/01/2023
56633#-AL-7	THE MARCUS CORPORATION SENIOR NOTES				3.A PL	11,000,000	99.6590	10,962,493	11,000,000	11,000,000					4.020	4.020	FA	168,282	442,200	05/23/2013	08/14/2025
56633#-AM-5	THE MARCUS CORPORATION SENIOR UNSECURED				3.A PL	15,000,000	97.6020	14,640,332	15,000,000	15,000,000					4.320	4.320	FA	232,200	678,036	11/28/2016	02/22/2027
571676-AB-1	MARS INC BASIC			2	1.F FE	10,396,880	114.8290	11,482,923	10,000,000	10,382,149		(16,310)			3.200	2.693	AO	80,000	280,000	07/29/2020	04/01/2030
571676-AF-2	MARS INC BASIC			2	1.F FE	52,585,885	127.9890	61,434,901	48,000,000	52,474,297		(98,063)			3.950	3.418	AO	474,000	1,896,000	02/05/2020	04/01/2049
571676-AG-0	MARS INC BASIC			2	1.F FE	39,069,345	130.1190	44,891,165	34,500,000	38,981,459		(71,669)			4.125	3.457	AO	355,781	1,423,125	01/23/2020	04/01/2054
571676-AH-8	MARS INC BASIC			2	1.F FE	61,021,305	132.1930	79,976,656	60,500,000	61,012,579		(5,545)			4.200	4.155	AO	635,250	2,541,000	04/24/2019	04/01/2059
571676-AJ-4	MARS INC BASIC			2	1.F FE	11,845,883	100.2370	11,878,029	11,850,000	11,846,107		223			0.875	0.881	JJ	47,523		09/11/2020	07/16/2026
571676-AQ-8	MARS INC BASIC			2	1.F FE	10,246,100	99.5020	9,950,156	10,000,000	10,243,709		(2,391)			2.450	2.334	JJ	112,292		07/29/2020	07/16/2050
57169*-AR-8	MARS INCORPORATED SENIOR NOTES				1.F	15,000,000	104.1530	15,622,889	15,000,000	15,000,000					3.340	3.340	AO	111,333	501,000	09/19/2012	10/11/2022
57169*-BF-3	MARS INCORPORATED SENIOR NOTES				1.F	8,000,000	112.0610	8,964,861	8,000,000	8,000,000					3.530	3.530	MS	72,169	282,400	04/05/2017	03/29/2027
57169*-BH-9	MARS INCORPORATED SENIOR NOTES				1.F	10,000,000	113.7990	11,379,921	10,000,000	10,000,000					3.630	3.630	MS	92,767	363,000	04/05/2017	03/29/2029
571748-BD-3	MARSH & MCLENNAN COS BASIC			2	2.A FE	1,301,840	130.3100	1,303,098	1,000,000	1,298,419		(3,421)			4.200	2.635	MS	14,000	21,000	07/16/2020	03/01/2048
571748-BJ-0	MARSH & MCLENNAN COS BASIC			2	2.A FE	13,485,252	144.5170	14,162,646	9,800,000	13,429,493		(55,759)			4.900	2.937	MS	141,392	240,100	05/01/2020	03/15/2049
575634-AS-9	MASSACHUSETTS ELECTRIC 5.9% Due 11/15/2039 MN15				1.G FE	9,368,090	148.9120	13,997,709	9,400,000	9,374,166		729			5.900	5.924	MN	70,866	554,600	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC 4.004% Due 8/15/2046 FA15			2	1.G FE	36,627,420	121.0180	44,776,800	37,000,000	36,652,989		6,935			4.004	4.061	FA	559,670	1,481,480	06/27/2017	08/15/2046
57636Q-AP-9	MASTERCARD INC-CL A BASIC			2	1.E FE	2,004,119	116.5430	2,016,188	1,730,000	1,988,564		(15,555)			3.350	1.561	MS	15,294	28,978	05/28/2020	03/26/2030
577081-AW-2	MATTEL INC BASIC			2	4.C FE	2,427,500	109.7980	3,293,952	3,000,000	2,439,944		11,562			5.450	7.193	MN	27,250	163,500	12/06/2019	11/01/2041
578454-AD-2	MAYO CLINIC 4.128% Due 11/15/2052 MN15				1.C FE	10,119,100	131.3750	13,137,462	10,000,000	10,110,653		(1,953)			4.128	4.063	MN	52,747	412,800	03/15/2016	11/15/2052
57878#-AA-3	MAYZURE, LLC MAYZURE, LLC				2.C PL	19,296,767	109.0780	21,048,575	19,296,767	19,296,767					5.160	5.200	MON	8,298	995,713	03/25/2019	06/28/2028
58013M-EC-4	MCDONALD'S CORP 6.3% Due 10/15/2037 A015				2.A FE	9,036,410	151.0440	12,838,742	8,500,000	8,963,366		(12,478)			6.300	5.758	AO	113,050	519,750	07/16/2020	10/15/2037
58013M-EF-7	MCDONALD'S CORP 6.3% Due 3/1/2038 MS1				2.A FE	13,267,400	151.0180	18,122,204	12,000,000	12,967,188		(34,314)			6.300	5.555	MS	252,000	756,000	10/02/2009	03/01/2038
58013M-EM-2	MCDONALD'S CORP 2 5/8% Due 1/15/2022 JJ15				2.A FE	7,101,850	102.3730	7,166,075	7,000,000	7,060,331		(41,519)			2.625	1.784	JJ	84,729	91,875	04/07/2020	01/15/2022
58013M-EY-6	MCDONALD'S CORP 3.7% Due 1/30/2026 JJ30			2	2.A FE	10,033,000	113.6590	11,365,906	10,000,000	10,024,525		(4,487)			3.700	3.645	JJ	155,194	370,000	01/29/2019	01/30/2026
58013M-FF-6	MCDONALD'S CORP BASIC			2	2.A FE	4,825,488	117.0070	5,616,328	4,800,000	4,821,889		(2,812)			3.800	3.723	AO	45,600	182,400	06/13/2019	04/01/2028
58013M-FH-2	MCDONALD'S CORP BASIC			2	2.A FE	13,730,185	130.3490	17,466,800	13,400,000	13,722,384		(6,747)			4.450	4.295	MS	198,767	596,300	06/19/2019	09/01/2048
58013M-FJ-8	MCDONALD'S CORP BASIC			2	2.A FE	10,532,900	109.4470	10,944,732	10,000,000	10,522,307		(8,416)			2.625	1.941	MS	87,500	138,177	12/17/2020	09/01/2029
58013M-FK-5	MCDONALD'S CORP BASIC			2	2.A FE	43,604,069	117.4230	45,442,811	38,700,000	43,577,355		(26,714)			3.625	2.962	MS	467,625	135,938	12/02/2020	09/01/2049
58013M-FM-1	MCDONALD'S CORP BASIC			2	2.A FE	15,747,300	105.3140	15,797,171	15,000,000	15,745,151		(2,149)			2.125	1.527	MS	106,250		12/17/2020	03/01/2030
581557-BE-4	MC KESSON CORP 3.796% Due 3/15/2024 MS15			2	2.B FE	7,558,283	109.6600	8,114,824	7,400,000	7,457,773		(18,157)			3.796	3.517	MS	82,711	280,904	01/08/2018	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION CO 5.9% Due 11/1/2039 MN1				1.G FE	2,999,190	147.7620	4,432,854	3,000,000	2,999,325		19			5.900	5.902	MN	29,500	177,000	10/29/2009	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO 4.6% Due 6/1/2044 JD1			2	1.G FE	10,312,700	132.6330	13,263,265	10,000,000	10,294,190		(7,327)			4.600	4.395	JD	38,333	460,000	04/27/2018	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION CO 4 1/8% Due 11/15/2025 MN15			2	1.G FE	6,997,060	115.2960	8,070,687	7,000,000	6,998,478		277			4.125	4.130	MN	36,896	288,750	10/29/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585055-AW-6	MEDTRONIC INC BASIC			2	1.G FE	2,074,220	126.7230	2,534,460	2,000,000	2,070,353		(2,088)			4.500	4.243	MS	26,500	90,000	01/23/2019	03/15/2042
585055-BD-7	MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15			2	1.G FE	35,138,580	132.0740	44,905,305	34,000,000	35,076,703		(28,284)			4.625	4.400	MS	463,014	1,572,500	02/07/2019	03/15/2044
585055-BS-4	MEDTRONIC INC 3 1/2% Due 3/15/2025 MS15				1.G FE	12,690,151	112.0730	13,722,220	12,244,000	12,446,271		(44,402)			3.500	3.078	MS	126,181	428,540	02/18/2015	03/15/2025
585055-BT-2	MEDTRONIC INC 4 3/8% Due 3/15/2035 MS15				1.G FE	5,202,806	134.5990	6,326,140	4,700,000	5,134,068		(23,160)			4.375	3.542	MS	60,545	205,625	11/28/2017	03/15/2035
585055-BU-9	MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15				1.G FE	67,631,350	142.0920	89,856,184	63,238,000	67,275,990		(95,831)			4.625	4.201	MS	861,179	2,924,758	02/14/2019	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC BASIC				1.F FE	10,000,000	114.2040	11,420,369	10,000,000	10,000,000					3.626	3.626	FA	136,982	210,509	01/09/2020	08/15/2049
58517#-AE-0	MEGGITT HOLDINGS INC MEGGITT HOLDINGS INC				2.C Z	12,000,000	103.4600	12,415,251	12,000,000	12,000,000					3.000	3.000	MN	42,000		10/29/2020	11/19/2025
586054-AB-4	MEMORIAL SLOAN-KETTERING 4 1/8% Due 7/1/2052 JJ1				1.D FE	10,696,205	131.3600	13,135,957	10,000,000	10,654,493		(10,704)			4.125	3.768	JJ	206,250	412,500	11/03/2016	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING 4.2% Due 7/1/2055 JJ1				1.D FE	28,942,619	133.5060	38,316,254	28,700,000	28,929,443		(3,333)			4.200	4.155	JJ	602,700	1,205,400	05/25/2016	07/01/2055
589331-AM-9	MERCK & COMPANY INC 5 3/4% Due 11/15/2036 MN15				1.E FE	3,230,373	143.0120	4,933,911	3,450,000	3,282,250		6,054			5.750	6.237	MN	25,348	198,375	05/18/2009	11/15/2036
58933Y-AA-3	MERCK & COMPANY, INC. BASIC				1.E FE	916,749	100.0990	900,887	900,000	900,000		(7,367)			3.875	2.822	JJ	16,081	34,875	12/14/2018	01/15/2021
58933Y-AF-2	MERCK & COMPANY, INC. 2.8% Due 5/18/2023 MN18				1.E FE	20,028,566	105.9750	21,407,014	20,200,000	20,144,776		22,019			2.800	2.920	MN	67,558	565,600	08/20/2018	05/18/2023
58933Y-AJ-4	MERCK & COMPANY, INC. 4.15% Due 5/18/2043 MN18				1.E FE	6,559,195	130.8980	8,508,341	6,500,000	6,553,413		(1,437)			4.150	4.094	MN	32,220	269,750	12/14/2018	05/18/2043
58933Y-AQ-8	MERCK & COMPANY, INC. 2.35% Due 2/10/2022 FA10				1.E FE	2,729,244	102.2800	2,863,844	2,800,000	2,774,285		22,451			2.350	3.201	FA	25,772	65,800	12/14/2018	02/10/2022
58933Y-AR-6	MERCK & COMPANY, INC. BASIC			2	1.E FE	7,441,280	108.7610	7,613,239	7,000,000	7,367,265		(74,015)			2.750	1.350	FA	75,396	96,250	03/10/2020	02/10/2025
58933Y-AT-2	MERCK & COMPANY, INC. 3.7% Due 2/10/2045 FA10			2	1.E FE	55,847,778	124.4120	70,043,790	56,300,000	55,871,814		9,484			3.700	3.746	FA	815,881	2,083,100	05/09/2018	02/10/2045
58933Y-AW-5	MERCK & COMPANY, INC. BASIC			2	1.E FE	18,265,884	132.0950	21,399,363	16,200,000	18,231,981		(35,768)			4.000	3.259	MS	205,200	524,000	04/21/2020	03/07/2049
58933Y-AX-3	MERCK & COMPANY, INC. BASIC			2	1.E FE	4,992,450	116.3120	5,815,588	5,000,000	4,993,641		663			3.400	3.418	MS	53,833	170,000	03/06/2019	03/07/2029
58933Y-BB-0	MERCK & COMPANY, INC. BASIC			2	1.E FE	6,835,150	103.5750	7,250,225	7,000,000	6,837,065		1,915			2.450	2.563	JD	3,335	85,750	06/16/2020	06/24/2050
589433-AB-7	MEREDITH CORP BASIC			2	5.A FE	2,775,375	97.9610	2,644,948	2,700,000	2,757,443		(16,409)			6.875	6.106	FA	77,344	185,625	12/10/2019	02/01/2026
59022C-AB-9	BANK OF AMERICA CORP 6.22% Due 9/15/2026 MS15				2.A FE	14,691,300	127.3740	19,106,159	15,000,000	14,853,175		20,561			6.220	6.427	MS	274,717	933,000	03/09/2011	09/15/2026
59048@-AA-6	MESA AIRLINES INC CERTIFICATES				2.B PL	13,807,665	94.0270	12,982,902	13,807,665	13,807,665					4.750	4.750	JJ	302,426	655,864	11/24/2015	01/15/2028
59156R-AM-0	METLIFE INC. CALL @ MAKE WHOLE + 20BP				1.G FE	10,806,590	146.2460	15,355,819	10,500,000	10,768,744		(9,693)			5.700	5.392	JD	26,600	584,250	07/16/2020	06/15/2035
59156R-AY-4	METLIFE INC. 5 7/8% Due 2/6/2041 FA6				1.G FE	743,785	153.0640	765,319	500,000	739,808		(3,977)			5.875	2.752	FA	11,832	14,688	07/16/2020	02/06/2041
59156R-BD-9	METLIFE INC. 4 1/8% Due 8/13/2042 FA13				1.G FE	18,823,770	127.3330	24,193,226	19,000,000	18,872,814		3,179			4.125	4.170	FA	300,438	783,750	06/04/2019	08/13/2042
59156R-BG-2	METLIFE INC. 4 7/8% Due 11/13/2043 MN13				1.G FE	59,690,624	141.4720	78,799,963	55,700,000	59,380,543		(92,413)			4.875	4.412	MN	362,050	2,715,375	02/26/2019	11/13/2043
59156R-BN-7	METLIFE INC. 4.05% Due 3/1/2045 MS1				1.G FE	69,230,285	128.0620	82,600,241	64,500,000	69,133,670		(123,277)			4.050	3.589	MS	870,750	2,612,250	02/04/2020	03/01/2045
59156R-BR-8	METLIFE INC.			2	1.G FE	20,923,490	138.1930	26,256,753	19,000,000	20,849,024		(45,057)			4.600	3.970	MN	116,533	874,000	10/07/2019	05/13/2046
59217G-BY-4	MET LIFE GLOB FUNDING I				1.D FE	20,532,585	114.4950	23,471,381	20,500,000	20,516,696		(2,513)			3.450	3.435	JD	25,540	707,250	03/05/2019	12/18/2026
59217G-CK-3	MET LIFE GLOB FUNDING I BASIC				1.D FE	4,240,935	111.2270	5,005,197	4,500,000	4,308,003		24,735			3.000	3.724	MS	38,250	135,000	03/09/2018	09/19/2027
594087-AU-2	MICHAELS STORES INC. BASIC			2	5.A FE	2,695,260	108.1980	2,704,938	2,500,000	2,692,234		(3,026)			8.000	5.260	JJ	92,222		12/16/2020	07/15/2027
59450#-AD-9	MICHIGAN GAS UTILITIES MICHIGAN GAS UTILITIES				1.G	11,000,000	106.2270	11,685,010	11,000,000	11,000,000					2.690	2.690	MN	49,317	149,594	04/15/2020	05/01/2025
594918-AJ-3	MICROSOFT CORP 4 1/2% Due 10/1/2040 AO1				1.A FE	1,780,398	139.5920	2,512,651	1,800,000	1,784,422		478			4.500	4.567	AO	20,250	81,000	09/22/2010	10/01/2040
594918-BB-9	MICROSOFT CORP BASIC			2	1.A FE	481,350	108.4450	542,224	500,000	487,115		2,874			2.700	3.376	FA	5,213	13,500	12/14/2018	02/12/2025
594918-BC-7	MICROSOFT CORP BASIC			2	1.A FE	2,013,142	122.9990	2,035,638	1,655,000	2,000,026		(13,116)			3.500	1.770	FA	22,365	28,963	05/27/2020	02/12/2035
594918-BE-3	MICROSOFT CORP 4% Due 2/12/2055 FA12			2	1.A FE	48,522,979	137.8240	68,222,907	49,500,000	48,580,010		10,944			4.000	4.099	FA	764,500	1,980,000	03/04/2019	02/12/2055
594918-BH-6	MICROSOFT CORP BASIC			2	1.A FE	2,762,172	104.1110	2,915,111	2,800,000	2,781,534		9,627			2.650	3.022	MN	11,954	74,200	12/14/2018	11/03/2022
594918-BJ-2	MICROSOFT CORP 3 1/8% Due 11/3/2025 MN3			2	1.A FE	5,581,295	111.7380	6,424,943	5,750,000	5,627,976		22,696			3.125	3.607	MN	28,950	179,688	11/26/2018	11/03/2025
594918-BL-7	MICROSOFT CORP			2	1.A FE	1,883,988	141.6930	2,550,471	1,800,000	1,877,437		(1,810)			4.450	4.167	MN	12,905	80,100	02/03/2017	11/03/2045
594918-BM-5	MICROSOFT CORP 4 3/4% Due 11/3/2055 MN3			2	1.A FE	11,055,189	152.1730	16,282,524	10,700,000	11,037,775		(4,042)			4.750	4.567	MN	81,885	508,250	02/19/2016	11/03/2055
594918-BP-8	MICROSOFT CORP BASIC			2	1.A FE	1,356,866	100.6830	1,409,562	1,400,000	1,389,883		16,435			1.550	2.768	FA	8,620	21,700	12/14/2018	08/08/2021
594918-BR-4	MICROSOFT CORP BASIC			2	1.A FE	16,437,000	109.0860	16,362,943	15,000,000	16,364,734		(72,266)			2.400	0.667	FA	143,000		09/15/2020	08/08/2026
594918-BU-7	MICROSOFT CORP BASIC			2	1.B FE	4,691,254	136.9490	5,445,110	3,976,000	4,681,316		(8,881)			3.950	3.097	FA	62,385	142,240	07/16/2020	08/08/2056
594918-BW-3	MICROSOFT CORP BASIC			2	1.A FE	2,752,484	102.2080	2,861,825	2,800,000	2,782,886		15,131			2.400	2.971	FA	27,067	67,200	12/14/2018	02/06/2022
594918-BX-1	MICROSOFT CORP BASIC			2	1.A FE	983,030	107.3230	1,073,227	1,000,000	989,445		3,191			2.875	3.236	FA	11,580	28,750	12/14/2018	02/06/2024
594918-BY-9	MICROSOFT CORP			2	1.A FE	97,386	113.9550	113,955	100,000	97,984		290			3.300	3.672	FA	1,329	3,300	11/26/2018	02/06/2027
594918-CA-0	MICROSOFT CORP			2	1.A FE	22,220,104	139.6430	30,721,413	22,000,000	22,204,150		(4,425)			4.250	4.190	FA	376,597	935,000	02/22/2017	02/06/2047
594918-CC-6	MICROSOFT CORP 2.525% Due 06/01/50 JD1			2	1.A FE	45,173,136	105.2950	46,698,516	44,350,000	45,161,900		(11,236)			2.525	2.436	JD	93,320	559,919	06/01/2020	06/01/2050
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1			2	1.A FE	69,717,266	108.6910	74,207,704	68,274,000	69,708,954		(8,312)			2.675	2.589	JD	152,194	913,165	10/21/2020	06/01/2060
59523U-AP-2	MID-AMERICA APARTMENTS BASIC			2	2.A FE	17,994,014	117.5740	21,045,665	17,900,000	17,993,597		(11,498)			4.200	4.108	JD	33,413	751,800	01/14/2020	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS BASIC			2	2.A FE	18,119,485	117.3720	19,366,414	16,500,000	17,956,747		(158,301)			3.950	2.709	MS	191,904	651,750	01/09/2020	03/15/2029
59523U-AS-6	MID-AMERICA APARTMENTS BASIC			2	2.A FE	21,251,785	99.8400	21,525,576	21,560,000	21,261,398		9,613			1.700	1.851	FA	141,517		08/21/2020	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
	MID - AMERICA APARTMENTS, L.P. 4.17% Due																				
59531#-AF-7	11/30/2022 MN30				2.A FE	17,000,000	104.9660	17,844,184	17,000,000	17,000,000					4.170	4.170	MN	61,044	708,900	08/17/2012	11/30/2022
595620-AQ-8	MIDAMERICAN ENERGY CO BASIC			2	1.E FE	1,156,620	112.3320	1,347,988	1,200,000	1,166,042		4,695			3.100	3.604	MN	6,200	37,200	12/14/2018	05/01/2027
595620-AR-6	MIDAMERICAN ENERGY CO			2	1.E FE	4,693,373	126.2180	5,932,235	4,700,000	4,693,850		129			3.950	3.958	FA	77,354	185,650	01/23/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG 6 1/8% Due 4/1/2036 AO1				1.G FE	31,589,850	147.6670	36,916,767	25,000,000	30,754,238		(276,506)			6.125	4.055	AO	382,813	1,531,250	11/28/2017	04/01/2036
	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR																				
59833C-AA-0	CAPITAL CO				2.B FE	14,969,700	107.5900	16,138,567	15,000,000	14,980,079		5,640			3.900	3.944	AO	146,250	585,000	03/07/2019	04/01/2024
	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR																				
59833C-AB-8	CAPITAL CO				2.B FE	14,990,250	102.7250	15,408,748	15,000,000	14,996,010		3,067			3.625	3.647	AO	135,938	543,750	03/07/2019	04/01/2022
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC			2	2.C PL	6,605,625	107.9680	7,017,890	6,500,000	6,601,345		(4,280)			6.500	6.138	MJSD	11,736	169,813	10/30/2020	06/20/2027
	MILLENNIUM PIPELINE COMPANY, L SENIOR SECURED																				
60040#-AA-0	NOTES				1.G PL	5,180,906	113.7410	5,892,800	5,180,906	5,180,906					5.330	5.366	MJSD	767	276,142	07/20/2010	06/30/2027
	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9																				
607120-EZ-1					1.F	14,437,453	113.8450	16,436,360	14,437,453	14,437,453					3.810	3.828	FMAN	79,454	536,151	07/18/2013	11/09/2032
608190-AL-8	MOHAWK INDUSTRIES INC BASIC			2	2.A FE	2,078,847	112.1520	2,130,887	1,900,000	2,076,175		(2,672)			3.625	2.483	MN	8,801	34,629	11/03/2020	05/15/2030
609207-AW-5	MONDELEZ INTERNATIONAL INC BASIC			2	2.B FE	9,635,300	100.6180	10,061,772	10,000,000	9,637,047		1,747			2.625	2.806	MS	85,313		09/30/2020	09/04/2050
	MONONGAHELA POWER COMPANY MONOGAHELA POWER COMPANY																				
610202-A*-4					1.G	16,000,000	109.7200	17,555,269	16,000,000	16,000,000					3.230	3.230	MN	66,036	518,236	12/02/2019	11/15/2029
610202-BP-7	MONONGAHELA POWER CO 5.4% Due 12/15/2043 JD15			2	2.A FE	8,493,310	135.4020	11,509,199	8,500,000	8,494,348		117			5.400	5.405	JD	20,400	459,000	11/19/2013	12/15/2043
615369-AM-7	DUN AND BRADSTREET CORP BASIC			2	2.A FE	2,005,194	112.5970	2,043,631	1,815,000	1,990,906		(14,288)			3.250	1.731	JJ	27,200	29,494	05/27/2020	01/15/2028
617446-8C-6	MORGAN STANLEY 4% Due 7/23/2025 JJ23				2.A FE	9,927,465	114.4010	11,096,936	9,700,000	9,818,239		(23,383)			4.000	3.707	JJ	170,289	388,000	12/15/2015	07/23/2025
617446-8N-2	MORGAN STANLEY BASIC			2	1.F FE	10,341,680	160.9790	11,429,513	7,100,000	10,300,208		(41,472)			5.597	3.206	MS	107,074	198,694	07/16/2020	03/24/2051
617446-8P-7	MORGAN STANLEY BASIC			2	1.F FE	10,000,000	116.2250	11,622,505	10,000,000	10,000,000					3.622	3.622	AO	90,550	182,106	03/26/2020	04/01/2031
617446-8Q-5	MORGAN STANLEY BASIC			2	1.F FE	5,000,000	105.7030	5,285,174	5,000,000	5,000,000					2.188	2.188	AO	19,145	54,700	04/23/2020	04/28/2026
61744Y-AK-4	MORGAN STANLEY BASIC			2	2.A FE	61,709,390	114.1300	70,760,413	62,000,000	61,760,814		21,100			3.591	3.640	JJ	983,336	2,226,420	03/02/2018	07/22/2028
61746B-DJ-2	MORGAN STANLEY 3 3/4% Due 2/25/2023 FA25				2.A FE	11,834,548	107.1950	12,809,851	11,950,000	11,918,586		13,698			3.750	3.878	FA	156,844	448,125	11/15/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY 3 7/8% Due 4/29/2024 AO29				2.A FE	6,010,800	110.7690	6,646,130	6,000,000	6,004,268		(1,181)			3.875	3.852	AO	40,042	232,500	09/18/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY 3 7/8% Due 1/27/2026 JJ27				2.A FE	37,663,800	114.6850	42,433,482	37,000,000	37,394,964		(70,000)			3.875	3.642	JJ	613,326	1,433,750	05/02/2017	01/27/2026
61746B-EA-0	MORGAN STANLEY 2 1/2% Due 4/21/2021 AO21				2.A FE	24,929,350	100.6450	25,161,259	25,000,000	24,995,429		14,750			2.500	2.561	AO	121,528	625,000	04/25/2016	04/21/2021
61746B-EF-9	MORGAN STANLEY				2.A FE	7,709,909	114.6750	8,830,005	7,700,000	7,713,953		(422)			3.625	3.588	JJ	124,831	270,063	04/21/2020	01/20/2027
61746B-EG-7	MORGAN STANLEY				2.A FE	10,682,900	135.8920	13,589,222	10,000,000	10,643,743		(13,887)			4.375	3.976	JJ	193,229	437,500	01/24/2018	01/22/2047
61747W-AL-3	MORGAN STANLEY 5 1/2% Due 7/28/2021 JJ28				2.A FE	19,625,799	102.8970	17,801,200	17,300,000	17,581,067		(479,602)			5.500	2.632	JJ	404,388	951,500	10/24/2016	07/28/2021
61747Y-DY-8	MORGAN STANLEY 4.3% Due 1/27/2045 JJ27				2.A FE	26,523,690	133.2110	33,302,847	25,000,000	26,488,006		(40,649)			4.300	3.901	JJ	459,861	1,075,000	10/04/2019	01/27/2045
61761J-3R-8	MORGAN STANLEY 3 1/8% Due 7/27/2026 JJ27				2.A FE	14,615,860	111.7930	16,321,721	14,600,000	14,609,774		(1,621)			3.125	3.112	JJ	195,174	456,250	09/27/2016	07/27/2026
62927@-AA-6	NHL US FUNDING LP SENIOR SECURED NOTES				2.B PL	4,000,000	110.3470	4,413,880	4,000,000	4,000,000					4.180	4.202	MJSD	8,824	167,200	09/19/2014	09/29/2024
62927@-AB-4	NHL US FUNDING LP SENIOR SECURED NOTES				2.B PL	29,000,000	114.3310	33,155,864	29,000,000	29,000,000					4.330	4.354	MJSD	66,273	1,269,354	09/19/2014	09/29/2026
62927@-AF-5	NHL US FUNDING LP NHL US FUNDING LP				2.B PL	5,000,000	107.2650	5,363,234	5,000,000	5,000,000					3.040	3.052	MJSD	8,022	50,244	07/31/2020	08/13/2027
62927@-AH-1	NHL US FUNDING LP NHL US FUNDING LP				2.B PL	5,000,000	109.2300	5,461,489	5,000,000	5,000,000					3.390	3.404	MJSD	8,946	42,375	10/14/2020	08/13/2032
62952E-AC-1	NYU HOSPITALS CENTER 4.784% Due 7/1/2044 JJ1				1.G FE	19,772,652	126.1690	24,476,854	19,400,000	19,728,708		(8,206)			4.784	4.661	JJ	464,048	928,096	07/01/2015	07/01/2044
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC			2	2.C FE	44,888,544	119.1590	45,697,629	38,350,000	44,789,801		(98,396)			4.300	2.065	JD	59,549	867,525	12/10/2020	06/18/2029
62963#-AA-9	NRP (OPERATING) LLC NRP OPERATING LLC				4.A	2,256,902	93.9360	2,141,462	2,279,699	2,275,589		6,988			5.550	6.202	JD	4,217	126,523	10/31/2018	06/19/2023
62963#-AE-1	NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28				4.A	7,763,683	92.9400	7,159,910	7,703,793	7,704,223		(430)			5.820	5.810	MS	115,827	448,361	10/31/2018	03/28/2024
62963#-AG-6	NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25				4.A	3,636,363	96.6070	3,512,993	3,636,363	3,636,363					8.920	8.920	MS	86,497	324,364	02/26/2009	03/25/2024
62979*-AA-5	NSA OP, LP NSA OP, LP				2.B PL	8,000,000	106.8690	8,549,524	8,000,000	8,000,000					3.980	3.980	FA	107,018	318,400	09/06/2019	08/30/2029
631005-BF-1	NARRAGANSETT ELECTRIC 4.17% Due 12/10/2042 JD10				1.G FE	8,612,959	118.9150	10,583,454	8,900,000	8,650,948		6,458			4.170	4.367	JD	21,649	371,130	06/10/2015	12/10/2042
63636#-AB-2	NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE				2.A PL	10,000,000	110.7790	11,077,910	10,000,000	10,000,000					3.610	3.610	JD	16,044	361,000	08/15/2017	08/10/2027
637071-AM-3	NATIONAL-OILWELL VARCO INC BASIC			2	2.A FE	2,203,729	104.4850	2,246,437	2,150,000	2,203,373		(356)			3.600	3.269	JD	6,450		12/03/2020	12/01/2029
637432-CT-0	NATIONAL RURAL UTILITIES CALL @ MAKE WHOLE +25BP				1.F FE	16,638,133	157.4980	21,262,280	13,500,000	15,384,388		(114,760)			8.000	6.240	MS	360,000	1,080,000	07/28/2004	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITIES 3.4% Due 11/15/2023 MN15			2	1.E FE	9,992,300	107.9500	10,794,985	10,000,000	9,997,549		799			3.400	3.409	MN	43,444	340,000	10/29/2013	11/15/2023
63743H-ER-9	NATIONAL RURAL UTIL COOP BASIC				1.F FE	7,453,050	100.5170	7,538,748	7,500,000	7,495,950		19,424			2.900	3.167	MS	64,042	217,500	09/28/2018	03/15/2021
637639-AB-1	NATIONAL SECS CLEARING BASIC			2	1.B FE	15,470,545	103.5540	16,050,908	15,500,000	15,474,473		3,928			1.500	1.540	AO	43,917	116,250	04/16/2020	04/23/2025
638612-AM-3	NATIONWIDE FINANCIAL SER BASIC			2	1.F FE	69,192,240	111.6940	74,834,821	67,000,000	69,150,334		(39,634)			3.900	3.715	MN	225,008	2,678,325	02/04/2020	11/30/2049
63934E-AT-5	NAVISTAR INTERNATIONAL BASIC			2	5.A FE	11,094,500	104.8010	11,339,471	10,820,000	10,943,685		(62,246)			6.625	5.956	MN	119,471	716,825	12/04/2019	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63946B-AG-5	NBCUNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 A01				1.G FE	11,050,950	152.3120	15,231,205	10,000,000	10,897,486		(26,625)			5.950	5.207	AO	148,750	595,000	06/12/2014	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15				1.G FE	12,485,431	130.9580	16,369,809	12,500,000	12,486,080		342			4.450	4.458	JJ	256,493	556,250	01/25/2016	01/15/2043
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT				1.F PL	7,858,405	116.9700	9,191,981	7,858,405	7,858,405					6.210	6.258	MJSD	1,356	488,007	02/13/2008	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC				2.C PL	23,158,771	109.0180	25,247,148	23,158,771	23,158,771					4.430	4.430	MS	259,333	1,025,934	10/06/2017	09/30/2041
641062-AD-6	NESTLE HOLDINGS INC BASIC			2	1.D FE	13,960,380	107.7730	15,088,241	14,000,000	13,977,543		7,722			3.350	3.412	MS	126,369	469,000	09/19/2018	09/24/2023
641062-AF-1	NESTLE HOLDINGS INC BASIC			2	1.D FE	5,612,585	117.2310	6,447,700	5,500,000	5,592,999		(10,741)			3.625	3.368	MS	53,720	199,375	01/29/2019	09/24/2028
641062-AN-4	NESTLE HOLDINGS INC BASIC			2	1.D FE	79,388,052	132.5750	101,684,850	76,700,000	79,329,843		(61,979)			4.000	3.787	MS	826,656	3,068,000	11/21/2019	09/24/2048
641062-AS-3	NESTLE HOLDINGS INC BASIC			2	1.D FE	41,547,160	99.9980	41,499,334	41,500,000	41,544,756		(2,404)			1.000	0.983	MS	122,194		11/16/2020	09/15/2027
64116#-AB-9	NETRALITY PROPERTY SUB TRUST SENIOR SECURED				2.C PL	13,000,000	102.8900	13,375,753	13,000,000	13,000,000					4.960	4.960	AO	152,244	644,800	03/21/2017	04/06/2022
64116#-AD-5	NETRALITY PROPERTY SUB TRUST SENIOR SECURED				2.C PL	16,000,000	107.5720	17,211,538	16,000,000	16,000,000					5.240	5.240	AO	197,956	838,400	03/21/2017	04/06/2024
64116#-AE-3	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST				2.C PL	3,000,000	104.4050	3,132,156	3,000,000	3,000,000					4.080	4.080	AO	28,220	121,720	10/22/2019	10/08/2024
64116#-AF-0	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST				2.C PL	5,000,000	105.9730	5,298,669	5,000,000	5,000,000					4.270	4.270	AO	49,224	212,314	10/22/2019	10/08/2026
641423-BP-2	NEVADA POWER CO CALL @ MAKE WHOLE +30BP				1.F FE	7,028,654	151.3800	11,202,121	7,400,000	7,120,992		9,776			6.650	7.055	AO	123,025	492,100	06/21/2006	04/01/2036
641423-BU-1	NEVADA POWER CO 6 3/4% Due 7/1/2037 JJ1				1.F FE	8,062,312	150.7880	11,761,440	7,800,000	8,004,353		(6,990)			6.750	6.486	JJ	263,250	526,500	10/29/2009	07/01/2037
644188-BF-0	NEW ENGLAND POWER CO BASIC			2	1.G FE	4,966,300	118.2380	5,911,896	5,000,000	4,968,262		664			3.800	3.838	JD	13,722	190,000	11/30/2017	12/05/2047
646025-C#-1	NEW JERSEY RESOURCES CORP NEW JERSEY RESOURCES CORP				2.A	16,000,000	110.2360	17,637,822	16,000,000	16,000,000					3.290	3.290	JJ	239,804	485,458	08/26/2019	07/17/2029
646025-C@-3	NEW JERESY RESOURCES CORP NEW JERSEY RESOURCES CORP				2.A	8,000,000	114.8600	9,188,779	8,000,000	8,000,000					3.960	3.960	JD	20,240	316,800	06/14/2018	06/08/2028
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE, I SERIES B				2.B	11,000,000	107.3060	11,803,649	11,000,000	11,000,000					3.640	3.640	JJ	167,946	400,400	07/17/2014	07/30/2024
64760@-AA-2	NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL				1.G	18,873,223	114.6490	21,637,964	18,873,223	18,873,223					4.270	4.308	MON	35,817	806,498	07/11/2017	08/15/2032
649322-AA-2	NY & PRESBYTERIAN HOSPIT 4.024% Due 8/1/2045 FA1				1.C FE	18,565,100	125.4650	25,092,909	20,000,000	18,708,760		28,468			4.024	4.459	FA	335,333	804,800	06/18/2015	08/01/2045
649322-AD-6	NY & PRESBYTERIAN HOSPIT 4.063% Due 8/1/2056 FA1				1.C FE	5,154,250	129.6920	6,484,608	5,000,000	5,147,290		(1,886)			4.063	3.909	FA	84,646	203,150	11/03/2016	08/01/2056
651639-AP-1	NEWMONT CORPORATION 4 7/8% Due 3/15/2042 MS15			2	2.A FE	23,512,027	135.4230	33,246,442	24,550,000	23,607,790		19,010			4.875	5.154	MS	352,395	1,196,813	07/24/2017	03/15/2042
651639-AW-6	NEWMONT CORPORATION CALL @MAKE WHOLE +25BP				2.A FE	445,904	145.4740	581,895	400,000	443,171		(2,068)			5.875	4.819	AO	5,875	23,500	08/28/2019	04/01/2035
651639-AX-4	NEWMONT CORPORATION BASIC			2	2.A FE	21,049,510	109.3230	22,957,732	21,000,000	21,046,735		(4,025)			2.800	2.770	AO	147,000	612,500	01/21/2020	10/01/2029
651639-AY-2	NEWMONT CORPORATION BASIC			2	2.A FE	2,023,443	105.3200	2,137,995	2,030,000	2,023,816		373			2.250	2.285	AO	11,419	24,487	05/27/2020	10/01/2030
65336Y-AN-3	NEXSTAR BROADCASTING INC BASIC			2	4.C FE	1,113,420	104.7070	1,151,773	1,100,000	1,113,057		(363)			4.750	4.472	MN	13,933		10/29/2020	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL			2	2.A FE	7,378,984	114.0320	8,438,348	7,400,000	7,385,864		1,956			3.550	3.584	MN	43,783	262,700	04/25/2017	05/01/2027
65343H-AA-9	NEXSTAR ESCROW INC BASIC			2	4.C FE	7,315,500	107.5260	7,741,857	7,200,000	7,301,980		(12,881)			5.625	5.265	JJ	186,750	360,375	09/16/2020	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER 4.119% Due 11/28/2042 MN28				1.G FE	25,191,029	122.1530	33,347,728	27,300,000	25,469,370		46,791			4.119	4.605	MN	103,078	1,124,487	12/28/2015	11/28/2042
654106-AE-3	NIKE, INC. CL B			2	1.E FE	16,354,015	129.6890	20,750,217	16,000,000	16,327,946		(8,277)			3.875	3.745	MN	103,333	620,000	08/14/2017	11/01/2045
654106-AF-0	NIKE, INC. CL B 2 3/8% Due 11/1/2026 MN1			2	1.E FE	9,286,794	109.4290	10,176,866	9,300,000	9,291,962		1,270			2.375	2.391	MN	36,813	220,875	10/18/2016	11/01/2026
654106-AG-8	NIKE, INC. CL B 3 3/8% Due 11/1/2046 MN1			2	1.E FE	37,996,385	120.4460	48,178,471	40,000,000	38,143,971		42,447			3.375	3.654	MN	225,000	1,350,000	09/19/2017	11/01/2046
654106-AK-9	NIKE, INC. CL B BASIC			2	1.E FE	2,008,694	113.2680	2,044,491	1,805,000	1,997,047		(11,647)			2.850	1.576	MS	13,432	25,721	05/27/2020	03/27/2030
654106-AL-7	NIKE, INC. CL B BASIC			2	1.E FE	1,171,820	116.9290	1,169,287	1,000,000	1,168,581		(3,239)			3.250	2.152	MS	8,486	16,250	07/16/2020	03/27/2040
654106-AM-5	NIKE, INC. CL B BASIC			2	1.E FE	119,820,364	123.5190	126,854,251	102,700,000	119,684,151		(136,213)			3.375	2.558	MS	905,044	1,434,375	10/06/2020	03/27/2050
65473Q-AX-1	NISOURCE FINANCE CORP 5.95% Due 6/15/2041 JD15			2	2.B FE	10,660,600	143.1950	14,319,509	10,000,000	10,567,298		(15,382)			5.950	5.479	JD	26,444	595,000	10/18/2013	06/15/2041
65473Q-BB-8	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15			2	2.B FE	9,585,640	136.8820	12,319,401	9,000,000	9,510,488		(13,180)			5.250	4.825	FA	178,500	472,500	06/16/2014	02/15/2043
65473Q-BD-4	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1			2	2.B FE	34,337,618	144.1590	49,374,326	34,250,000	34,346,275		(494)			5.650	5.622	FA	806,302	1,921,000	07/16/2020	02/01/2045
65473Q-BE-2	NISOURCE FINANCE CORP			2	2.B FE	12,756,520	113.3610	14,736,994	13,000,000	12,822,398		24,203			3.490	3.732	MN	57,973	453,700	03/12/2018	05/15/2027
65473Q-BG-7	NISOURCE FINANCE CORP BASIC			2	2.B FE	9,344,919	122.9110	11,430,719	9,300,000	9,342,932		(896)			3.950	3.922	MS	92,858	367,350	01/09/2018	03/30/2048
654740-BH-1	NISSAN MOTOR ACCEPTANCE BASIC				2.C FE	24,959,250	104.6950	26,173,839	25,000,000	24,981,069		8,123			3.450	3.486	MS	253,958	862,500	03/15/2018	03/15/2023
654894-AF-1	NOBLE AFFILIATES INC 8% Due 4/1/2027 A01				2.C FE	9,086,560	135.4380	10,835,011	8,000,000	8,474,636		(59,159)			8.000	6.818	AO	160,000	640,000	05/13/2004	04/01/2027
655044-AE-5	NOBLE ENERGY INC 6% Due 3/1/2041 MS1			2	2.C FE	10,092,740	150.3880	15,189,237	10,100,000	10,094,434		116			6.000	6.005	MS	202,000	606,000	04/01/2011	03/01/2041
655044-AG-0	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15			2	2.C FE	6,090,695	141.7360	8,645,910	6,100,000	6,092,063		176			5.250	5.260	MN	40,921	320,250	11/25/2013	11/15/2043
655044-AN-5	NOBLE ENERGY INC BASIC			2	2.C FE	11,475,475	140.8680	17,608,464	12,500,000	11,506,124		16,118			4.950	5.523	FA	233,750	618,750	02/21/2019	08/15/2047
655044-AP-0	NOBLE ENERGY INC BASIC			2	2.C FE	16,183,640	115.8040	18,007,445	15,550,000	16,109,599		(69,330)			3.850	3.251	JJ	276,056	417,725	07/15/2020	01/15/2028
655663-D@-8	NORDSON CORP NORDSON				2.C	1,980,760	100.6810	2,013,622	2,000,000	1,990,046		8,581			2.620	3.508	JJ	22,561	52,400	05/30/2019	07/26/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655663-E@-7	NORDSON CORP 2.89% Due 7/28/2025 JJ28				2.C	12,857,143	103.6130	13,321,653	12,857,143	12,857,143					2.890	2.890	JJ	157,918	371,571	05/05/2015	07/28/2025
655844-AJ-7	NORFOLK SOUTHERN CORP 7.8% Due 5/15/2027 MN15				2.A FE	41,817	135.8240	50,255	37,000	38,956		(238)			7.800	6.765	MN	369	2,886	08/21/1998	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP CALL @ MAKE WHOLE +20BP				2.A FE	19,630,000	126.2440	24,781,744	19,630,000	19,630,000					5.640	5.640	MN	135,316	1,107,132	05/17/2005	05/17/2029
655844-BR-8	NORFOLK SOUTHERN CORP 4.65% Due 1/15/2046 JJ15			2	2.A FE	675,355	134.2670	671,336	500,000	673,142		(2,213)			4.650	2.709	JJ	10,721		07/16/2020	01/15/2046
655844-CD-8	NORFOLK SOUTHERN CORP BASIC			2	2.A FE	6,936,230	114.1630	7,991,405	7,000,000	6,937,656		1,236			3.400	3.449	MN	39,667	236,017	10/24/2019	11/01/2049
655844-CH-9	NORFOLK SOUTHERN CORP BASIC			2	2.A FE	48,518,550	108.9820	50,131,705	46,000,000	48,509,564		(8,986)			3.155	2.901	MN	185,444	725,650	10/23/2020	05/15/2055
662352-AB-9	NORTHWELL HEALTHCARE INC 6.15% Due 11/1/2043 MN1				1.G FE	11,041,845	141.9410	15,613,470	11,000,000	11,036,238		(783)			6.150	6.122	MN	112,750	676,500	10/02/2013	11/01/2043
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY NORTHERN ILLINOIS GAS COMPANY				1.D	4,000,000	120.0000	4,800,000	4,000,000	4,000,000					4.080	4.080	FA	61,200	163,200	08/21/2018	08/16/2039
665501-AL-6	NORTHERN NATURAL GAS CO BASIC			2	1.F FE	29,994,900	121.3600	36,407,980	30,000,000	29,995,040		90			4.300	4.301	JJ	594,833	1,290,000	07/12/2018	01/15/2049
665772-CC-1	NORTHERN STATES POWER CO 6.2% Due 7/1/2037 JJ1				1.F FE	9,247,176	151.4000	14,080,159	9,300,000	9,260,109		1,353			6.200	6.242	JJ	288,300	576,600	06/19/2007	07/01/2037
665772-CQ-0	NORTHERN STATES POWER CO BASIC			2	1.E FE	16,962,441	122.6420	19,806,631	16,150,000	16,943,917		(20,356)			3.600	3.308	MS	171,190	581,400	10/16/2019	09/15/2047
665789-BA-0	NORTHERN STATES PWR-WISC BASIC			2	1.E FE	8,775,916	126.3350	10,359,434	8,200,000	8,762,830		(11,729)			4.200	3.788	MS	114,800	344,400	01/09/2020	09/01/2048
666807-BN-1	NORTHROP GRUMMAN CORP BASIC			2	2.B FE	20,682,535	113.1590	24,187,760	21,375,000	20,815,775		67,207			3.250	3.670	JJ	320,328	694,688	09/04/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP BASIC			2	2.B FE	1,417,650	125.0350	1,875,527	1,500,000	1,420,635		1,538			4.030	4.367	AO	12,762	60,450	01/24/2019	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP BASIC			2	2.B FE	12,335,800	123.7960	12,379,606	10,000,000	12,329,847		(5,953)			4.400	1.630	MN	73,333		12/18/2020	05/01/2030
666807-BU-5	NORTHROP GRUMMAN CORP BASIC			2	2.B FE	55,350,100	148.5680	56,158,717	37,800,000	55,296,067		(54,033)			5.250	2.877	MN	330,750	540,458	12/18/2020	05/01/2050
668074-H*-1	NORTHWESTERN CORP NORTHWESTERN CORP				1.G	8,000,000	110.7460	8,859,706	8,000,000	8,000,000					3.210	3.210	MN	32,813	128,400	04/14/2020	05/15/2030
668074-H@-9	NORTHWESTERN CORP NORTHWESTERN CORP				1.G	5,000,000	110.7460	5,537,316	5,000,000	5,000,000					3.210	3.210	MN	20,508	80,250	04/14/2020	05/15/2030
66989H-AE-8	NOVARTIS CAPITAL CORP BASIC				1.D FE	2,917,800	103.7450	3,112,342	3,000,000	2,964,073		20,010			2.400	3.120	MS	20,000	72,000	08/20/2018	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL CORP 3.4% Due 5/6/2024 MN6				1.D FE	13,900,180	109.8240	15,375,323	14,000,000	13,963,150		10,211			3.400	3.484	MN	72,722	476,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP 4.4% Due 5/6/2044 MN6				1.D FE	14,021,124	137.6160	18,853,345	13,700,000	13,995,891		(7,780)			4.400	4.250	MN	92,094	602,800	02/09/2017	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORP BASIC			2	1.D FE	9,964,440	110.7060	9,963,544	9,000,000	9,952,631		(11,809)			3.000	0.677	MN	30,750		12/08/2020	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORP 4% Due 11/20/2045 MN20			2	1.D FE	17,309,630	130.8510	20,936,111	16,000,000	17,189,435		(30,305)			4.000	3.542	MN	72,889	640,000	10/28/2016	11/20/2045
66989H-AQ-1	NOVARTIS CAPITAL CORP BASIC			2	1.D FE	7,438,340	106.5900	7,461,291	7,000,000	7,406,905		(31,435)			2.000	0.992	FA	53,278	70,000	07/08/2020	02/14/2027
66989H-AS-7	NOVARTIS CAPITAL CORP BASIC			2	1.D FE	13,189,603	109.9180	13,080,189	11,900,000	13,168,673		(20,930)			2.750	2.249	FA	124,537	163,625	04/21/2020	08/14/2050
67021C-AN-7	NSTAR ELECTRIC CO BASIC			2	1.F FE	2,106,160	114.5070	2,290,146	2,000,000	2,093,169		(10,168)			3.250	2.610	MN	8,306	65,000	09/16/2019	05/15/2029
670346-AH-8	NUCOR CORP. 6.4% Due 12/1/2037 JD1				2.A FE	1,996,480	152.5400	3,050,797	2,000,000	1,997,337		85			6.400	6.413	JD	10,667	128,000	12/17/2007	12/01/2037
670346-AN-5	NUCOR CORP. 5.2% Due 8/1/2043 FA1			2	2.A FE	44,467,663	143.2040	63,654,354	44,450,000	44,462,577		(1,235)			5.200	5.196	FA	963,083	2,311,400	12/03/2015	08/01/2043
670346-AP-0	NUCOR CORP. BASIC			2	2.A FE	5,213,950	118.0210	5,901,042	5,000,000	5,178,004		(21,873)			3.950	3.381	MN	32,917	197,500	05/01/2019	05/01/2028
670346-AT-2	NUCOR CORP. 2.979% Due 12/15/2055 JD15			2	2.A FE	8,029,875	104.5190	7,838,959	7,500,000	8,029,215		(660)			2.979	2.665	JD	9,930	4,965	12/07/2020	12/15/2055
67066G-AD-6	NVDIA CORP 2.2% Due 9/16/2021 MS16			2	1.F FE	15,172,836	101.2100	15,383,877	15,200,000	15,195,323		6,469			2.200	2.244	MS	97,533	334,400	12/14/2018	09/16/2021
67066G-AE-4	NVDIA CORP 3.2% Due 9/16/2026 MS16			2	1.F FE	9,953,165	113.2940	11,329,354	10,000,000	9,967,169		5,071			3.200	3.263	MS	93,333	320,000	12/14/2018	09/16/2026
67066G-AF-1	NVDIA CORP BASIC			2	1.F FE	2,004,454	112.4990	2,058,733	1,830,000	1,994,583		(9,871)			2.850	1.765	AO	13,039	26,222	05/27/2020	04/01/2030
67066G-AH-7	NVDIA CORP BASIC			2	1.F FE	96,911,005	121.2240	101,343,126	83,600,000	96,819,308		(91,697)			3.500	2.703	AO	731,500	582,468	11/10/2020	04/01/2050
67066G-AJ-3	NVDIA CORP BASIC			2	1.F FE	10,343,574	128.3400	11,101,405	8,650,000	10,331,930		(11,644)			3.700	2.865	AO	80,013	151,613	10/21/2020	04/01/2060
67080L-AA-3	NUVEEN LLC BASIC			2	1.C FE	26,132,970	119.3960	31,042,961	26,000,000	26,112,374		(13,435)			4.000	3.930	MN	173,333	1,040,000	04/09/2019	11/01/2028
67103H-AK-3	O'REILLY AUTOMOTIVE INC BASIC			2	2.B FE	14,215,397	100.1210	14,317,344	14,300,000	14,217,040		1,643			1.750	1.812	MS	68,124		10/22/2020	03/15/2031
671056-AF-8	OSI GROUP, LLC OSI GROUP, LLC				2.C PL	5,000,000	109.6900	5,484,506	5,000,000	5,000,000					4.350	4.350	MS	59,813	217,500	03/26/2018	03/22/2028
674599-EE-1	OCCIDENTAL PETROLEUM BASIC			2	3.B FE	500,000	104.2160	521,078	500,000	500,000					5.500	5.500	JD	688		12/08/2020	12/01/2025
677415-CP-4	OHIO POWER COR BASIC				1.G FE	1,055,910	103.7100	1,037,096	1,000,000	1,015,543		(20,174)			5.375	3.258	AO	13,438	53,750	12/14/2018	10/01/2021
677415-CQ-2	OHIO POWER COR BASIC				1.G FE	4,924,700	127.8780	6,393,878	5,000,000	4,928,475		1,375			4.150	4.239	AO	51,875	207,500	05/16/2018	04/01/2048
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A016				3.A	7,193,041	104.0470	7,249,648	6,967,649	7,104,747		(22,449)			6.710	6.252	AO	97,402	456,756	08/25/2016	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A015				3.A	11,531,865	104.1460	11,462,425	11,006,135	11,279,184		(44,528)			6.710	6.136	AO	155,908	727,690	08/25/2016	02/15/2026
678858-BN-0	OKLAHOMA GAS AND ELECTRIC 3.9% Due 5/1/2043 MN1			2	1.G FE	13,736,450	114.6880	14,909,407	13,000,000	13,657,292		(19,636)			3.900	3.565	MN	84,500	507,000	10/26/2016	05/01/2043
678858-BP-5	OKLAHOMA GAS AND ELECTRIC 4.55% Due 3/15/2044 MS15			2	1.G FE	8,400,185	124.4600	9,956,817	8,000,000	8,366,780		(9,478)			4.550	4.234	MS	107,178	364,000	05/01/2017	03/15/2044
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC 4% Due 12/15/2044 JD15			2	1.G FE	14,300,880	116.1140	16,836,597	14,500,000	14,313,611		4,127			4.000	4.082	JD	25,778	580,000	03/24/2017	12/15/2044
678858-BR-1	OKLAHOMA GAS AND ELECTRIC			2	1.G FE	10,325,050	122.8630	12,286,294	10,000,000	10,303,915		(6,895)			4.150	3.959	AO	103,750	415,000	10/12/2017	04/01/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC BASIC			2	1.G FE	5,980,920	117.9510	7,077,031	6,000,000	5,982,170		378			3.850	3.868	FA	87,267	231,000	08/08/2017	08/15/2047
681919-BB-1	OMNICOM GROUP BASIC			2	2.A FE	9,965,600	106.3270	10,632,667	10,000,000	9,968,552		2,952			2.450	2.488	AO	41,514	169,458	02/19/2020	04/30/2030

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
68217F-AA-0	OMNICOM GROUP INC BASIC			2	2.A FE	19,093,540	114.0560	21,670,699	19,000,000	19,073,884		(13,328)			3.600	3.514	AO	144,400	684,000	06/14/2019	04/15/2026
68233J-A*-5	ONCOR ELECTRIC DELIVERY SERVICES SENIOR NOTES				1.F	16,000,000	112.4030	17,984,547	16,000,000	16,000,000					3.860	3.860	JD	48,036	617,600	05/28/2019	12/03/2025
68233J-A@-3	ONCOR ELECTRIC DELIVERY SERVICES LLC SENIOR NOTES				1.F	9,000,000	112.5860	10,132,696	9,000,000	9,000,000					3.860	3.860	JJ	161,155	347,400	05/28/2019	01/14/2026
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3 3/4% Due 4/1/2045 A01			2	1.F FE	9,722,700	122.7420	12,274,190	10,000,000	9,746,972		6,169			3.750	3.913	AO	93,750	375,000	11/16/2016	04/01/2045
68233J-BD-5	ONCOR ELECTRIC DELIVERY BASIC			2	1.F FE	25,616,782	123.6930	30,923,246	25,000,000	25,600,513		(14,703)			3.800	3.652	MS	240,139	950,000	10/10/2019	09/30/2047
68233J-BG-8	ONCOR ELECTRIC DELIVERY BASIC			2	1.F FE	12,354,760	130.0070	14,300,770	11,000,000	12,316,820		(29,091)			4.100	3.420	MN	57,628	451,000	10/22/2019	11/15/2048
68233J-BP-8	ONCOR ELECTRIC DELIVERY BASIC			2	1.F FE	48,716,864	124.6620	56,471,674	45,300,000	48,636,185		(73,079)			3.800	3.385	JD	143,450	1,721,400	11/21/2019	06/01/2049
68233J-BR-4	ONCOR ELECTRIC DELIVERY 3.1% Due 09/15/2049 MS15			2	1.F FE	18,617,313	113.8750	21,066,891	18,500,000	18,615,049		(2,180)			3.100	3.067	MS	168,864	578,279	11/21/2019	09/15/2049
68233J-BU-7	ONCOR ELECTRIC DELIVERY 2.75% Due 5/15/2030 MN 15			2	1.F FE	7,621,306	111.8820	7,831,730	7,000,000	7,599,014		(22,292)			2.750	1.732	MN	24,597	125,660	08/17/2020	05/15/2030
68233J-BV-5	ONCOR ELECTRIC DELIVERY 3.7% Due 5/15/2050 MN 15			2	1.F FE	4,985,508	124.7410	6,237,037	5,000,000	4,986,072		563			3.700	3.716	MN	23,639	120,764	08/17/2020	05/15/2050
68235P-AF-5	ONE GAS INC 4.658% Due 2/1/2044 FA1			2	1.F FE	11,258,214	130.7050	13,658,648	10,450,000	11,223,795		(20,947)			4.658	4.145	FA	202,817	486,761	11/04/2019	02/01/2044
68235P-AG-3	ONE GAS INC BASIC			2	1.F FE	26,487,285	132.2720	33,134,197	25,050,000	26,450,697		(26,499)			4.500	4.146	MN	187,875	1,094,625	04/29/2020	11/01/2048
682680-AN-3	ONEOK INC CALL @ MAKE WHOLE +25 BASIS PO				2.C FE	7,015,380	122.4040	8,568,255	7,000,000	7,010,585		(453)			6.000	5.984	JD	18,667	420,000	06/14/2005	06/15/2035
682680-AT-0	ONEOK INC BASIC			2	2.C FE	23,527,638	112.4110	24,955,332	22,200,000	23,530,214		197			4.950	4.550	JJ	512,820	356,400	12/16/2020	07/13/2047
682680-AU-7	ONEOK INC BASIC			2	2.C FE	12,639,702	114.3660	14,181,442	12,400,000	12,607,711		(18,115)			4.550	4.276	JJ	260,159	466,375	11/19/2020	07/15/2028
682680-AV-5	ONEOK INC BASIC			2	2.C FE	6,870,500	116.4320	8,150,213	7,000,000	6,874,359		1,978			5.200	5.325	JJ	167,844	364,000	01/23/2019	07/15/2048
682680-AW-3	ONEOK INC BASIC			2	2.C FE	1,047,380	113.2690	1,132,690	1,000,000	1,040,837		(4,326)			4.350	3.752	MS	12,808	43,500	06/13/2019	03/15/2029
682680-AY-9	ONEOK INC BASIC			2	2.C FE	13,540,658	107.3010	14,592,901	13,600,000	13,546,272		4,433			3.400	3.453	MS	154,133	399,311	12/01/2020	09/01/2029
682680-AZ-6	ONEOK INC BASIC			2	2.C FE	10,253,803	105.7080	10,623,689	10,050,000	10,253,907		10			4.450	4.324	MS	149,075	267,247	12/22/2020	09/01/2049
682680-BD-4	ONEOK INC BASIC			2	2.B FE	999,430	119.7600	1,197,600	1,000,000	999,430					5.850	5.864	JJ	26,975	11,050	05/04/2020	01/15/2026
682680-BE-2	ONEOK INC BASIC			2	2.B FE	12,817,700	128.3900	12,839,008	10,000,000	12,812,971		(4,729)			6.350	3.011	JJ	292,806		12/22/2020	01/15/2031
682680-BF-9	ONEOK INC BASIC			2	2.B FE	6,204,190	140.8900	8,453,425	6,000,000	6,202,890		(1,300)			7.150	6.871	JJ	197,817	67,528	07/16/2020	01/15/2051
68268N-AG-8	ONEOK PARTNERS 6 1/8% Due 2/1/2041 FA1			2	2.B FE	7,452,000	119.2590	8,944,401	7,500,000	7,459,734		994			6.125	6.172	FA	191,406	459,375	01/21/2011	02/01/2041
68347@-AA-5	OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC				2.C YE	21,853,893	114.3850	24,997,654	21,853,893	21,853,893					5.330	5.367	MJSD	3,236	1,155,914	10/22/2019	03/31/2034
68389X-AH-8	ORACLE SYSTEMS CORP 6 1/8% Due 7/8/2039 JJ8				1.G FE	13,904,060	154.1640	21,582,976	14,000,000	13,922,698		2,188			6.125	6.175	JJ	412,076	857,500	07/01/2009	07/08/2039
68389X-AP-0	ORACLE SYSTEMS CORP 2 1/2% Due 10/15/2022 A015				1.G FE	4,694,266	103.9570	4,885,999	4,700,000	4,698,860		616			2.500	2.514	AO	24,806	117,500	10/18/2012	10/15/2022
68389X-AU-9	ORACLE SYSTEMS CORP 3.4% Due 7/8/2024 JJ8			2	1.G FE	8,380,932	109.4650	9,195,085	8,400,000	8,392,540		1,962			3.400	3.427	JJ	137,247	285,600	06/30/2014	07/08/2024
68389X-AV-7	ORACLE SYSTEMS CORP 4.3% Due 7/8/2034 JJ8			2	1.G FE	26,929,018	126.4850	32,127,221	25,400,000	26,224,848		(237,864)			4.300	3.240	JJ	524,863	1,092,200	01/11/2018	07/08/2034
68389X-BA-2	ORACLE SYSTEMS CORP BASIC				1.G FE	1,389,164	101.2980	1,418,167	1,400,000	1,397,731		4,267			2.800	3.117	JJ	18,838	39,200	12/14/2018	07/08/2021
68389X-BB-0	ORACLE SYSTEMS CORP 2 1/2% Due 5/15/2022 MN15			2	1.G FE	195,088	102.6470	205,294	200,000	197,959		1,432			2.500	3.267	MN	639	5,000	12/14/2018	05/15/2022
68389X-BG-9	ORACLE SYSTEMS CORP 4 3/8% Due 5/15/2055 MN15			2	1.G FE	20,217,710	131.4150	28,254,178	21,500,000	20,283,338		13,808			4.375	4.708	MN	120,191	940,625	01/21/2016	05/15/2055
68389X-BJ-3	ORACLE SYSTEMS CORP			2	1.G FE	33,256,000	122.5600	42,896,168	35,000,000	33,382,344		34,252			4.000	4.300	JJ	645,556	1,400,000	02/15/2017	07/15/2046
68389X-BN-4	ORACLE SYSTEMS CORP BASIC			2	1.G FE	10,758,920	113.9080	12,529,922	11,000,000	10,813,993		23,375			3.250	3.528	MN	45,681	357,500	04/09/2019	11/15/2027
68389X-BQ-7	ORACLE SYSTEMS CORP BASIC			2	1.G FE	24,127,165	122.8850	30,721,298	25,000,000	24,165,080		16,502			4.000	4.209	MN	127,778	1,000,000	01/30/2019	11/15/2047
68389X-BR-5	ORACLE SYSTEMS CORP BASIC			2	1.G FE	1,359,008	104.7460	1,466,450	1,400,000	1,378,390		9,665			2.625	3.385	FA	13,883	36,750	12/14/2018	02/15/2023
68389X-BT-1	ORACLE SYSTEMS CORP BASIC			2	1.G FE	21,374,800	107.4570	21,491,390	20,000,000	21,221,367		(153,433)			2.500	1.000	AO	125,000	250,000	06/16/2020	04/01/2025
68389X-BV-6	ORACLE SYSTEMS CORP BASIC			2	1.G FE	5,683,850	111.7770	5,588,859	5,000,000	5,655,685		(28,165)			2.950	1.395	AO	36,875	73,750	07/29/2020	04/01/2030
68389X-BX-2	ORACLE SYSTEMS CORP BASIC			2	1.G FE	35,626,950	116.7360	36,188,239	31,000,000	35,602,470		(24,480)			3.600	2.840	AO	279,000	288,000	12/17/2020	04/01/2050
68389X-BY-0	ORACLE SYSTEMS CORP BASIC			2	1.G FE	1,553,500	122.4000	1,530,006	1,250,000	1,551,622		(1,878)			3.850	2.822	AO	12,031	24,063	07/16/2020	04/01/2060
68964*-AN-1	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY				2.A	5,000,000	109.6010	5,480,053	5,000,000	5,000,000					3.220	3.220	FA	56,350	80,500	03/05/2020	02/25/2030
689648-D@-9	OTTER TAIL CORP GUARANTEED SENIOR NOTES				2.B	18,000,000	109.1360	19,644,413	18,000,000	18,000,000					3.550	3.550	JD	28,400	639,000	01/01/2017	12/15/2026
693475-AW-5	PNC BANK CORP BASIC			2	1.G FE	3,790,692	115.4660	4,156,778	3,600,000	3,767,360		(18,255)			3.450	2.802	AO	23,460	124,200	09/16/2019	04/23/2029
69349L-AK-4	PNC BANK NA 2.95% Due 1/30/2023 JJ30			2	1.G FE	7,680,576	105.1340	8,831,268	8,400,000	8,219,814		81,445			2.950	4.036	JJ	103,938	247,800	06/25/2013	01/30/2023
69349L-AM-0	PNC BANK NA 3.8% Due 7/25/2023 JJ25			2	1.G FE	18,659,073	108.2870	20,141,303	18,600,000	18,623,947		(9,465)			3.800	3.743	JJ	306,280	706,800	07/26/2018	07/25/2023
69351U-AM-5	PPL ELECTRIC UTILITIES 6 1/4% Due 5/15/2039 MN15				1.F FE	20,538,654	151.0000	30,652,909	20,300,000	20,490,889		(5,539)			6.250	6.164	MN	162,118	1,268,750	06/04/2009	05/15/2039
69351U-AP-8	PPL ELECTRIC UTILITIES BASIC			2	1.F FE	1,095,391	101.2100	1,113,309	1,100,000	1,098,786		1,678			3.000	3.160	MS	9,717	33,000	12/14/2018	09/15/2021
69351U-AR-4	PPL ELECTRIC UTILITIES 4 3/4% Due 7/15/2043 JJ15			2	1.F FE	7,776,860	133.5350	9,347,475	7,000,000	7,702,278		(19,424)			4.750	4.057	JJ	153,319	332,500	11/21/2016	07/15/2043
69351U-AT-0	PPL ELECTRIC UTILITIES 4.15% Due 10/1/2045 A01			2	1.F FE	8,909,130	124.5640	9,965,100	8,000,000	8,824,048		(21,251)			4.150	3.515	AO	83,000	332,000	10/04/2016	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES BASIC			2	1.F FE	4,621,815	124.5230	5,603,544	4,500,000	4,613,676		(2,543)			3.950	3.796	JD	14,813	177,750	07/07/2017	06/01/2047
69351U-AW-3	PPL ELECTRIC UTILITIES BASIC			2	1.F FE	4,804,228	109.7260	4,827,948	4,400,000	4,797,849		(6,379)			3.000	2.549	AO	33,000	66,000	04/27/2020	10/01/2049
69352P-AJ-2	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15			2	2.B FE	10,173,253	129.2050	12,145,250	9,400,000	10,119,709		(13,198)			5.000	4.449	MS	138,389	432,500	07/16/2020	03/15/2044
69352P-AL-7	PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15			2	2.B FE	33,945,890	110.6070	38,270,183	34,600,000	34,136,689		75,930			3.100	3.371	MN	137,054	1,072,600	06/13/2019	05/15/2026
69353R-EW-4	PNC BANK NA 2.15% Due 4/29/2021 A029			2	1.F FE	6,933,780	100.4580	7,032,085	7,000,000	6,994,445		16,716			2.150	2.395	AO	25,919	150,500	03/29/2017	04/29/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69353R-FG-8	PNC BANK NA BASIC			2	1.F FE	14,344,800	112.3850	16,857,775	15,000,000	14,515,008		61,651			3.100	3.640	AO	85,250	465,000	02/23/2018	10/25/2027
694476-AD-4	PACIFIC LIFECORP 5 1/8% Due 1/30/2043 JJ30				1.G FE	6,408,275	124.7740	8,110,307	6,500,000	6,420,913		1,874			5.125	5.218	JJ	139,727	333,125	01/17/2013	01/30/2043
694476-AE-2	PACIFIC LIFECORP BASIC			2	1.G FE	14,884,800	112.0470	16,807,022	15,000,000	14,885,460		660			3.350	3.391	MS	147,958		09/10/2020	09/15/2050
695114-BZ-0	SCOTTISH POWER 5 1/4% Due 6/15/2035 JD15				1.E FE	7,760,746	137.5390	10,590,489	7,700,000	7,761,401		(3,103)			5.250	5.167	JD	17,967	404,250	12/14/2018	06/15/2035
695114-CB-2	SCOTTISH POWER CALL @MAKE WHOLE +20BP				1.E FE	14,179,145	144.9010	20,648,323	14,250,000	14,198,517		1,928			6.100	6.136	FA	362,188	869,250	05/07/2008	08/01/2036
695114-CL-0	SCOTTISH POWER 6% Due 1/15/2039 JJ15				1.E FE	12,605,626	148.0740	17,324,658	11,700,000	12,402,421		(23,223)			6.000	5.466	JJ	323,700	702,000	10/02/2009	01/15/2039
695114-CP-1	SCOTTISH POWER BASIC			2	1.E FE	494,265	102.1880	510,941	500,000	497,946		1,833			2.950	3.339	FA	6,146	14,750	12/14/2018	02/01/2022
695114-CU-0	SCOTTISH POWER BASIC			2	1.E FE	6,013,050	115.5950	6,935,685	6,000,000	6,010,928		(1,181)			3.500	3.474	JD	9,333	210,000	04/09/2019	06/15/2029
695114-CV-8	SCOTTISH POWER BASIC			2	1.E FE	9,953,500	130.4340	13,043,357	10,000,000	9,954,746		786			4.150	4.177	FA	156,778	415,000	02/25/2019	02/15/2050
69888X-AA-7	PAR PHARMACEUTICAL INC BASIC			2	4.B FE	1,065,000	107.9850	1,079,855	1,000,000	1,062,810		(2,190)			7.500	5.809	AO	18,750		10/28/2020	04/01/2027
701094-AL-8	PARKER HANNIFIN CORP PARKER HANNIFIN CORP			2	2.A FE	14,990,529	125.0980	18,764,709	15,000,000	14,991,771		163			4.100	4.103	MS	205,000	615,000	12/13/2017	03/01/2047
701094-AN-4	PARKER HANNIFIN CORP BASIC			2	2.A FE	1,009,190	113.4820	1,134,817	1,000,000	1,007,923		(831)			3.250	3.140	JD	1,535	32,500	06/13/2019	06/14/2029
701094-AP-9	PARKER HANNIFIN CORP BASIC			2	2.A FE	74,528,410	124.8030	92,354,293	74,000,000	74,513,552		(10,919)			4.000	3.957	JD	139,778	2,960,000	08/01/2019	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP 6 1/4% Due 5/15/2038 MN15				2.A FE	7,728,355	145.6690	11,216,483	7,700,000	7,722,071		(693)			6.250	6.223	MN	61,493	481,250	05/14/2008	05/15/2038
70109H-AN-5	PARKER-HANNIFIN CORP 4.45% Due 11/21/2044 MN21			2	2.A FE	15,031,720	128.4340	19,265,116	15,000,000	15,028,628		(692)			4.450	4.437	MN	74,167	667,500	06/23/2015	11/21/2044
70202#-AE-5	PARSONS CORPORATION SENIOR NOTES				2.C	6,000,000	111.7230	6,703,351	6,000,000	6,000,000					4.980	4.980	JJ	149,400	298,800	04/08/2014	07/15/2024
70202#-AF-2	PARSONS CORPORATION SENIOR NOTE				2.C	10,000,000	117.1680	11,716,803	10,000,000	10,000,000					5.130	5.130	JJ	256,500	513,000	04/08/2014	07/15/2026
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC			2	1.G FE	27,594,820	114.8990	29,873,769	26,000,000	27,443,902		(146,206)			3.700	2.935	JJ	478,328	600,017	01/21/2020	07/02/2029
703428-AG-3	PATTERSON COMPANIES INC SENIOR NOTES				4.A PL	12,000,000	97.8220	11,738,667	12,000,000	12,000,000					3.480	3.480	MS	113,680	420,600	03/05/2015	03/23/2025
70432*-AA-9	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC				2.A	6,000,000	113.3290	6,799,746	6,000,000	6,000,000					4.070	4.070	MS	73,260	244,200	03/27/2019	03/13/2026
70432*-AB-7	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC				2.A	4,000,000	117.6440	4,705,759	4,000,000	4,000,000					4.250	4.250	MS	51,000	170,000	03/27/2019	03/13/2029
70509@-AA-5	PEBBLEBROOK HOTEL TRUST SENIOR NOTES				3.A	9,000,000	100.4910	9,044,175	9,000,000	9,000,000					4.700	4.700	JD	35,250	429,750	09/09/2015	12/01/2023
70509@-AB-3	PEBBLEBROOK HOTEL TRUST SENIOR NOTES				3.A	16,000,000	100.9390	16,150,214	16,000,000	16,000,000					4.930	4.930	JD	65,733	800,800	09/09/2015	12/01/2025
708696-A@-8	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC COMPANY				2.A	20,000,000	103.8130	20,762,660	20,000,000	20,000,000					3.610	3.610	MN	120,333	383,061	04/29/2020	05/01/2032
708696-BV-0	PENNSYLVANIA ELECTRIC CO 6.15% Due 10/1/2038 AO1				3.A FE	17,866,107	123.6820	22,077,210	17,850,000	17,862,909		(434)			6.150	6.143	AO	274,444	1,097,775	11/06/2009	10/01/2038
713409-AC-4	PEPSI BOTTLING 7% Due 3/1/2029 MS1				1.F FE	18,883,130	138.3130	23,831,411	17,230,000	18,081,149		(79,665)			7.000	6.211	MS	402,033	1,206,100	08/02/2006	03/01/2029
713448-BS-6	PEPSI CO INC 4 7/8% Due 11/1/2040 MN1				1.E FE	18,001,240	140.8190	23,939,307	17,000,000	17,868,127		(26,727)			4.875	4.484	MN	138,125	828,750	06/26/2015	11/01/2040
713448-CQ-9	PEPSI CO INC 4 1/4% Due 10/22/2044 AO22			2	1.E FE	26,663,354	131.5560	34,599,178	26,300,000	26,700,327		(15,379)			4.250	4.128	AO	214,235	1,117,750	10/07/2019	10/22/2044
713448-DD-7	PEPSI CO INC BASIC			2	1.E FE	703,605	138.9850	694,926	500,000	700,940		(2,665)			4.450	2.311	AO	4,759	11,125	07/16/2020	04/14/2046
713448-DP-0	PEPSI CO INC 3.45% Due 10/6/2046 AO6			2	1.E FE	27,987,470	120.3220	34,893,293	29,000,000	28,061,739		21,402			3.450	3.644	AO	236,229	1,000,500	07/27/2017	10/06/2046
713448-DV-7	PEPSI CO INC BASIC			2	1.E FE	6,242,750	131.9840	7,919,030	6,000,000	6,226,428		(5,110)			4.000	3.770	MN	39,333	240,000	08/04/2017	05/02/2047
713448-DX-3	PEPSI CO INC BASIC			2	1.E FE	6,853,413	100.3420	6,898,500	6,875,000	6,871,426		12,229			2.000	2.182	AO	29,028	137,500	07/09/2019	04/15/2021
713448-DY-1	PEPSI CO INC BASIC			2	1.E FE	24,667,554	112.7610	26,611,636	23,600,000	24,694,101		(56,326)			3.000	2.188	AO	149,467	514,500	07/01/2020	10/15/2027
713448-EM-6	PEPSI CO INC BASIC			2	1.E FE	27,346,904	120.8420	30,210,535	25,000,000	27,306,126		(37,200)			3.375	2.890	JJ	356,250	675,000	06/17/2020	07/29/2049
713448-EU-8	PEPSI CO INC BASIC			2	1.E FE	67,869,150	126.6500	69,657,387	55,000,000	67,746,719		(122,431)			3.625	2.490	MS	564,896	634,375	12/17/2020	03/19/2050
713448-EV-6	PEPSI CO INC BASIC			2	1.E FE	27,212,020	133.6840	28,073,715	21,000,000	27,184,027		(27,993)			3.875	2.653	MS	230,563	406,875	09/11/2020	03/19/2060
713448-EZ-7	PEPSI CO INC BASIC			2	1.E FE	8,182,170	102.6040	8,208,346	8,000,000	8,176,493		(5,677)			1.625	1.366	MN	21,667	40,625	12/02/2020	05/01/2030
71427Q-AA-6	PERNOD RIC INTL FIN LLC BASIC			2	2.A FE	11,812,920	99.0400	11,884,755	12,000,000	11,815,749		2,829			1.250	1.474	AO	37,500		11/16/2020	04/01/2028
71682@-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC				1.C FE	2,227,485	100.0000	2,227,485	2,227,485	2,227,485					6.950	6.963	JJ	65,317	155,234	03/12/2019	03/01/2027
717081-CY-7	PFIZER, INC. 7.2% Due 3/15/2039 MS15				1.F FE	8,925,420	172.2170	12,055,217	7,000,000	8,507,191		(48,076)			7.200	5.337	MS	148,400	504,000	10/02/2009	03/15/2039
717081-DE-0	PFIZER, INC. 4.3% Due 6/15/2043 JD15				1.F FE	49,201,816	132.0860	62,872,737	47,600,000	49,045,933		(42,036)			4.300	4.085	JD	90,969	2,046,800	10/31/2016	06/15/2043
717081-DH-3	PFIZER, INC. 3% Due 6/15/2023 JD15				1.F FE	10,723,440	106.5800	11,936,980	11,200,000	11,060,281		53,551			3.000	3.535	JD	14,933	336,000	01/10/2014	06/15/2023
717081-DK-6	PFIZER, INC. 4.4% Due 5/15/2044 MN15				1.F FE	31,248,640	134.6070	41,728,056	31,000,000	31,220,884		(5,487)			4.400	4.351	MN	174,289	1,364,000	06/03/2015	05/15/2044
717081-DT-7	PFIZER, INC. 5.6% Due 9/15/2040 MS15				1.F FE	5,806,320	147.4250	7,371,238	5,000,000	5,706,271		(21,879)			5.600	4.510	MS	82,444	280,000	12/28/2015	09/15/2040
717081-ED-1	PFIZER, INC.				1.F FE	19,573,402	131.7910	25,435,622	19,300,000	19,555,504		(5,715)			4.125	4.041	JD	35,383	796,125	05/10/2018	12/15/2046
717081-EK-5	PFIZER, INC. BASIC			2	1.F FE	21,218,493	133.9480	27,995,034	20,900,000	21,211,385		(4,600)			4.200	4.103	MS	258,463	867,300	07/16/2020	09/15/2048
717081-EM-1	PFIZER, INC. BASIC				1.F FE	1,299,714	101.9290	1,325,073	1,300,000	1,299,936		89			3.000	3.007	MS	11,483	39,000	12/14/2018	09/15/2021
717081-ER-0	PFIZER, INC. BASIC				1.F FE	2,558,575	103.0010	2,575,016	2,500,000	2,528,747		(23,601)			2.800	1.822	MS	21,389	70,000	09/23/2019	03/11/2022
717081-EV-1	PFIZER, INC. BASIC			2	1.F FE	16,518,080	131.1890	19,678,364	15,000,000	16,484,737		(29,154)			4.000	3.439	MS	176,667	400,000	03/18/2020	03/15/2049
717081-FA-6	PFIZER, INC. BASIC			2	1.F FE	15,661,600	107.2150	16,082,298	15,000,000	15,659,274		(2,326)			2.700	2.486	MN	37,125	135,000	12/02/2020	05/28/2050
718172-AL-3	PHILIP MORRIS 2.9% Due 11/15/2021 MN15				1.F FE	5,235,000	102.2860	5,114,290	5,000,000	5,042,208		(47,560)			2.900	1.919	MN	18,528	145,000	10/24/2016	11/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718172-AM-1	PHILIP MORRIS 4 3/8% Due 11/15/2041 MN15				1.F FE	28,814,766	125.4490	36,254,701	28,900,000	28,832,963		624			4.375	4.388	MN	161,559	1,264,375	12/17/2014	11/15/2041
718172-BD-0	PHILIP MORRIS 4 7/8% Due 11/15/2043 MN15				1.F FE	9,677,700	133.5210	12,016,889	9,000,000	9,592,358		(14,759)			4.875	4.415	MN	56,063	438,750	06/16/2014	11/15/2043
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10				1.F FE	64,693,800	125.5900	75,354,179	60,000,000	64,605,729		(101,892)			4.250	3.746	MN	361,250	2,550,000	04/29/2020	11/10/2044
718172-BM-0	PHILIP MORRIS BASIC				1.F FE	10,723,200	110.0670	11,006,749	10,000,000	10,602,575		(120,625)			3.250	1.632	MN	46,042	325,000	03/10/2020	11/10/2024
718172-CE-7	PHILIP MORRIS BASIC			2	1.F FE	7,623,850	112.2400	8,704,199	7,755,000	7,646,277		13,213			3.125	3.347	MS	80,108	242,344	04/17/2019	03/02/2028
718172-CH-0	PHILIP MORRIS BASIC			2	1.F FE	19,592,462	107.5520	21,187,661	19,700,000	19,626,566		20,654			2.875	2.993	MN	94,396	566,375	04/29/2019	05/01/2024
718172-CJ-6	PHILIP MORRIS BASIC			2	1.F FE	40,146,185	114.6990	46,452,998	40,500,000	40,193,829		29,977			3.375	3.477	FA	516,375	1,366,875	05/07/2019	08/15/2029
718546-AC-8	PHILLIPS 66 4.3% Due 4/1/2022 A01				2.A FE	12,209,366	104.8050	12,419,343	11,850,000	11,914,735		(50,035)			4.300	3.847	AO	127,388	509,550	07/02/2014	04/01/2022
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1				2.A FE	8,048,776	138.8180	10,403,022	7,493,986	8,000,909		(10,273)			5.875	5.324	MN	73,379	425,584	07/16/2020	05/01/2042
718546-AV-6	PHILLIPS 66 BASIC			2	2.A FE	9,087,040	112.6040	10,134,330	9,000,000	9,075,226		(11,814)			3.850	3.633	AO	78,925	173,250	04/08/2020	04/09/2025
720186-AG-0	PIEDMONT NATURAL GAS CO 4.65% Due 8/1/2043 FA1			2	1.G FE	4,697,744	129.0790	6,066,704	4,700,000	4,698,052		48			4.650	4.653	FA	91,063	218,550	07/29/2013	08/01/2043
720186-AK-1	PIEDMONT NATURAL GAS CO BASIC			2	1.G FE	3,762,082	114.9070	4,596,290	4,000,000	3,773,430		4,808			3.640	3.990	MN	24,267	145,600	01/30/2019	11/01/2046
721283-AA-7	PIKE CORP BASIC			2	5.A FE	5,543,750	105.3290	5,793,087	5,500,000	5,541,080		(2,670)			5.500	5.317	MS	105,035		08/20/2020	09/01/2028
722844-AA-5	PINE STREET TRUST I BASIC			2	2.B FE	10,000,000	118.0680	11,806,774	10,000,000	10,000,000					4.572	4.572	FA	172,720	457,200	04/02/2019	02/15/2029
72431P-AA-0	PISCES MIDCO INC BASIC			2	5.A FE	7,605,625	105.0530	8,089,075	7,700,000	7,621,218		5,721			8.000	8.162	AO	130,044	616,000	12/04/2019	04/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE CALL @MAKE WHOLE +30BP				3.A FE	2,273,654	122.1380	2,320,629	1,900,000	2,272,707		(947)			6.650	4.873	JJ	58,261		12/03/2020	01/15/2037
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC			2	3.A FE	24,043,930	112.0830	26,675,756	23,800,000	23,978,429		(26,939)			4.500	4.351	JD	47,600	1,071,000	05/15/2019	12/15/2026
72650R-BM-3	PLAINS ALL AMER PIPELINE BASIC			2	3.A FE	8,742,036	104.7010	9,527,819	9,100,000	8,777,194		30,838			3.550	4.026	JD	14,358	402,915	11/06/2019	12/15/2029
727610-AN-7	PLASTIPAK HOLDINGS INC BASIC			2	4.C FE	2,252,250	103.3610	2,790,751	2,700,000	2,319,907		59,535			6.250	10.025	AO	35,625	168,750	12/06/2019	10/15/2025
73020*-AE-3	PNG COMPANIES LLC SENIOR SECURED NOTES				2.A FE	11,000,000	108.6690	11,953,540	11,000,000	11,000,000					4.100	4.100	JD	15,033	451,000	11/07/2013	12/19/2023
73020*-AK-9	PNG COMPANIES LLC PNG COMPANIES LLC				1.F FE	10,000,000	110.7330	11,073,283	10,000,000	10,000,000					3.380	3.380	JD	12,206	338,000	12/27/2017	12/18/2027
736508-R#-1	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO				1.F Z	12,000,000	101.6800	12,201,658	12,000,000	12,000,000					1.840	1.840	JD	12,880		11/18/2020	12/10/2027
736508-R@-3	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO				1.F	11,000,000	111.0890	12,219,842	11,000,000	11,000,000					3.150	3.150	JJ	159,775	75,075	04/08/2020	07/15/2030
737446-AM-6	POST HOLDINGS INC				4.B FE	2,092,500	105.9120	2,118,240	2,000,000	2,090,510		(1,990)			5.750	4.890	MS	38,333		10/29/2020	03/01/2027
737662-B*-6	THE POTOMAC EDISON COMPANY THE POTOMAC EDISON COMPANY				2.A	22,000,000	104.0080	22,881,707	22,000,000	22,000,000					2.670	2.670	JD	26,107	270,857	05/21/2020	06/15/2032
737679-DB-3	PEPCO HOLDINGS INC 6 1/2% Due 11/15/2037 MN15				1.F FE	9,054,064	150.9610	13,661,950	9,050,000	9,053,324		(108)			6.500	6.496	MN	75,165	588,250	05/12/2009	11/15/2037
737679-DE-7	PEPCO HOLDINGS INC 4.15% Due 3/15/2043 MS15			2	1.F FE	32,037,900	126.0620	39,079,107	31,000,000	31,947,052		(27,607)			4.150	3.938	MS	378,803	1,286,500	07/20/2018	03/15/2043
737679-DG-2	PEPCO HOLDINGS INC 3.6% Due 3/15/2024 MS15			2	1.F FE	6,990,690	108.5070	7,595,516	7,000,000	6,996,638		973			3.600	3.616	MS	74,200	252,000	03/11/2014	03/15/2024
740189-AP-0	PRECISION CASTPARTS CORP 4 3/8% Due 6/15/2045 JD15			2	1.F FE	25,230,105	125.7370	32,062,937	25,500,000	25,257,503		5,393			4.375	4.439	JD	49,583	1,115,625	06/17/2015	06/15/2045
74170*-AC-3	PRIME PROPERTY FUND, LLC 4.61% Due 8/22/2025 FA22				1.F	13,000,000	114.0900	14,831,684	13,000,000	13,000,000					4.610	4.610	FA	214,749	599,300	08/01/2013	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND, LLC UNSECURED NOTES				1.F	4,000,000	109.0010	4,360,025	4,000,000	4,000,000					3.880	3.880	JJ	65,098	155,200	07/18/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND, LLC UNSECURED NOTES				1.F	4,000,000	112.4420	4,497,689	4,000,000	4,000,000					3.980	3.980	JJ	66,776	159,200	07/18/2014	07/30/2026
74170*-AP-4	PRIME PROPERTY FUND, LLC SENIOR NOTES				1.F	7,000,000	108.4980	7,594,870	7,000,000	7,000,000					3.250	3.250	JJ	111,222	227,500	10/27/2016	01/05/2029
74170*-AR-0	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC				1.F	3,000,000	110.0350	3,301,037	3,000,000	3,000,000					3.480	3.480	AO	23,200	104,400	10/20/2017	10/11/2027
74170*-AU-3	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC				1.F	1,000,000	119.1160	1,191,162	1,000,000	1,000,000					4.480	4.480	MN	6,596	44,800	11/14/2018	11/08/2030
74170*-BC-2	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC				1.F	9,000,000	104.5830	9,412,504	9,000,000	9,000,000					2.820	2.820	JJ	132,540		05/28/2020	10/23/2030
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC. 4.35% Due 5/15/2043 MN15				1.G FE	625,660	124.9590	624,794	500,000	623,910		(1,750)			4.350	2.845	MN	2,779	10,875	07/16/2020	05/15/2043
74264*-AC-0	PRISA LHC, LLC 3 3/4% Due 4/1/2026 A01				1.F	4,000,000	110.1540	4,406,149	4,000,000	4,000,000					3.750	3.750	AO	37,500	150,000	06/06/2016	04/01/2026
74264*-AD-8	PRISA LHC, LLC 3.85% Due 4/1/2028 A01				1.F	4,000,000	111.4670	4,458,686	4,000,000	4,000,000					3.850	3.850	AO	38,500	154,000	06/06/2016	04/01/2028
74264*-AE-6	PRISA LHC, LLC PRISA LHC, LLC				1.F	5,000,000	114.3840	5,719,182	5,000,000	5,000,000					4.230	4.230	JJ	97,525	211,500	01/23/2019	01/15/2029
74264*-AH-9	PRISA LHC, LLC PRISA LHC, LLC				1.G Z	7,000,000	101.7750	7,124,223	7,000,000	7,000,000					2.820	2.820	JJ	41,673		07/15/2020	10/15/2032
742718-DB-2	PROCTOR & GAMBLE CO. CALL @MAKE WHOLE +10BP				1.D FE	15,458,450	150.0360	22,505,449	15,000,000	15,297,949		(14,547)			5.800	5.588	FA	328,667	870,000	08/04/2006	08/15/2034
743263-AP-0	PROGRESS ENERGY INC - CVO 6% Due 12/1/2039 JD1				2.A FE	7,013,171	139.7870	9,365,738	6,700,000	6,954,584		(7,467)			6.000	5.669	JD	33,500	402,000	01/10/2011	12/01/2039
743315-AP-8	PROGRESSIVE CORP OH BASIC				1.F FE	1,355,070	132.8150	1,328,151	1,000,000	1,350,091		(4,979)			4.350	2.384	AO	7,975	21,750	07/16/2020	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OH BASIC				1.F FE	10,654,396	122.2710	11,982,588	9,800,000	10,627,236		(22,485)			3.700	3.195	JJ	156,119	362,600	10/10/2019	01/26/2045
743315-AS-2	PROGRESSIVE CORP OH			2	1.F FE	58,832,203	131.9140	73,476,272	55,700,000	58,632,402		(64,393)			4.125	3.801	AO	485,054	2,287,313	07/16/2020	04/15/2047
743315-AT-0	PROGRESSIVE CORP OH BASIC			2	1.F FE	48,908,767	133.9270	61,137,742	45,650,000	48,814,849		(72,069)			4.200	3.776	MS	564,538	1,917,300	12/06/2019	03/15/2048
743315-AV-5	PROGRESSIVE CORP OH BASIC			2	1.F FE	15,696,550	120.0290	18,004,284	15,000,000	15,581,399		(62,840)			4.000	3.437	MS	200,000	600,000	02/22/2019	03/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743315-AX-1	PROGRESSIVE CORP OH BASIC			2	1.F FE	17,852,600	130.7980	19,619,643	15,000,000	17,658,286		(194,314)			3.950	1.717	MS	156,354	296,250	04/24/2020	03/26/2050
74338*-AA-6	AMAZON GARNER CTL AMAZON GARNER CTL				1.C	12,651,891	117.7250	14,894,477	12,651,891	12,651,891					4.034	4.068	MON	22,683	489,611	08/21/2018	11/15/2039
74340*-AF-1	PROLOGIS U.S. LOGISTICS FUND, PROLOGIS U.S. LOGISTICS FUND,				2.B	13,000,000	110.6210	14,380,741	13,000,000	13,000,000					3.710	3.710	JJ	229,093	592,157	04/23/2019	07/10/2029
74340*-AM-6	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP				1.G PL	9,000,000	105.1880	9,466,936	9,000,000	9,000,000					3.040	3.040	JJ	132,240	136,800	01/13/2020	01/07/2030
74340*-AN-4	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP				1.G PL	5,000,000	105.2300	5,261,496	5,000,000	5,000,000					3.140	3.140	JJ	75,883	78,500	01/13/2020	01/07/2032
74340X-BE-0	PROLOGIS LP			2	1.G FE	5,122,750	114.2110	5,710,531	5,000,000	5,070,659		(13,976)			3.750	3.415	MN	31,250	187,500	01/24/2017	11/01/2025
74340X-BM-2	PROLOGIS LP BASIC			2	1.G FE	14,637,746	107.3170	15,668,223	14,600,000	14,639,041		1,295			2.250	2.213	AO	69,350	216,263	07/16/2020	04/15/2030
74340X-BN-0	PROLOGIS LP BASIC			2	1.G FE	7,809,435	107.4870	7,954,045	7,400,000	7,779,254		(30,181)			2.125	1.253	AO	33,197	103,523	07/01/2020	04/15/2027
74340X-BP-5	PROLOGIS LP BASIC			2	1.G FE	31,645,600	110.6210	33,186,434	30,000,000	31,637,952		(7,648)			3.000	2.721	AO	190,000	592,500	09/29/2020	04/15/2050
74353#-AA-2	1600 OSGOOD STREET 1600 OSGOOD STREET				1.E Z	6,029,249	113.7270	6,856,860	6,029,249	6,029,249					3.366	3.389	MON	9,020	5,074	04/24/2020	10/10/2042
743756-AC-2	PROV ST JOSEPH HLTH OBL 3.744% Due 10/1/2047 A01				1.D FE	20,000,000	117.0960	23,419,281	20,000,000	20,000,000					3.744	3.744	AO	187,200	748,800	09/20/2016	10/01/2047
744320-AY-8	PRUDENTIAL FINANCIAL INC. PRUDENTIAL FINANCIAL INC			2	1.G FE	28,705,873	120.9350	35,685,411	29,508,000	28,735,877		15,579			3.905	4.066	JD	76,819	1,152,287	02/07/2019	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC. BASIC			2	1.G FE	22,680,999	121.9000	28,037,038	23,000,000	22,695,483		4,949			3.935	4.010	JD	60,337	905,050	07/09/2019	12/07/2049
744320-AK-1	PRUDENTIAL FINANCIAL INC 5.9% Due 3/17/2036 MS15				1.G FE	8,054,397	132.0570	10,960,769	8,300,000	8,113,522		7,067			5.900	6.127	MS	144,189	489,700	11/03/2010	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC 5.7% Due 12/14/2036 JD14				1.G FE	19,445,821	144.2820	24,455,723	16,950,000	19,042,546		(88,981)			5.700	4.591	JD	45,624	966,150	04/26/2017	12/14/2036
744320-CA-1	PRUDENTIAL FINANCIAL INC 4.6% Due 5/15/2044 MN15				1.G FE	24,637,795	130.6870	30,711,345	23,500,000	24,547,609		(25,680)			4.600	4.296	MN	138,128	1,081,000	05/11/2017	05/15/2044
744320-CC-7	PRUDENTIAL FINANCIAL INC BASIC			2	1.G FE	4,055,507	118.0510	4,391,506	3,720,000	4,008,054		(37,030)			3.878	2.657	MS	37,668	144,262	09/16/2019	03/27/2028
744320-CD-5	PRUDENTIAL FINANCIAL INC BASIC			2	1.G FE	13,506,320	130.2470	16,932,153	13,000,000	13,490,425		(10,084)			4.418	4.180	MS	149,967	574,340	06/06/2019	03/27/2048
744320-CE-3	PRUDENTIAL FINANCIAL INC BASIC			2	1.G FE	23,296,270	130.7680	30,076,528	23,000,000	23,288,524		(5,765)			4.350	4.271	FA	350,175	1,000,500	07/19/2019	02/25/2050
744320-CF-0	PRUDENTIAL FINANCIAL INC BASIC			2	1.G FE	12,836,080	120.2140	14,425,708	12,000,000	12,820,871		(14,840)			3.700	3.335	MS	133,200	444,000	01/21/2020	03/13/2051
744448-CE-9	PUBLIC SERVICE CO OF COLO			2	1.F FE	2,397,400	131.2940	2,625,889	2,000,000	2,384,668		(12,732)			4.750	3.420	FA	35,889	95,000	01/08/2020	08/15/2041
744448-CK-5	PUBLIC SERVICE CO OF COLO 4.3% Due 3/15/2044 MS15			2	1.E FE	6,476,015	130.7390	8,498,008	6,500,000	6,479,159		514			4.300	4.322	MS	82,297	279,500	03/03/2014	03/15/2044
744448-CN-9	PUBLIC SERVICE CO OF COLO BASIC			2	1.E FE	28,861,690	124.2240	32,919,315	26,500,000	28,797,761		(57,291)			3.800	3.293	JD	44,756	1,007,000	10/16/2019	06/15/2047
744448-CQ-2	PUBLIC SERVICE CO OF COLO BASIC			2	1.E FE	6,980,890	130.5760	9,140,347	7,000,000	6,981,712		354			4.100	4.116	JD	12,756	287,000	06/14/2018	06/15/2048
744448-CR-0	PUBLIC SERVICE CO OF COLO BASIC			2	1.E FE	32,508,725	130.3950	42,378,265	32,500,000	32,508,526		(235)			4.050	4.048	MS	387,563	1,316,250	03/20/2019	09/15/2049
744448-CS-8	PUBLIC SERVICE CO OF COLO BASIC			2	1.E FE	19,126,973	115.8860	19,700,567	17,000,000	19,092,670		(34,101)			3.200	2.583	MS	181,333	347,680	04/23/2020	03/01/2050
744482-BM-1	PUB SVC NEW HAMP BASIC			2	1.E FE	3,309,540	121.2150	3,636,454	3,000,000	3,301,404		(6,723)			3.600	3.063	JJ	54,000	108,900	10/04/2019	07/01/2049
744516-G@-8	PSNC ENERGY PSNC ENERGY				2.A	12,000,000	117.4410	14,092,977	12,000,000	12,000,000					4.330	4.330	JD	23,093	519,600	06/27/2018	06/15/2028
744533-D@-6	PUBLIC SERVICE COMPANY OF OKLA PUBLIC SERVICE COMPANY OF OKLA				2.A FE	12,000,000	114.9160	13,789,867	12,000,000	12,000,000					3.910	3.910	MS	138,153	469,200	03/15/2019	03/15/2029
744533-E*-7	PUBLIC SERVICE CO OF OKLAHOMA PUBLIC SERVICE CO OF OKLAHOMA				2.A FE	9,000,000	120.0000	10,800,000	9,000,000	9,000,000					4.500	4.500	JD	33,750	405,000	06/03/2019	06/01/2049
744542-A#-8	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEX				2.B	23,000,000	109.9920	25,298,163	23,000,000	23,000,000					3.680	3.680	MN	108,151	846,400	06/01/2018	05/15/2028
744542-A@-0	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEX				2.B	7,000,000	107.7780	7,544,488	7,000,000	7,000,000					3.450	3.450	MN	30,858	241,500	05/21/2018	05/15/2025
744542-C#-6	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEXIC				2.B	12,500,000	106.0110	13,251,393	12,500,000	12,500,000					3.210	3.210	AO	67,990	200,625	04/23/2020	04/30/2030
744567-BA-5	PUBLIC SERVICE ELECTRIC & GAS 1ST MTG				1.E FE	204,748	159.1770	318,354	200,000	203,772					8.000	7.814	JD	1,333	16,000	11/16/1954	06/01/2037
74456Q-AU-0	PUB SVC ELEC & GAS 5 3/8% Due 11/1/2039 MN1				1.E FE	4,784,592	139.8090	6,710,826	4,800,000	4,787,609		372			5.375	5.397	MN	43,000	258,000	11/18/2009	11/01/2039
74456Q-AZ-9	PUB SVC ELEC & GAS BASIC			2	1.E FE	1,122,680	123.2810	1,232,810	1,000,000	1,117,947		(3,945)			3.950	3.172	MN	6,583	39,500	10/15/2019	05/01/2042
74456Q-BM-7	PUB SVC ELEC & GAS 4.05% Due 5/1/2045 MN1			2	1.F FE	25,823,300	122.8170	30,704,260	25,000,000	25,722,824		(20,757)			4.050	3.854	MN	168,750	1,012,500	10/26/2018	05/01/2045
74456Q-BN-5	PUB SVC ELEC & GAS 4.15% Due 11/1/2045 MN1			2	1.F FE	14,214,045	125.4040	16,911,958	13,486,000	14,136,860		(17,411)			4.150	3.833	MN	93,278	559,669	02/11/2019	11/01/2045
74456Q-BP-0	PUB SVC ELEC & GAS BASIC			2	1.F FE	778,088	100.1920	801,534	800,000	797,937		9,895			1.900	3.175	MS	4,476	15,200	12/14/2018	03/15/2021
74456Q-BQ-8	PUB SVC ELEC & GAS 3.8% Due 3/1/2046 MS1			2	1.E FE	9,557,376	124.0450	11,908,366	9,600,000	9,561,404		900			3.800	3.825	MS	121,600	364,800	02/29/2016	03/01/2046
74456Q-BV-7	PUB SVC ELEC & GAS BASIC			2	1.F FE	493,830	129.4320	647,158	500,000	494,080		115			4.050	4.123	MN	3,375	20,250	12/14/2018	05/01/2048
74456Q-BZ-8	PUB SVC ELEC & GAS BASIC			2	1.F FE	26,271,094	127.0020	28,829,381	22,700,000	26,175,135		(78,613)			3.850	3.032	MN	145,658	873,950	10/08/2019	05/01/2049
745332-CE-4	PUGET SOUND ENERGY BASIC			2	1.F FE	3,940,400	123.0460	4,921,830	4,000,000	3,943,715		1,592			4.434	4.539	MN	22,663	177,360	11/09/2018	11/15/2041
745332-CG-9	PUGET SOUND ENERGY BASIC			2	1.F FE	31,235,100	125.4690	35,758,749	28,500,000	31,027,729		(64,678)			4.300	3.735	MN	139,571	1,225,500	09/06/2017	05/20/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745332-CH-7	PUGET SOUND ENERGY BASIC			2	1.F FE	35,298,844	127.2620	44,414,356	34,900,000	35,281,295		(7,593)			4.223	4.155	JD	65,503	1,473,827	09/07/2018	06/15/2048
74733V-AC-4	QEP RESOURCES INC BASIC			2	4.C FE	188,700	105.4700	210,939	200,000	188,885		185			5.250	7.901	MN	1,750		12/14/2020	05/01/2023
74739*-AA-1	Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC				2.B PL	25,000,000	113.3450	28,336,161	25,000,000	25,000,000					4.440	4.439	FA	373,083	1,110,000	02/28/2019	02/28/2035
747525-AR-4	QUALCOMM INC			2	1.G FE	6,689,213	104.8400	7,024,250	6,700,000	6,695,965		1,863			2.600	2.630	JJ	73,067	174,200	05/19/2017	01/30/2023
747525-AT-0	QUALCOMM INC BASIC			2	1.G FE	14,971,800	107.7740	16,166,126	15,000,000	14,980,753		5,331			2.900	2.940	MN	49,542	435,000	04/29/2019	05/20/2024
747525-AU-7	QUALCOMM INC			2	1.G FE	20,701,317	113.5580	23,903,953	21,050,000	20,903,224		59,548			3.250	3.328	MN	77,914	627,250	11/05/2020	05/20/2027
747525-AV-5	QUALCOMM INC			2	1.G FE	48,319,977	134.4980	58,103,315	43,200,000	48,268,767		(46,687)			4.300	3.570	MN	211,560	1,513,600	11/05/2020	05/20/2047
747525-BK-8	QUALCOMM INC BASIC			2	1.G FE	6,355,980	106.0810	6,364,851	6,000,000	6,350,805		(5,175)			2.150	1.464	MN	14,692	68,800	11/05/2020	05/20/2030
74834L-AQ-3	QUEST DIAGNOSTICS 5 3/4% Due 1/30/2040 JJ30				2.B FE	4,349,068	128.7380	5,625,836	4,370,000	4,352,471		494			5.750	5.785	JJ	105,396	251,275	09/23/2013	01/30/2040
74949L-AC-6	RELX CAPITAL INC BASIC			2	2.A FE	9,883,900	118.8120	11,881,229	10,000,000	9,901,317		9,902			4.000	4.143	MS	114,444	400,000	03/11/2019	03/18/2029
74979U-AA-3	RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC				1.G PL	27,125,001	112.2360	30,443,970	27,125,001	27,125,001					4.040	4.040	MJSD	33,484	1,095,850	05/21/2018	06/20/2026
74986@-AP-6	RREEF AMERICA REIT II, INC 2.95% Due 7/1/2022 JJ1				1.G	10,000,000	102.5620	10,256,221	10,000,000	10,000,000					2.950	2.950	JJ	147,500	295,000	04/01/2015	07/01/2022
74986@-AS-0	RREEF AMERICA REIT II, INC 3.39% Due 1/5/2023 JJ5				1.G	5,000,000	104.2700	5,213,493	5,000,000	5,000,000					3.390	3.390	JJ	82,867	169,500	01/01/2016	01/05/2023
74986@-BB-6	RREEF AMERICA REIT II, INC RREEF AMERICA				1.G Z	10,000,000	101.0950	10,109,477	10,000,000	10,000,000					2.250	2.250	JD	13,750		09/11/2020	12/09/2027
74986@-BD-2	RREEF AMERICA REIT II, INC RREEF AMERICA				1.G Z	3,000,000	100.1700	3,005,099	3,000,000	3,000,000					2.670	2.670	JD	4,895		09/11/2020	12/09/2032
74992*-AC-9	RXR REALTY LLC				2.A PL	10,000,000	104.3410	10,434,136	10,000,000	10,000,000					4.800	4.803	AO	120,000	480,000	04/24/2017	06/05/2022
74992*-AE-5	RXR REALTY LLC RXR REALTY LLC				2.A PL	8,000,000	108.3550	8,668,369	8,000,000	8,000,000					4.220	4.222	AO	84,400	337,600	07/08/2019	06/27/2024
74992*-AF-2	RXR REALTY LLC RXR REALTY LLC				2.C Z	10,000,000	114.5490	11,454,909	10,000,000	10,000,000					5.250	5.253	AO	131,250	109,375	06/03/2020	07/17/2025
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC			2	5.C FE	7,469,550	112.3480	8,089,068	7,200,000	7,430,817		(38,733)			9.250	8.308	FA	277,500	334,850	02/20/2020	02/01/2028
750731-AA-9	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC				2.A	19,914,910	107.7430	21,456,951	19,914,910	19,914,910					3.744	3.773	MON	43,494	600,634	02/28/2020	02/10/2049
75144*-AP-4	RPT REALTY RAMCO-GERSHENSON PROPERTIES				3.A	10,000,000	107.2930	10,729,301	10,000,000	10,000,000					4.570	4.570	JD	12,694	467,000	01/02/2018	12/21/2027
75144*-AQ-2	RPT REALTY RAMCO-GERSHENSON PROPERTIES				3.A	5,000,000	108.0600	5,403,009	5,000,000	5,000,000					4.720	4.720	JD	6,556	241,000	01/02/2018	12/21/2029
75281A-BA-6	RANGE RESOURCES CORP. BASIC			2	4.C FE	586,364	98.0020	588,013	600,000	586,695		331			5.000	6.086	MS	8,833		12/14/2020	03/15/2023
754730-AE-9	RAYMOND JAMES FINANCIAL BASIC				2.A FE	190,924	115.2360	230,471	200,000	193,052		1,053			3.625	4.319	MS	2,135	7,250	12/07/2018	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL				2.A FE	14,738,060	136.6440	19,130,196	14,000,000	14,694,701		(14,442)			4.950	4.614	JJ	319,550	693,000	01/10/2018	07/15/2046
754730-AG-4	RAYMOND JAMES FINANCIAL BASIC			2	2.A FE	1,993,360	123.1860	2,463,718	2,000,000	1,993,763		403			4.650	4.692	AO	23,250	46,758	03/26/2020	04/01/2030
75513E-AC-5	RAYTHEON CO BASIC			2	2.A FE	5,354,550	109.9080	5,495,402	5,000,000	5,353,273		(1,277)			3.125	2.769	JJ	96,788		10/21/2020	07/01/2050
75513E-BY-6	RAYTHEON CO 7.2% Due 8/15/2027 FA15				2.A FE	8,014,636	134.0680	10,055,077	7,500,000	8,011,228		(3,408)			7.200	5.938	FA	204,000		12/10/2020	08/15/2027
75513E-CA-7	RAYTHEON CO 4 7/8% Due 10/15/2040 AO15				2.A FE	1,981,302	131.2360	2,624,728	2,000,000	1,981,356		54			4.875	4.949	AO	20,583		12/10/2020	10/15/2040
75513E-CB-5	RAYTHEON CO 4.7% Due 12/15/2041 JD15				2.A FE	14,759,035	129.6290	18,148,125	14,000,000	14,757,813		(1,222)			4.700	4.305	JD	29,244	329,000	12/10/2020	12/15/2041
75513E-CC-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15			2	2.A FE	15,439,473	119.2060	16,569,701	13,900,000	15,436,853		(2,620)			4.200	3.482	JD	25,947	291,900	12/10/2020	12/15/2044
756109-A*-5	REALTY INCOME CORPORATION REALTY INCOME CORPORATION				1.G	29,269,800	109.8350	34,533,086	31,441,000	31,441,000				949,900	2.730	2.730	MN	97,755	801,200	05/28/2019	05/20/2034
756109-AW-4	REALTY INCOME CORP BASIC			2	1.G FE	7,627,545	112.1280	8,409,606	7,500,000	7,610,328		(11,648)			3.250	3.046	JD	10,833	243,750	07/16/2019	06/15/2029
756109-AX-2	REALTY INCOME CORP BASIC			2	1.G FE	17,304,762	113.5500	18,054,375	15,900,000	17,247,736		(57,026)			3.250	2.279	JJ	238,279	35,687	07/16/2020	01/15/2031
758750-C*-2	REGAL-BELOIT CORP SENIOR NOTES TRANCHE D				2.C	11,000,000	101.7860	11,196,407	11,000,000	11,000,000					4.770	4.770	JJ	243,403	524,700	03/14/2011	07/14/2021
760759-AS-9	REPUBLIC SERVICES BASIC			2	2.B FE	12,978,160	113.4860	14,753,137	13,000,000	12,984,210		2,008			3.375	3.395	MN	56,063	438,750	11/13/2017	11/15/2027
760759-AT-7	REPUBLIC SERVICES BASIC			2	2.B FE	16,715,877	117.4560	19,187,633	16,336,000	16,659,906		(33,416)			3.950	3.626	MN	82,451	635,397	07/16/2020	05/15/2028
760759-AW-0	REPUBLIC SERVICES BASIC			2	2.B FE	5,400,000	108.7690	5,438,470	5,000,000	5,399,757		(243)			3.050	2.650	MS	50,833		12/17/2020	03/01/2050
76119L-AA-9	RESIDEO FUNDING INC BASIC			2	3.B FE	2,761,628	105.4660	2,847,586	2,700,000	2,745,745		(13,064)			6.125	5.529	MN	27,563	165,375	12/09/2019	11/01/2026
76131V-A@-2	RETAIL PROPERTIES OF AMERICA I SENIOR SECURED NOTES				2.C	13,000,000	105.8440	13,759,722	13,000,000	13,000,000					4.580	4.580	JD	1,654	595,400	04/23/2014	06/30/2024
76131V-AA-1	RETAIL PROPERTIES OF AMERICA I 4% Due 3/15/2025 MS15			2	2.C FE	12,540,276	102.6980	12,939,934	12,600,000	12,571,984		5,995			4.000	4.058	MS	148,400	504,000	03/05/2015	03/15/2025
76131V-B@-1	RETAIL PROPERTIES OF AMERICA RETAIL PROPERTIES OF AMERICA				2.C	7,000,000	108.8600	7,620,171	7,000,000	7,000,000					4.820	4.820	JD	2,812	337,976	07/05/2019	06/28/2029
76169#-AJ-2	REYES HOLDINGS LLC REYES HOLDINGS LLC				2.A PL	28,000,000	111.4580	31,208,286	28,000,000	28,000,000					4.710	3.709	AO	213,531	1,038,800	10/24/2017	10/17/2028
76169#-AL-7	REYES HOLDINGS, LLC REYES HOLDINGS, LLC				2.A PL	9,000,000	113.5430	10,218,859	9,000,000	9,000,000					4.410	4.410	JD	19,845	396,900	12/28/2018	12/13/2025
761713-AW-6	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1				2.B FE	4,578,200	104.1830	5,209,142	5,000,000	4,632,124		8,762			4.750	5.324	MN	39,583	237,500	10/18/2013	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15				2.B FE	25,746,275	130.5460	32,636,596	25,000,000	25,661,604		(13,886)			6.150	5.935	MS	452,708	1,537,500	10/07/2013	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC			2	2.B FE	6,812,612	126.8990	7,487,022	5,900,000	6,670,412		(38,510)			5.700	4.445	FA	127,047	336,300	01/18/2017	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15			2	2.B FE	32,284,180	127.3990	37,455,363	29,400,000	32,043,283		(55,162)			5.850	5.189	FA	649,740	1,719,900	01/18/2017	08/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76711@-AD-0	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II				2.B	6,000,000	110.7420	6,644,523	6,000,000	6,000,000					4.070	4.070	FA	92,253	242,792	07/06/2018	08/15/2025
76823#-AT-8	RIVER FUEL FUNDING COMPANY #3 RIVER FUEL FUNDING COMPANY #3				2.A	17,000,000	100.6310	17,107,219	17,000,000	17,000,000					3.420	3.420	AO	122,740	581,400	04/03/2018	04/15/2021
771196-AU-6	ROCHE CVT GENENTECH CSD 144A 7% Due 3/1/2039 MS1				1.C FE	8,830,570	168.7680	11,813,750	7,000,000	8,427,748		(46,143)			7.000	5.245	MS	163,333	490,000	10/02/2009	03/01/2039
771196-BH-4	ROCHE CVT GENENTECH CSD 144A 4% Due 11/28/2044 MN28			2	1.C FE	13,447,200	131.9660	17,155,632	13,000,000	13,406,079		(10,617)			4.000	3.797	MN	47,667	520,000	11/16/2016	11/28/2044
771196-BL-5	ROCHE CVT GENENTECH CSD 144A BASIC			2	1.C FE	3,629,228	108.5780	4,125,978	3,800,000	3,681,152		17,623			2.375	2.941	JJ	38,356	90,250	12/18/2017	01/28/2027
773903-AB-5	ROCKWELL INTL CORP (NEW) 6.7% Due 1/15/2028 JJ15				1.G FE	2,000,000	132.3500	2,647,007	2,000,000	2,000,000					6.700	6.700	JJ	61,789	134,000	01/21/1998	01/15/2028
773903-AE-9	ROCKWELL INTL CORP (NEW) 6 1/4% Due 12/1/2037 JD1				1.G FE	10,253,200	145.5750	14,557,507	10,000,000	10,196,815		(6,535)			6.250	6.062	JD	52,083	625,000	01/28/2009	12/01/2037
773903-AH-2	ROCKWELL INTL CORP (NEW) BASIC			2	1.F FE	6,054,100	116.4570	6,987,423	6,000,000	6,045,573		(4,940)			3.500	3.390	MS	70,000	210,000	04/09/2019	03/01/2029
773903-AJ-8	ROCKWELL INTL CORP (NEW) BASIC			2	1.G FE	38,302,572	135.2860	50,914,738	37,635,000	38,288,431		(10,354)			4.200	4.091	MS	526,890	1,546,335	05/27/2020	03/01/2049
778296-AC-7	ROSS STORES INC BASIC			2	2.A FE	17,458,950	118.2250	17,733,824	15,000,000	17,289,383		(169,567)			4.700	2.036	AO	148,833	370,125	06/30/2020	04/15/2027
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES RUMPKE CONSOLIDATED COMPANIES				2.B Z	5,000,000	98.5950	4,929,744	5,000,000	5,000,000					2.590	2.590	MS	34,893		09/03/2020	09/24/2032
78349A-A*-4	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC				1.E	8,000,000	117.7900	9,423,223	8,000,000	8,000,000					4.040	4.040	JJ	161,600	323,200	12/26/2018	07/01/2029
78349A-A@-2	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC				1.E	6,000,000	120.0000	7,200,000	6,000,000	6,000,000					4.170	4.170	JJ	125,100	250,200	12/26/2018	07/01/2034
78349A-B*-3	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC				1.E	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					4.400	4.400	JJ	110,000	220,000	12/26/2018	07/01/2044
78355H-KR-9	RYDER SYSTEMS INC BASIC			2	2.B FE	6,995,170	111.2750	7,789,262	7,000,000	6,995,517		347			3.350	3.365	MS	78,167	74,258	05/05/2020	09/01/2025
78396*-AC-2	STONEBRIAR FINANCE HOLDINGS STONEBRIAR FINANCE HOLDINGS				2.C Z	20,000,000	108.4490	21,689,771	20,000,000	20,000,000					4.440	4.441	AO	185,000	56,733	09/03/2020	09/23/2027
78409V-AD-6	S&P GLOBAL INC BASIC			2	1.G FE	7,949,736	113.8860	8,199,770	7,200,000	7,847,145		(102,591)			4.000	1.773	JD	12,800	288,000	04/16/2020	06/15/2025
78409V-AM-6	S&P GLOBAL INC			2	1.G FE	1,785,502	110.6630	1,991,927	1,800,000	1,790,508		1,406			2.950	3.046	JJ	23,453	53,100	05/01/2017	01/22/2027
78409V-AN-4	S&P GLOBAL INC BASIC			2	1.G FE	3,902,925	130.8370	5,102,656	3,900,000	3,902,925					4.500	4.495	MN	22,425	175,500	01/16/2019	05/15/2048
78409V-AQ-7	S&P GLOBAL INC BASIC			2	1.G FE	13,934,616	116.0050	14,616,665	12,600,000	13,919,741		(14,875)			3.250	2.718	JD	34,125	268,215	10/06/2020	12/01/2049
78409V-AR-5	S&P GLOBAL INC BASIC			2	1.G FE	29,469,980	94.1890	29,198,570	31,000,000	29,476,378		6,398			2.300	2.494	FA	273,317		10/05/2020	08/15/2060
78409V-AS-3	S&P GLOBAL INC BASIC			2	1.G FE	5,767,892	98.3920	5,706,758	5,800,000	5,769,048		1,156			1.250	1.309	FA	27,792		08/10/2020	08/15/2030
784305-A@-3	SJW GROUP SJW GROUP				1.G	16,000,000	109.3830	17,501,243	16,000,000	16,000,000					3.050	3.050	MN	81,333	519,178	10/15/2019	11/01/2029
78454L-AN-0	SM ENERGY CO BASIC			2	5.B FE	304,000	81.4790	325,918	400,000	304,667		667			6.750	12.751	MS	7,950		12/09/2020	09/15/2026
78471R-AA-4	SRS DISTRIBUTION INC BASIC			2	5.B FE	10,743,500	106.2500	11,368,750	10,700,000	10,731,683		(11,146)			8.250	8.116	JJ	441,375	882,750	12/04/2019	07/01/2026
78488@-AC-9	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES				2.A	2,000,000	110.1040	2,202,075	2,000,000	2,000,000					3.740	3.740	AO	18,700	74,800	03/10/2016	04/01/2026
78488@-AD-7	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES				2.A	4,000,000	110.2280	4,409,118	4,000,000	4,000,000					3.740	3.741	AO	37,400	149,600	03/10/2016	06/07/2026
78488@-AG-0	SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL ESTATE INVEST				2.A	5,000,000	109.3270	5,466,354	5,000,000	5,000,000					4.110	4.110	FA	77,633	205,500	08/21/2018	08/15/2024
78488@-AH-8	SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL ESTATE INVEST				2.A	3,000,000	114.2770	3,428,321	3,000,000	3,000,000					4.240	4.240	FA	48,053	127,200	08/21/2018	08/15/2028
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES				1.E PL	15,158,464	113.0130	17,131,043	15,158,464	15,158,464					4.120	4.157	MON	1,735	626,548	12/16/2016	05/31/2029
78532*-AC-7	THE SABINE MINING COMPANY 6.37% Due 10/31/2024 A031				2.B	10,661,040	118.0480	10,624,331	9,000,000	9,803,763		(191,312)			6.370	3.840	AO	97,143	573,300	03/01/2016	10/31/2024
78532*-AD-5	THE SABINE MINING COMPANY SENIOR SECURED NOTES				2.B	7,187,500	114.5440	8,232,821	7,187,500	7,187,500					4.580	4.580	FA	118,873	329,188	01/27/2012	02/21/2032
78532*-AE-3	THE SABINE MINING COMPANY THE SABINE MINING COMPANY				2.B	14,117,644	116.8950	16,502,844	14,117,644	14,117,644					4.680	4.680	AO	139,482	660,706	10/19/2018	10/15/2035
785592-A*-7	SABINE PASS LIQUIFICATION LLC SENIOR SECURED NOTES				2.C FE	30,000,000	113.3100	33,993,116	30,000,000	30,000,000					5.000	5.000	MS	441,667	1,550,000	02/15/2017	09/15/2037
785592-AH-9	SABINE PASS LIQUEFACTION			2	2.C FE	16,900,200	105.2420	15,786,330	15,000,000	15,418,824		(424,136)			6.250	3.262	MS	276,042	937,500	05/04/2017	03/15/2022
785592-AM-8	SABINE PASS LIQUEFACTION BASIC			2	2.C FE	9,996,291	116.7530	10,858,015	9,300,000	9,734,539		(99,652)			5.625	4.317	MS	174,375	523,125	04/05/2018	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION			2	2.C FE	21,514,300	118.0190	24,193,803	20,500,000	21,186,272		(103,998)			5.000	4.331	MS	301,806	1,025,000	08/20/2018	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION BASIC			2	2.C FE	9,046,184	114.7590	10,672,602	9,300,000	9,091,490		23,883			4.200	4.568	MS	115,010	390,600	02/14/2019	03/15/2028

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
785592-AV-8	SABINE PASS LIQUEFACTION BASIC			2	2.C FE	563,425	120.9380	604,691	500,000	541,827		(7,419)			5.875	4.011	JD	82	29,375	12/18/2017	06/30/2026
785592-AW-6	SABINE PASS LIQUEFACTION BASIC			2	2.C FE	2,992,320	118.8740	3,566,218	3,000,000	2,992,748		428			4.500	4.532	MN	17,250	70,125	05/05/2020	05/15/2030
797440-BV-5	SAN DIEGO GAS & ELECTRIC BASIC			2	1.F FE	5,734,312	117.3220	6,716,676	5,725,000	5,733,763		(198)			3.750	3.741	JD	17,891	214,688	07/05/2017	06/01/2047
797440-BW-3	SAN DIEGO GAS & ELECTRIC BASIC			2	1.F FE	19,080,850	125.3650	25,072,974	20,000,000	19,116,109		16,347			4.150	4.430	MN	106,056	830,000	10/24/2018	05/15/2048
806605-AG-6	SCHERING PLOUGH CORP CALL@MAKEWHOL+35BP;CPNUP25BPIF				1.E FE	9,550,728	155.4000	14,452,166	9,300,000	9,476,937		(8,677)			6.500	6.283	JD	50,375	604,500	05/12/2009	12/01/2033
806605-AH-4	SCHERING PLOUGH CORP 6.55% Due 9/15/2037 MS15				1.E FE	8,291,947	160.0760	13,062,199	8,160,000	8,263,838		(3,401)			6.550	6.425	MS	157,375	534,480	05/18/2009	09/15/2037
80689#-BE-5	SCHNEIDER NATIONAL INC. SENIOR NOTE				2.B	3,000,000	107.6160	3,228,481	3,000,000	3,000,000					3.610	3.610	MN	15,343	108,300	10/10/2014	11/10/2024
80689#-BH-8	SCHNEIDER NATIONAL INC. SENIOR NOTES				2.B	20,000,000	108.4850	21,696,944	20,000,000	20,000,000					3.710	3.710	MS	228,783	742,000	10/10/2014	03/10/2025
808513-AM-7	SCHWAB, CHARLES CORP BASIC			2	1.F FE	493,285	113.0590	565,297	500,000	495,035		867			3.450	3.665	FA	6,613	17,250	12/14/2018	02/13/2026
808513-AY-1	SCHWAB, CHARLES CORP BASIC			2	1.F FE	1,298,284	109.1240	1,418,607	1,300,000	1,298,923		325			3.550	3.579	FA	19,229	46,150	12/14/2018	02/01/2024
808513-AZ-8	SCHWAB, CHARLES CORP BASIC			2	1.F FE	5,201,600	119.4490	5,972,460	5,000,000	5,168,073		(18,325)			4.000	3.506	FA	83,333	200,000	02/19/2019	02/01/2029
808513-BA-2	SCHWAB, CHARLES CORP BASIC			2	1.F FE	2,098,960	114.6310	2,292,611	2,000,000	2,086,953		(9,445)			3.250	2.653	MN	7,042	65,000	09/18/2019	05/22/2029
808513-BF-1	SCHWAB, CHARLES CORP BASIC			2	1.F FE	19,975,600	101.3460	20,269,271	20,000,000	19,975,841		241			0.900	0.924	MS	10,000		12/08/2020	03/11/2026
80874Y-AW-0	SCIENTIFIC GAMES INTERNA BASIC			2	4.A FE	2,016,724	103.1340	2,062,685	2,000,000	2,015,856		(868)			5.000	4.693	AO	21,111		11/02/2020	10/15/2025
80874Y-BA-7	SCIENTIFIC GAMES INTERNA BASIC			2	5.B FE	13,884,000	107.6950	14,754,228	13,700,000	13,836,579		(41,508)			8.250	7.854	MS	332,796	1,130,250	12/09/2019	03/15/2026
81373P-AA-1	SECURIAN FINANCIAL GROUP BASIC				1.G FE	29,986,097	125.7600	37,350,619	29,700,000	29,973,603		(4,924)			4.800	4.739	AO	300,960	1,425,600	04/03/2018	04/15/2048
82415@-AB-1	SHERMAN FINANCIAL GROUP LLC SHERMAN FINANCIAL GROUP LLC				2.B PL	50,000,000	111.6060	55,802,858	50,000,000	50,000,000					4.550	4.573	FMAN	303,333	998,472	05/29/2020	06/05/2027
824360-AA-8	GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC				2.B	18,058,080	114.6230	20,698,675	18,058,080	18,058,080					4.500	4.542	MON	36,116	812,614	07/06/2018	06/15/2038
826418-BM-6	SIERRA PACIFIC POWER CO 2.6% Due 5/1/2026 MN1			2	1.F FE	4,987,250	108.5040	5,425,188	5,000,000	4,992,839		1,235			2.600	2.629	MN	21,667	130,000	04/11/2016	05/01/2026
82873L-AB-1	SIMMONS FOODS INC BASIC			2	4.A FE	2,703,528	104.1250	2,596,878	2,494,000	2,594,411		(95,877)			7.750	3.652	JJ	89,126	193,285	12/04/2019	01/15/2024
828807-CV-7	SIMON PROPERTY GROUP 3 1/2% Due 9/1/2025 MS1			2	1.G FE	7,785,300	110.3610	8,277,066	7,500,000	7,755,041		(30,259)			3.500	2.679	MS	87,500	131,250	06/04/2020	09/01/2025
828807-CX-3	SIMON PROPERTY GROUP 2 1/2% Due 7/15/2021 JJ15			2	1.G FE	2,989,530	100.5990	3,017,975	3,000,000	2,997,421		4,692			2.500	2.662	JJ	34,583	75,000	04/23/2019	07/15/2021
828807-CY-1	SIMON PROPERTY GROUP			2	1.G FE	61,722,310	110.8520	68,728,298	62,000,000	61,818,277		27,331			3.250	3.305	MN	173,514	2,015,000	11/28/2017	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP			2	1.G FE	50,570,986	110.6830	55,535,305	50,175,000	50,456,988		(37,952)			3.375	3.274	JD	75,263	1,684,969	07/16/2020	06/15/2027
828807-DD-6	SIMON PROPERTY GROUP BASIC			2	1.G FE	7,712,010	104.8240	8,385,891	8,000,000	7,857,345		55,608			2.750	3.526	JD	18,333	220,000	04/20/2018	06/01/2023
828807-DH-7	SIMON PROPERTY GROUP BASIC			2	1.G FE	13,039,438	102.5760	13,304,062	12,970,000	13,039,566		128			3.250	3.221	MS	126,458	16,250	12/15/2020	09/13/2049
82894*-BA-4	J.R. SIMPLOT J.R. SIMPLOT				2.C	3,000,000	96.4500	2,893,508	3,000,000	3,000,000					4.730	4.730	MN	23,650	141,900	05/07/2019	05/01/2031
829259-AY-6	SINCLAIR TELEVISION GROU BASIC			2	4.B FE	6,145,000	103.9310	7,275,153	7,000,000	6,176,817		31,817			5.500	7.240	JD	32,083	276,833	09/18/2020	03/01/2030
82967N-BC-1	SIRIUS XM RADIO INC BASIC			2	3.C FE	1,087,500	110.2470	1,102,474	1,000,000	1,074,857		(12,387)			5.500	3.930	JJ	27,500	58,667	12/19/2019	07/01/2029
83088G-B*-5	SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY LLC				2.B PL	15,000,000	107.3000	16,095,053	15,000,000	15,000,000					3.660	3.676	MJSD	1,525	549,000	07/13/2017	07/10/2024
83088G-B@-3	SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY				2.B PL	10,000,000	112.1440	11,214,422	10,000,000	10,000,000					4.010	4.030	MJSD	1,114	401,000	07/13/2017	07/10/2029
832696-AM-0	JM SMUCKER CO/THE-NEWW COM BASIC				2.B FE	606,580	122.8430	614,213	500,000	603,878		(2,702)			4.250	2.503	MS	6,257	10,625	07/16/2020	03/15/2035
833034-AM-3	SNAP-ON INC NOTE TR BASIC			2	1.G FE	14,687,100	113.1570	16,973,577	15,000,000	14,691,182		4,082			3.100	3.209	MN	77,500	233,792	05/14/2020	05/01/2050
83545*-AC-2	SONIC HEALTHCARE INVESTMENTS G 5.1% Due 1/13/2021 JJ13				2.C	10,000,000	100.0450	10,004,500	10,000,000	10,000,000					5.100	5.100	JJ	238,000	510,000	12/02/2010	01/13/2021
837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1.F FE	15,232,950	118.0080	17,701,250	15,000,000	15,220,955		(6,617)			4.350	4.242	FA	271,875	652,500	02/12/2019	02/01/2042
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS 4 1/2% Due 6/1/2064 JD1			2	1.F FE	4,990,950	124.8750	6,243,744	5,000,000	4,991,480		63			4.500	4.509	JD	18,750	225,000	06/16/2014	06/01/2064
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1.F FE	10,641,620	158.3270	15,832,653	10,000,000	10,634,253		(4,236)			5.100	4.755	JD	42,500	510,000	01/24/2019	06/01/2065
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1.F FE	6,317,910	116.0030	6,960,155	6,000,000	6,262,012		(30,566)			4.250	3.571	FA	96,333	255,000	04/09/2019	08/15/2028
838515-J@-4	SOUTH JERSEY GAS SOUTH JERSEY GAS				1.F	9,000,000	111.3280	10,019,553	9,000,000	9,000,000					3.280	3.280	AO	61,500	147,600	04/01/2020	04/16/2030
838518-C#-3	SOUTH JERSEY INDUSTRIES INC. South Jersey Industries Inc				2.C	5,000,000	106.1450	5,307,241	5,000,000	5,000,000					3.220	3.220	FA	60,375	173,500	08/29/2017	08/16/2024
838518-D#-2	SOUTH JERSEY INDUSTRIES INC. SOUTH JERESY INDUSTRIES, INC.				2.C	5,000,000	109.1680	5,458,425	5,000,000	5,000,000					3.560	3.560	JJ	81,583	190,500	01/26/2018	01/16/2028
838518-D*-6	SOUTH JERSEY INDUSTRIES INC. South Jersey Industries Inc				2.C	4,000,000	108.6120	4,344,497	4,000,000	4,000,000					3.460	3.460	FA	51,900	148,400	08/29/2017	08/16/2027
838518-D@-4	SOUTH JERSEY INDUSTRIES INC. SOUTH JERESY INDUSTRIES, INC.				2.C	4,000,000	106.9420	4,277,662	4,000,000	4,000,000					3.320	3.320	JJ	60,867	142,800	01/26/2018	01/16/2025

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
838518-E@-3	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC.				2.C	8,000,000	110.6920	8,855,360	8,000,000	8,000,000					3.820	3.820	JD	10,187	325,600	06/29/2018	06/19/2028
838518-F#-0	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC.				2.C	6,000,000	111.8190	6,709,117	6,000,000	6,000,000					3.910	3.910	JJ	98,402		05/08/2020	07/30/2030
838518-F@-2	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC.				2.C	7,000,000	110.1580	7,711,084	7,000,000	7,000,000					3.710	3.710	JJ	108,930		05/08/2020	07/30/2027
842400-ES-8	SOUTHERN CALIFORNIA EDISON MAKE WHOLE +20 BPS				2.A FE	10,769,995	139.8500	15,005,872	10,730,000	10,756,544		(1,320)			6.000	5.972	JJ	296,863	643,800	03/10/2006	01/15/2034
842400-FF-5	SOUTHERN CALIFORNIA EDISON 5.55% Due 1/15/2037 JJ15				1.G FE	7,597,420	127.0950	8,896,682	7,000,000	7,441,700		(17,665)			5.550	4.974	JJ	179,142	388,500	10/02/2009	01/15/2037
842400-FR-9	SOUTHERN CALIFORNIA EDISON BASIC			2	1.G FE	402,704	100.5500	402,201	400,000	400,222		(1,246)			3.875	3.554	JD	1,292	15,500	12/14/2018	06/01/2021
842400-FZ-1	SOUTHERN CALIFORNIA EDISON 4.65% Due 10/1/2043 AO1			2	2.A FE	11,446,440	123.9440	11,526,754	9,300,000	11,215,179		(57,326)			4.650	3.332	AO	108,113	432,450	09/28/2016	10/01/2043
842400-GK-3	SOUTHERN CALIFORNIA EDISON BASIC			2	2.A FE	92,611	119.3720	119,372	100,000	92,876		130			4.125	4.586	MS	1,375	4,125	12/14/2018	03/01/2048
842400-GT-4	SOUTHERN CALIFORNIA EDISON BASIC			2	1.G FE	7,382,270	114.2250	7,995,755	7,000,000	7,376,338		(5,932)			3.650	3.356	FA	106,458	143,364	03/04/2020	02/01/2050
842400-GU-1	SOUTHERN CALIFORNIA EDISON BASIC			2	1.G FE	4,995,250	104.2210	5,211,074	5,000,000	4,995,780		530			2.250	2.260	JD	9,375	81,875	03/04/2020	06/01/2030
842434-CS-9	SOUTHERN CALIF GAS CO BASIC			2	1.D FE	37,276,300	132.8390	49,150,455	37,000,000	37,263,833		(5,093)			4.300	4.256	JJ	733,628	1,591,000	09/25/2018	01/15/2049
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP				2.A	2,863,114	120.0000	3,435,736	2,863,114	2,863,114					4.000	4.000	AO	23,859	114,525	04/23/2018	10/16/2048
84345P-AB-8	SOUTHERN NAT GAS/ISSUING 4.4% Due 6/15/2021 JD15			2	2.A FE	14,463,300	100.7360	15,110,380	15,000,000	14,947,643		110,864			4.400	5.186	JD	29,333	660,000	03/11/2016	06/15/2021
843830-A*-1	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO				2.C FE	5,000,000	108.0220	5,401,106	5,000,000	5,000,000					4.060	4.060	JJ	94,169		05/13/2020	07/14/2025
843830-A@-9	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO				2.C FE	5,000,000	109.1220	5,456,114	5,000,000	5,000,000					4.240	4.240	JJ	98,344		05/13/2020	07/14/2027
843830-B*-0	SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP				2.C FE	8,000,000	103.3860	8,270,913	8,000,000	8,000,000					3.350	3.350	JJ	32,011		10/23/2020	11/14/2027
843830-A@-2	SOUTHERN STAR CENTRAL SOUTHER STAR OPCO				2.C FE	13,500,000	105.0940	14,187,645	13,500,000	13,500,000					3.790	3.790	JJ	237,349		05/13/2020	07/14/2030
844030-AC-0	SOUTHERN UNION 8 1/4% Due 11/15/2029 MN15				2.C FE	3,581,605	133.7800	4,682,292	3,500,000	3,545,507		(3,410)			8.250	8.042	MN	36,896	288,750	12/16/1999	11/15/2029
844741-BK-3	SOUTHWEST AIRLINES BASIC			2	2.A FE	1,997,451	118.7370	2,256,012	1,900,000	1,992,384		(5,067)			5.125	4.237	JD	4,328	50,581	07/31/2020	06/15/2027
845011-AB-1	SOUTHWEST GAS CORP BASIC			2	1.G FE	25,046,050	123.1600	30,789,982	25,000,000	25,044,787		(856)			4.150	4.139	JD	86,458	1,037,500	06/04/2019	06/01/2049
845331-C*-6	SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY				2.A PL	6,000,000	115.9930	6,959,590	6,000,000	6,000,000					4.130	4.130	MN	30,287	247,800	05/30/2018	05/17/2028
845331-E@-2	SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY				2.A PL	3,000,000	105.0560	3,151,679	3,000,000	3,000,000					3.170	3.170	MS	28,266		08/27/2020	09/14/2040
845437-BL-5	SOUTHWESTERN ELEC POWER 6.2% Due 3/15/2040 MS15				2.A FE	2,815,932	146.5890	4,104,499	2,800,000	2,813,134		(351)			6.200	6.158	MS	51,116	173,600	03/05/2010	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER BASIC			2	2.A FE	625,478	116.0010	812,005	700,000	628,652		1,576			3.900	4.602	AO	6,825	27,300	12/14/2018	04/01/2045
845437-BR-2	SOUTHWESTERN ELEC POWER BASIC			2	2.A FE	497,740	117.6060	588,029	500,000	498,163		198			4.100	4.156	MS	6,036	20,500	12/14/2018	09/15/2028
845743-BQ-5	SOUTHWESTERN PUBLIC SERV 3.4% Due 8/15/2046 FA15			2	1.G FE	16,560,045	112.9440	19,313,465	17,100,000	16,598,354		11,464			3.400	3.574	FA	219,640	581,400	07/13/2017	08/15/2046
845743-BR-3	SOUTHWESTERN PUBLIC SERV BASIC			2	1.G FE	22,403,775	117.8870	26,524,529	22,500,000	22,410,262		1,944			3.700	3.724	FA	314,500	832,500	08/16/2017	08/15/2047
84756N-AF-6	SPECTRA ENERGY PARTNERS LP BASIC			2	2.A FE	8,939,904	110.7850	10,303,013	9,300,000	9,069,674		49,175			3.500	4.148	MS	95,842	325,500	04/05/2018	03/15/2025
84765E-AA-6	SPECTRUM HEALTH SYSTEM BASIC			2	1.D FE	15,112,125	113.9590	17,093,908	15,000,000	15,109,171		(2,347)			3.487	3.446	JJ	241,184	371,947	10/23/2019	07/15/2049
84857L-A#-8	SPIRE INC. SENIOR UNSECURED NOTES				2.B	11,000,000	111.3820	12,251,990	11,000,000	11,000,000					3.930	3.930	MS	127,288	432,300	03/09/2017	03/15/2027
84857L-A*-2	SPIRE INC. SENIOR UNSECURED NOTES				2.B	5,000,000	100.8640	5,043,195	5,000,000	5,000,000					2.520	2.520	MS	42,000	126,000	06/03/2016	09/01/2021
84857L-A@-0	SPIRE INC. SENIOR UNSECURED NOTES				2.B	7,000,000	106.7030	7,469,213	7,000,000	7,000,000					3.130	3.130	MS	73,033	219,100	06/03/2016	09/01/2026
84859*-AA-4	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC				2.A Z	7,681,600	103.9830	7,987,537	7,681,600	7,681,600					2.950	2.950	JD	10,071	221,571	12/27/2019	12/31/2034
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES				2.C PL	7,966,871	105.1930	8,380,556	7,966,871	7,966,871					3.850	3.869	MJSD	852	306,725	01/15/2015	03/31/2033
848609-AA-1	SPIRITS NEWCO LLC SENIOR SECURED NOTES				2.C PL	16,295,817	114.3820	18,639,446	16,295,817	16,295,817					5.300	5.336	MJSD	2,399	863,678	01/24/2014	06/30/2036
84929#-AA-6	SPOWER FINANCE, LLC SPOWER FINANCE, LLC				3.A PL	27,300,794	94.6050	25,827,988	27,300,794	27,300,794					4.550	4.550	JD	3,451	1,242,186	11/30/2017	12/31/2036
84929*-AA-0	SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC				3.C PL	23,491,908	92.0930	21,634,315	23,491,908	23,491,908					4.960	4.959	JD	3,237	1,165,199	08/06/2018	12/31/2041
852061-AS-9	SPRINT CORP				3.B FE	4,101,300	108.1720	4,245,742	3,925,000	3,990,383		(32,520)			6.000	5.056	MN	30,092	235,500	05/12/2017	11/15/2022
85234#-AB-1	STADIUM FUNDING TRUST 5% Due 4/1/2039 AO1				2.C PL	9,332,023	113.1410	10,558,327	9,332,023	9,332,023					5.000	5.000	AO	116,650	466,601	06/04/2013	04/01/2039
85253#-AA-9	STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED NOTES				2.C	10,000,000	107.5690	10,756,900	10,000,000	10,000,000					4.980	4.980	AO	124,500	498,000	03/26/2014	10/01/2024
85253#-AF-8	STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED NOTES				2.C	6,000,000	102.6200	6,157,190	6,000,000	6,000,000					3.980	3.980	JJ	116,747	238,800	10/06/2015	01/05/2023
854502-AM-3	STANLEY BLACK + DECKER INC BASIC			2	2.B FE	1,997,500	106.5000	2,130,000	2,000,000	1,997,695		195			4.000	4.006	MS	23,556	47,778	06/04/2020	03/15/2060
855244-AM-1	STARBUCKS CORP. BASIC			2	2.A FE	11,219,700	117.2920	11,729,191	10,000,000	11,214,755		(4,945)			3.750	3.075	JD	31,250	187,500	10/27/2020	12/01/2047
855244-AS-8	STARBUCKS CORP. BASIC			2	2.A FE	955,553	129.9020	974,266	750,000	953,452		(2,100)			4.500	3.034	MN	4,313	16,875	07/16/2020	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
855244-BA-6	STARBUCKS CORP. BASIC			2	2.A FE	120,603,968	114.9300	126,135,391	109,750,000	120,574,834		(29,134)			3.500	2.992	MN	490,826	1,297,722	12/17/2020	11/15/2050
857477-AL-7	STATE STREET CORP 3.1% Due 5/15/2023 MN15				1.G FE	5,745,461	106.4810	6,601,826	6,200,000	6,074,235		49,592			3.100	4.005	MN	24,559	192,200	06/24/2013	05/15/2023
857477-AV-5	STATE STREET CORP BASIC				1.F FE	2,897,610	100.6410	3,019,225	3,000,000	2,983,504		42,123			1.950	3.409	MN	6,825	58,500	11/30/2018	05/19/2021
857477-BE-2	STATE STREET CORP BASIC			2	1.E FE	13,266,900	106.6400	13,330,024	12,500,000	13,255,561		(11,339)			2.354	0.751	MN	49,042		12/08/2020	11/01/2025
858119-BK-5	STEEL DYNAMICS BASIC			2	2.C FE	27,246,992	113.1960	28,514,072	25,190,000	27,231,142		(15,883)			3.450	2.430	AO	183,467	232,775	12/17/2020	04/15/2030
858119-BL-3	STEEL DYNAMICS BASIC				2.C FE	398,476	106.4620	425,849	400,000	398,642		166			2.400	2.481	JD	427	5,067	06/03/2020	06/15/2025
858119-BM-1	STEEL DYNAMICS BASIC				2.C FE	4,453,200	112.3210	5,054,446	4,500,000	4,455,459		2,259			3.250	3.367	JJ	83,688		06/03/2020	01/15/2031
858119-BP-4	STEEL DYNAMICS BASIC			2	2.C FE	38,793,218	103.9250	41,310,195	39,750,000	38,796,795		3,577			3.250	3.378	AO	294,260		10/27/2020	10/15/2050
858271-A*-0	TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS				2.B PL	13,467,717	108.4700	14,608,446	13,467,717	13,467,717					3.820	3.841	MJSD	1,429	514,467	07/11/2017	06/30/2047
858586-H#-0	STEPAN COMPANY 3.86% Due 6/27/2025 JD27				2.C PL	11,428,571	104.7420	11,970,553	11,428,571	11,428,571					3.860	3.860	JD	4,902	441,143	06/27/2013	06/27/2025
858586-J*-2	STEPAN COMPANY SENIOR NOTES				2.C PL	14,000,000	106.4490	14,902,834	14,000,000	14,000,000					3.950	3.950	JJ	262,675	553,000	05/08/2015	07/10/2027
860630-AD-4	STIFEL FINANCIAL CORP 4 1/4% Due 7/18/2024 JJ18				2.C FE	16,539,608	112.1400	18,278,875	16,300,000	16,415,943		(29,830)			4.250	4.033	JJ	313,662	692,750	08/08/2016	07/18/2024
86157#-AA-4	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC				2.C PL	20,370,000	113.0780	23,034,074	20,370,000	20,370,000					5.150	5.149	JJ	477,903	1,049,055	07/26/2019	07/17/2029
862121-A#-7	STORE CAPITAL CORPORATION 4.73% Due 4/28/2026 MN21				2.B FE	10,000,000	110.9110	11,091,115	10,000,000	10,000,000					4.730	4.730	MN	52,556	473,000	10/26/2017	04/28/2026
862121-A*-1	STORE CAPITAL CORPORATION 4.95% Due 11/21/2022 MN21				2.B FE	9,000,000	105.4780	9,493,002	9,000,000	9,000,000					4.950	4.950	MN	49,500	445,500	10/30/2015	11/21/2022
862121-A@-9	STORE CAPITAL CORPORATION 5.24% Due 11/21/2024 MN21				2.B FE	11,284,880	111.0110	12,211,197	11,000,000	11,261,132		(23,748)			5.240	4.556	MN	64,044	471,600	08/03/2020	11/21/2024
863667-AE-1	STRYKER CORP. 4.1% Due 4/1/2043 A01			2	2.A FE	1,815,900	122.4760	2,449,517	2,000,000	1,836,277		4,105			4.100	4.697	AO	20,500	82,000	07/13/2015	04/01/2043
863667-AG-6	STRYKER CORP. 4 3/8% Due 5/15/2044 MN15			2	2.A FE	14,709,250	124.0700	18,610,456	15,000,000	14,740,329		6,079			4.375	4.495	MN	83,854	656,250	08/07/2015	05/15/2044
863667-AQ-4	STRYKER CORP. BASIC			2	2.A FE	14,094,078	115.6160	16,301,902	14,100,000	14,095,536		534			3.650	3.655	MS	162,973	514,650	02/26/2018	03/07/2028
86765B-AP-4	SUNOCO LOGISTICS PARTNER 5.3% Due 4/1/2044 A01			2	2.C FE	14,295,810	107.9840	15,117,779	14,000,000	14,258,532		(6,180)			5.300	5.159	AO	185,500	742,000	06/27/2016	04/01/2044
86765B-AU-3	SUNOCO LOGISTICS PARTNER BASIC			2	2.C FE	1,990,560	109.3370	2,186,740	2,000,000	1,993,218		857			4.000	4.058	AO	20,000	80,000	11/28/2017	10/01/2027
86881W-AD-4	SURGERY CENTER HOLDINGS BASIC			2	5.B FE	7,393,465	110.0470	7,978,433	7,250,000	7,344,641		(31,032)			10.000	9.439	AO	153,056	687,500	04/29/2020	04/15/2027
87054#-AA-6	SWEETWATER ROYALTIES LLC SWEETWATER ROYALTIES LLC				2.B PL	45,000,000	120.0000	54,000,000	45,000,000	45,000,000					5.320	5.321	MS	478,800		08/19/2020	09/30/2040
87165B-AM-5	SYNCHRONY FINANCIAL BASIC			2	2.C FE	5,298,613	112.3700	6,629,835	5,900,000	5,407,188		57,359			3.950	5.414	JD	19,421	233,050	01/23/2019	12/01/2027
871829-BM-8	SYSCO CORP BASIC			2	2.B FE	2,133,777	146.3780	2,268,860	1,550,000	2,127,196		(6,581)			6.600	3.804	AO	25,575	50,866	09/03/2020	04/01/2040
87233Q-AB-4	TC PIPELINES LP 4 3/8% Due 3/13/2025 MS13			2	2.B FE	7,211,400	112.7760	7,894,340	7,000,000	7,096,610		(22,076)			4.375	3.995	MS	91,875	306,250	04/14/2015	03/13/2025
87236Y-AD-0	TD AMERITRADE HOLDING CORP BASIC			2	1.F FE	589,362	111.3970	668,382	600,000	592,546		1,582			3.625	3.945	AO	5,438	21,750	12/14/2018	04/01/2025
87236Y-AH-1	TD AMERITRADE HOLDING CORP BASIC			2	1.F FE	2,201,804	109.7210	2,413,852	2,200,000	2,201,137		(323)			3.750	3.733	AO	20,625	82,500	11/26/2018	04/01/2024
872540-AP-4	TJX COMPANIES, INC 2 1/2% Due 5/15/2023 MN15			2	1.F FE	5,295,283	104.4560	5,536,171	5,300,000	5,298,785		491			2.500	2.510	MN	16,931	132,500	04/29/2013	05/15/2023
872540-AQ-2	TJX COMPANIES, INC 2 1/4% Due 9/15/2026 MS15			2	1.F FE	18,380,760	107.9100	20,502,882	19,000,000	18,546,563		70,450			2.250	2.695	MS	125,875	427,500	11/26/2018	09/15/2026
872540-AR-0	TJX COMPANIES, INC BASIC			2	1.F FE	32,897,700	111.5780	33,473,335	30,000,000	32,545,728		(351,972)			3.500	1.411	AO	221,667	565,833	06/16/2020	04/15/2025
872540-AS-8	TJX COMPANIES, INC BASIC			2	1.F FE	11,459,530	116.0080	11,600,800	10,000,000	11,351,517		(108,013)			3.750	1.436	AO	79,167	202,083	06/24/2020	04/15/2027
872540-AU-3	TJX COMPANIES, INC BASIC			2	1.F FE	41,637,587	142.6150	52,767,529	37,000,000	41,577,499		(60,088)			4.500	3.778	AO	351,500	897,250	06/03/2020	04/15/2050
872540-AV-1	TJX COMPANIES, INC BASIC				1.F FE	29,989,050	100.4370	30,130,984	30,000,000	29,989,164		114			1.150	1.155	MN	29,708		11/19/2020	05/15/2028
872649-BH-0	TRW INC 7 3/4% Due 6/1/2029 JD1				2.B FE	13,612,111	135.4250	14,964,480	11,050,000	12,322,589		(113,589)			7.750	5.987	JD	71,365	856,375	05/07/2003	06/01/2029
87264A-AR-6	T-MOBILE USA INC				3.B FE	1,000,000	103.2500	1,032,501	1,000,000	1,000,000					4.000	4.000	AO	8,444	40,000	03/13/2017	04/15/2022
87264A-AY-1	T-MOBILE USA INC BASIC			2	2.C FE	63,579,895	123.9190	66,296,782	53,500,000	63,494,416		(85,479)			4.500	3.468	AO	508,250	1,243,875	10/09/2020	04/15/2050
87264A-BA-2	T-MOBILE USA INC BASIC			2	2.C FE	1,053,330	110.6410	1,106,405	1,000,000	1,045,965		(7,365)			3.500	2.346	AO	7,389	18,083	04/09/2020	04/15/2025
87264A-BC-8	T-MOBILE USA INC BASIC			2	2.C FE	4,470,200	114.0470	4,561,893	4,000,000	4,440,128		(30,072)			3.750	1.836	AO	31,667	77,500	08/03/2020	04/15/2027
87264A-BE-4	T-MOBILE USA INC BASIC			2	2.C FE	7,934,266	115.6090	8,266,067	7,150,000	7,901,113		(33,152)			3.875	2.562	AO	58,491	143,149	10/09/2020	04/15/2030
87264A-BJ-3	T-MOBILE USA INC BASIC			2	2.C FE	21,847,580	105.0850	22,067,874	21,000,000	21,826,005		(21,575)			2.550	2.106	FA	278,162		10/02/2020	02/15/2031
87264A-BM-6	T-MOBILE USA INC BASIC			2	2.C FE	20,627,504	102.7500	20,961,002	20,400,000	20,626,898		(606)			3.300	3.241	FA	158,950		11/12/2020	02/15/2051
87318*-AA-2	TWE USA Partnership TWE USA Partnership Gtd Sr Nt				2.B PL	11,000,000	106.0700	11,667,654	11,000,000	11,000,000					3.720	3.720	JD	4,547	409,200	07/03/2017	06/27/2027
875127-BC-5	TAMPA ELECTRIC BASIC			2	1.G FE	24,386,300	126.0330	27,727,234	22,000,000	24,297,356		(63,231)			4.350	3.671	MN	122,283	957,000	07/23/2019	05/15/2044
875127-BE-1	TAMPA ELECTRIC BASIC			2	1.G FE	9,250,152	127.9180	11,896,351	9,300,000	9,252,457		889			4.300	4.332	JD	17,773	399,900	06/04/2018	06/15/2048
875127-BG-6	TAMPA ELECTRIC BASIC			2	1.G FE	27,275,521	120.0520	32,414,115	27,000,000	27,268,280		(5,939)			3.625	3.567	JD	43,500	978,750	10/03/2019	06/15/2050
87612E-AR-7	TARGET CORP 6 1/2% Due 10/15/2037 A015				1.G FE	9,953,050	160.7510	16,075,111	10,000,000	9,963,826		1,150			6.500	6.536	AO	137,222	650,000	06/15/2009	10/15/2037
87612E-AU-0	TARGET CORP 7% Due 1/15/2038 JJ15				1.G FE	18,451,640	166.9610	28,383,296	17,000,000	18,128,704		(38,014)			7.000	6.345	JJ	548,722	1,190,000	10/02/2009	01/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-BA-3	TARGET CORP 4% Due 7/1/2042 JJ1				1.G FE	19,106,205	134.0740	27,619,259	20,600,000	19,312,455		35,070			4.000	4.454	JJ	412,000	824,000	09/05/2014	07/01/2042
87612E-BD-7	TARGET CORP 3 1/2% Due 7/1/2024 JJ1				1.G FE	6,084,343	110.8350	6,760,936	6,100,000	6,095,397		1,211			3.500	3.523	JJ	106,750	213,500	12/14/2018	07/01/2024
87612E-BE-5	TARGET CORP 2 1/2% Due 4/15/2026 A015				1.G FE	49,621,710	110.5170	58,574,126	53,000,000	50,788,489		375,513			2.500	3.367	AO	279,722	1,325,000	05/11/2018	04/15/2026
87612E-BF-2	TARGET CORP 3 5/8% Due 4/15/2046 A015				1.G FE	31,273,938	125.7770	41,248,557	32,795,000	31,387,595		31,251			3.625	3.890	AO	250,973	1,188,819	05/31/2019	04/15/2046
87612E-BG-0	TARGET CORP BASIC			2	1.F FE	55,655,680	131.8220	71,183,623	54,000,000	55,630,905		(45,861)			3.900	3.702	MN	269,100	2,106,000	10/11/2019	11/15/2047
87612E-BK-1	TARGET CORP BASIC			2	1.F FE	7,501,063	112.1170	7,668,833	6,840,000	7,469,711		(31,351)			2.650	1.597	MS	53,371	83,077	07/01/2020	09/15/2030
87612E-BL-9	TARGET CORP BASIC			2	1.F FE	1,996,680	107.1180	2,142,364	2,000,000	1,997,162		482			2.250	2.285	AO	9,500	24,375	03/26/2020	04/15/2025
877249-AD-4	TAYLOR MORRISON COMM/ MON 5 5/8% Due 3/1/2024 MS1			2	3.C FE	4,390,000	107.4500	4,835,261	4,500,000	4,455,495		12,412			5.625	5.972	MS	84,375	253,125	12/05/2014	03/01/2024
87901J-AE-5	GANNETT CO. BASIC			2	3.C FE	1,832,725	103.0380	1,906,212	1,850,000	1,833,097		372			4.625	4.776	MS	25,193		11/02/2020	03/15/2028
879360-C*-4	TELEDYNE TECHNOLOGIES INC SENIOR NOTES SERIES B				2.B	15,000,000	103.8220	15,573,317	15,000,000	15,000,000					3.280	3.281	JD	21,867	492,000	08/06/2015	11/05/2022
88033G-DJ-6	TENET HEALTHCARE CORP BASIC			2	5.A FE	1,212,000	104.1220	1,249,463	1,200,000	1,211,749		(251)			6.125	5.884	AO	21,438		11/06/2020	10/01/2028
880349-AS-4	TENNECO INC BASIC			2	3.C FE	4,753,750	112.2800	5,052,597	4,500,000	4,749,753		(3,997)			7.875	6.557	JJ	30,516		11/17/2020	01/15/2029
880451-AS-8	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15				2.B FE	14,513,344	125.7120	17,851,101	14,200,000	14,346,084		(18,575)			7.000	6.793	MS	292,678	994,000	05/31/2007	03/15/2027
88047P-AA-2	TENN MERGER SUB INC				5.C FE	856,250	85.9860	1,074,829	1,250,000	865,989		9,739			6.375	17.139	FA	33,203		11/05/2020	02/01/2025
88150*-AA-1	TERRENO REALTY LLC SR GUARANTEED NOTES SERIES A				2.B	10,000,000	103.6770	10,367,694	10,000,000	10,000,000					4.230	4.230	MS	141,000	423,000	07/21/2015	09/01/2022
88150*-AC-7	TERRENO REALTY LLC SENIOR UNSECURED NOTES				2.B	13,000,000	107.3000	13,948,976	13,000,000	13,000,000					3.990	3.990	JJ	250,705	518,700	05/09/2016	07/07/2026
88213#-AA-2	TEXAS ACP I L.P. TOT ISSUE CHNGD 3/27/6 B.C.				1.A	161,558	100.0000	67,304	67,304	67,304		(3,611)			0.001	(13.680)	MN			08/03/2005	05/15/2020
882138-AA-4	TEXAS ACP II, L.P. GUARANTEED NOTES	@			1.A	556,867	111.8370	278,875	249,359	278,748		(15,334)			0.001	(5.283)	N/A			02/08/2008	01/30/2023
882389-CC-1	TEXAS EASTERN TRANSMISSION 7% Due 7/15/2032 JJ15				2.A FE	9,909,750	138.3590	13,835,851	10,000,000	9,938,808		3,339			7.000	7.078	JJ	322,778	700,000	02/27/2009	07/15/2032
882484-AA-6	TEXAS HEALTH RESOURCES 4.33% Due 11/15/2055 MN15				1.C FE	19,981,150	134.7000	26,939,986	20,000,000	19,982,182		231			4.330	4.335	MN	110,656	866,000	04/30/2015	11/15/2055
882508-AW-4	TEXAS INSTRUMENTS IN BASIC			2	1.E FE	572,706	104.2710	625,628	600,000	584,940		6,105			2.250	3.378	MN	2,250	13,500	12/14/2018	05/01/2023
882508-BC-7	TEXAS INSTRUMENTS IN BASIC			2	1.E FE	472,030	111.8790	559,396	500,000	477,691		2,825			2.900	3.643	MN	2,336	14,500	12/14/2018	11/03/2027
882508-BD-5	TEXAS INSTRUMENTS IN BASIC			2	1.E FE	54,642,165	133.9160	73,118,191	54,600,000	54,641,783		(1,091)			4.150	4.145	MN	289,532	2,265,900	03/01/2019	05/15/2048
882508-BG-8	TEXAS INSTRUMENTS IN BASIC			2	1.E FE	4,984,450	107.6710	5,383,551	5,000,000	4,986,314		1,411			2.250	2.285	MS	36,563	112,500	08/26/2019	09/04/2029
882884-B*-9	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY				1.F	5,000,000	114.3330	5,716,654	5,000,000	5,000,000					3.600	3.600	JJ	90,000	180,000	07/05/2019	07/01/2029
882884-B@-7	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY				1.F	3,000,000	118.7910	3,563,718	3,000,000	3,000,000					3.790	3.790	MS	29,057	113,700	04/04/2019	03/29/2034
88307*-AA-3	TEXOMA WIND LLC SENIOR SECURED				2.C PL	12,652,121	107.1680	13,559,072	12,652,121	12,652,121					4.120	4.120	JD	1,448	521,267	01/25/2017	06/30/2034
883556-BF-8	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1			2	2.A FE	3,867,203	110.5650	4,090,901	3,700,000	3,757,292		(18,835)			4.150	3.572	FA	63,979	153,550	07/30/2014	02/01/2024
883556-BN-1	THERMO ELECTRON CORP BASIC			2	2.A FE	484,350	105.4540	527,272	500,000	491,415		3,527			3.000	3.791	AO	3,167	15,000	12/14/2018	04/15/2023
883556-BR-2	THERMO ELECTRON CORP BASIC			2	2.A FE	92,245	111.4150	111,415	100,000	94,054		905			2.950	4.129	MS	836	2,950	12/14/2018	09/19/2026
883556-BZ-4	THERMO ELECTRON CORP BASIC			2	2.A FE	2,016,177	109.4910	2,042,015	1,865,000	2,007,140		(9,037)			2.600	1.636	AO	12,123	24,245	05/28/2020	10/01/2029
88579Y-AW-1	3M CO 3 1/8% Due 9/19/2046 MS19			2	1.E FE	15,738,795	111.8240	18,450,939	16,500,000	15,806,633		16,733			3.125	3.371	MS	146,094	515,625	10/17/2016	09/19/2046
88579Y-AZ-4	3M CO BASIC			2	1.E FE	9,858,300	120.6820	12,068,194	10,000,000	9,867,340		2,858			3.625	3.704	AO	76,528	362,500	09/28/2017	10/15/2047
88579Y-BD-2	3M CO BASIC			2	1.E FE	15,604,500	127.9120	19,186,782	15,000,000	15,586,367		(12,202)			4.000	3.769	MS	178,333	600,000	06/06/2019	09/14/2048
88579Y-BG-5	3M CO BASIC			2	1.E FE	15,010,350	115.7050	17,355,756	15,000,000	15,008,794		(938)			3.375	3.367	MS	168,750	506,250	02/22/2019	03/01/2029
88731E-AF-7	TIME WARNER ENTERTAINMENT 8 3/8% Due 3/15/2023 MS15				2.C FE	5,804,782	116.9130	5,494,914	4,700,000	4,902,671		(83,284)			8.375	6.250	MS	115,901	393,625	01/28/2004	03/15/2023
88732J-AJ-7	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1				2.C FE	14,917,148	137.2480	19,763,745	14,400,000	14,799,067		(13,991)			6.550	6.275	MN	157,200	943,200	10/02/2009	05/01/2037
88732J-AN-8	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1				2.C FE	10,501,296	148.4850	15,145,497	10,200,000	10,466,215		(8,594)			7.300	7.029	JJ	372,300	744,600	11/28/2017	07/01/2038
887389-E@-9	THE TIMKEN COMPANY THE TIMKEN COMPANY				2.C	13,108,700	104.7020	14,069,417	13,437,600	13,437,600				1,103,300	2.020	2.020	MS	85,956	256,652	09/14/2017	09/07/2027
889175-BD-6	TOLEDO EDISON COMPANY 6.15% Due 5/15/2037 MN15				2.B FE	10,058,720	136.2130	14,302,373	10,500,000	10,161,330		11,119			6.150	6.470	MN	82,513	645,750	09/07/2007	05/15/2037
88947E-AR-1	TOLL BROTHERS FINANCE CORP 4 7/8% Due 11/15/2025 MN15			2	3.A FE	5,137,500	112.1650	5,608,230	5,000,000	5,087,890		(16,848)			4.875	4.449	MN	31,146	243,750	12/08/2017	11/15/2025
891027-AQ-7	TORCHMARK CORP 3.8% Due 9/15/2022 MS15				2.A FE	3,530,765	105.2700	3,684,442	3,500,000	3,506,077		(3,393)			3.800	3.694	MS	39,161	133,000	09/19/2012	09/15/2022
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES				1.E FE	2,349,090	102.0000	2,396,072	2,349,090	2,349,090					4.010	4.010	JD	3,663	83,881	10/02/2019	12/17/2021
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES				1.E FE	1,761,820	102.0000	1,797,056	1,761,820	1,761,820					4.340	4.340	JD	2,974	154,585	09/30/2014	12/17/2024
89147L-F#-2	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 1/22/2024 JJ22				1.A FE	3,226,667	102.0000	3,291,200	3,226,667	3,226,667					4.160	4.160	JJ	59,285	156,085	10/24/2017	01/22/2024
89147L-F*-6	TORTOISE ENERGY INFRASTRUCTURE 3.77% Due 1/22/2022 JJ22				1.A FE	1,290,667	102.0000	1,316,480	1,290,667	1,290,667					3.770	3.770	JJ	21,491	57,392	10/24/2017	01/22/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89147L-F@-4	TORTOISE ENERGY INFRASTRUCTURE 3.99% Due 1/22/2023 JJ22				1.A FE	3,226,667	102.0000	3,291,200	3,226,667	3,226,667					3.990	3.990	JJ	56,862	150,599	10/24/2017	01/22/2023
89147L-K#-6	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 11/20/2023 MN20				1.A FE	1,290,667	102.0000	1,316,480	1,290,667	1,290,667					4.160	4.160	MN	6,115	53,692	11/05/2013	11/20/2023
891490-AT-1	TOSCO CORP 8 1/8% Due 2/15/2030 FA15				1.G FE	28,750,665	147.2190	34,596,427	23,500,000	26,274,109		(219,508)			8.125	6.392	FA	721,319	1,909,375	03/12/2003	02/15/2030
891906-AD-1	TOTAL SYSTEM SERVICES 3.8% Due 4/1/2021 AO1			2	2.C FE	9,977,600	100.5060	10,050,571	10,000,000	9,998,798		4,717			3.800	3.849	AO	95,000	380,000	03/14/2016	04/01/2021
893574-AR-4	TRANSCONT GAS PIPE CORP 3.95% Due 05/15/2050 MN15			2	2.B FE	6,960,176	112.4810	7,873,665	7,000,000	6,960,208		32			3.950	3.983	MN	35,331		12/22/2020	05/15/2050
893647-AX-5	TRANSDIGM INC BASIC			2	4.C FE	8,357,000	101.8060	8,348,126	8,200,000	8,243,530		(77,831)			6.500	5.486	JJ	245,772	533,000	12/05/2019	07/15/2024
893647-BB-2	TRANSDIGM INC			2	4.C FE	4,098,080	103.5100	4,140,388	4,000,000	4,094,613		(3,467)			6.375	5.316	JD	11,333	127,500	11/24/2020	06/15/2026
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY SENIOR UNSECURED SERIES 2 NOTE				2.C	20,309,440	105.5890	19,006,031	18,000,000	18,438,262		(299,035)			5.890	4.078	MN	108,965	1,060,200	10/28/2014	05/24/2022
89417E-AD-1	THE TRAVELERS COMPANIES INC 6 1/4% Due 6/15/2037 JD15				1.F FE	31,489,308	152.7170	47,495,035	31,100,000	31,375,331		(12,787)			6.250	6.153	JD	86,389	1,943,750	10/06/2009	06/15/2037
89417E-AJ-8	THE TRAVELERS COMPANIES INC BASIC				1.F FE	13,656,248	138.0650	18,224,644	13,200,000	13,633,286		(11,080)			4.600	4.370	FA	253,000	607,200	10/17/2018	08/01/2043
89417E-AK-5	THE TRAVELERS COMPANIES INC 4.3% Due 8/25/2045 FA25			2	1.F FE	10,947,700	132.9950	14,629,466	11,000,000	10,952,853		1,055			4.300	4.328	FA	165,550	473,000	08/19/2015	08/25/2045
89417E-AL-3	THE TRAVELERS COMPANIES INC 3 3/4% Due 5/15/2046 MN15			2	1.F FE	9,965,200	125.1720	12,517,180	10,000,000	9,968,393		732			3.750	3.769	MN	47,917	375,000	05/05/2016	05/15/2046
89417E-AM-1	THE TRAVELERS COMPANIES INC			2	1.F FE	28,744,650	130.4380	39,131,364	30,000,000	28,803,654		24,176			4.000	4.253	MN	103,333	1,200,000	01/29/2019	05/30/2047
89417E-AN-9	THE TRAVELERS COMPANIES INC BASIC			2	1.F FE	9,624,000	132.3910	13,239,100	10,000,000	9,641,928		6,875			4.050	4.274	MS	128,250	405,000	05/16/2018	03/07/2048
89566E-AK-4	TRISTATE GEN&TRANS ASSN 4 1/4% Due 6/1/2046 JD1			2	1.G FE	18,403,290	113.2030	20,376,522	18,000,000	18,368,786		(8,785)			4.250	4.115	JD	63,750	765,000	09/12/2016	06/01/2046
896239-AC-4	TRIMBLE INC BASIC			2	2.C FE	1,984,525	119.5460	2,187,697	1,830,000	1,974,340		(10,185)			4.900	3.646	JD	3,985	89,670	05/27/2020	06/15/2028
896517-AA-7	TRINITY HEALTH CORP BASIC				1.D FE	15,026,750	108.9420	16,341,338	15,000,000	15,026,085		(638)			3.434	3.424	JD	42,925	490,776	12/06/2019	12/01/2048
89788M-AB-8	TRUIST FINANCIAL CORP BASIC			2	1.G FE	29,588,390	104.5310	29,791,270	28,500,000	29,555,058		(33,332)			1.950	1.516	JD	40,138	277,875	10/02/2020	06/05/2030
89837L-AB-1	PRINCETON UNIVERSITY 5.7% Due 3/1/2039 MS1				1.A FE	7,904,620	151.3870	10,597,081	7,000,000	7,696,598		(23,439)			5.700	4.868	MS	133,000	399,000	10/05/2009	03/01/2039
89838L-AG-9	TRUSTEES OF BOSTON COLL BASIC				1.D FE	20,028,560	109.2790	21,855,852	20,000,000	20,027,729		(513)			3.129	3.122	JJ	312,900	429,368	10/18/2019	07/01/2052
898813-AP-5	TUCSON ELECTRIC POWER CO BASIC			2	1.G FE	2,587,734	108.5540	2,930,949	2,700,000	2,621,802		16,846			3.050	3.802	MS	24,248	82,350	12/07/2018	03/15/2025
898813-AQ-3	TUCSON ELECTRIC POWER CO BASIC			2	1.G FE	1,945,065	133.9670	2,009,500	1,500,000	1,938,493		(6,572)			4.850	3.234	JD	6,063	72,750	04/28/2020	12/01/2048
898813-AR-1	TUCSON ELECTRIC POWER CO BASIC			2	1.G FE	17,925,705	122.4260	18,975,987	15,500,000	17,890,617		(35,088)			4.000	3.180	JD	27,556	423,667	05/11/2020	06/15/2050
90214G-AA-5	2014 ESA PROJECT COMPANY LLC SENIOR SECURED NOTES				2.B PL	14,161,076	120.0000	16,993,291	14,161,076	14,161,076					6.070	6.116	MJSD	2,388	858,920	06/20/2014	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES				1.E PL	13,048,535	111.8630	14,596,537	13,048,534	13,047,447		68			3.850	3.882	MON	1,395	502,308	12/16/2014	05/31/2029
902494-AX-1	TYSON FOODS 3.95% Due 8/15/2024 FA15			2	2.B FE	6,237,606	111.1570	6,780,562	6,100,000	6,156,932		(15,588)			3.950	3.653	FA	91,026	240,950	05/06/2015	08/15/2024
902494-AZ-6	TYSON FOODS 4 7/8% Due 8/15/2034 FA15			2	2.B FE	4,199,412	131.9850	5,543,371	4,200,000	4,199,581		21			4.875	4.876	FA	77,350	204,750	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS			2	2.B FE	8,150,426	114.0190	9,235,562	8,100,000	8,135,942		(5,198)			3.550	3.469	JD	23,164	287,550	01/08/2018	06/02/2027
902494-BH-5	TYSON FOODS BASIC			2	2.B FE	6,472,310	143.1650	9,305,704	6,500,000	6,473,254		431			5.100	5.128	MS	85,638	331,500	09/25/2018	09/23/2048
902917-AH-6	USA WASTE SERVICES 7% Due 7/15/2028 JJ15				2.A FE	605,320	131.6970	658,483	500,000	586,378		(9,518)			7.000	4.293	JJ	16,139	35,000	12/14/2018	07/15/2028
90312#-AE-0	UNS ELECTRIC SENIOR NOTES SERIES A				1.G	11,000,000	110.2550	12,128,011	11,000,000	11,000,000					3.220	3.220	FA	144,632	354,200	03/26/2015	08/04/2027
90333L-AP-7	US CONCRETE INC 6 3/8% Due 6/1/2024 JD1			2	4.C FE	1,833,289	103.1770	1,889,168	1,831,000	1,831,613		(402)			6.375	6.350	JD	9,727	116,726	05/24/2016	06/01/2024
903638-AB-6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8				1.G FE	11,829,758	118.1890	13,981,461	11,829,758	11,829,758					4.080	4.080	JJ	231,942	433,885	06/11/2014	09/08/2039
904764-AU-1	UNILEVER CAPITAL CORP 2% Due 7/28/2026 JJ28				1.E FE	445,570	106.7030	533,516	500,000	458,705		6,566			2.000	3.651	JJ	4,250	10,000	12/14/2018	07/28/2026
904764-AY-3	UNILEVER CAPITAL CORP BASIC			2	1.E FE	19,253,805	111.3360	22,823,975	20,500,000	19,527,788		133,432			2.900	3.747	MN	92,478	594,500	11/26/2018	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP BASIC			2	1.E FE	19,935,590	116.2620	23,252,397	20,000,000	19,956,352		4,775			3.500	3.532	MS	192,500	700,000	02/22/2019	03/22/2028
906548-CJ-9	UNION ELECTRIC COMPANY 3.9% Due 9/15/2042 MS15			2	1.F FE	11,486,650	121.8090	13,398,969	11,000,000	11,432,017		(13,429)			3.900	3.632	MS	126,317	429,000	07/27/2017	09/15/2042
906548-CK-6	UNION ELECTRIC COMPANY BASIC			2	1.F FE	7,993,120	108.5370	8,682,985	8,000,000	7,996,061		1,111			3.500	3.516	AO	59,111	280,000	07/23/2018	04/15/2024
906548-CL-4	UNION ELECTRIC COMPANY BASIC			2	1.F FE	10,774,340	118.7100	13,058,128	11,000,000	10,791,866		5,154			3.650	3.770	AO	84,761	401,500	07/27/2017	04/15/2045
906548-CN-0	UNION ELECTRIC COMPANY BASIC			2	1.F FE	14,042,325	125.6880	17,973,412	14,300,000	14,054,818		4,790			4.000	4.105	AO	143,000	572,000	05/10/2018	04/01/2048
906548-CP-5	UNION ELECTRIC COMPANY BASIC			2	1.F FE	4,995,750	115.2930	5,764,657	5,000,000	4,996,449		368			3.500	3.510	MS	51,528	175,000	03/04/2019	03/15/2029
907818-CF-3	UNION PACIFIC CORP 6 5/8% Due 2/1/2029 FA1				2.A FE	12,792,472	135.1270	15,809,901	11,700,000	12,243,579		(51,659)			6.625	5.891	FA	322,969	775,125	08/28/2006	02/01/2029
907818-CU-0	UNION PACIFIC CORP 6 1/4% Due 5/1/2034 MN1				2.A FE	9,128,097	140.9880	14,098,767	10,000,000	9,322,803		24,843			6.250	6.990	MN	104,167	625,000	12/21/2009	05/01/2034
907818-DK-1	UNION PACIFIC CORP BASIC			2	2.A FE	714,364	104.8850	734,197	700,000	705,790		(4,294)			4.163	3.504	JJ	13,437	29,141	12/14/2018	07/15/2022
907818-DN-5	UNION PACIFIC CORP BASIC			2	2.A FE	1,356,656	104.7420	1,466,383	1,400,000	1,376,278		9,788			2.750	3.527	AO	8,128	38,500	12/14/2018	04/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-DP-0	UNION PACIFIC CORP 4 1/4% Due 4/15/2043 A015			2	2.A FE	11,647,375	119.9040	14,988,055	12,500,000	11,759,457		18,317			4.250	4.679	AO	112,153	531,250	06/10/2015	04/15/2043
907818-DT-2	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1			2	2.A FE	9,887,080	128.7600	12,875,989	10,000,000	9,901,358		2,268			4.821	4.893	FA	200,875	482,100	11/27/2013	02/01/2044
907818-DV-7	UNION PACIFIC CORP BASIC			2	2.A FE	6,059,520	109.1990	6,551,950	6,000,000	6,033,536		(10,506)			3.750	3.550	MS	66,250	225,000	06/08/2018	03/15/2024
907818-DZ-8	UNION PACIFIC CORP 4.15% Due 1/15/2045 JJ15			2	2.A FE	11,590,380	122.6710	14,720,574	12,000,000	11,634,321		8,447			4.150	4.355	JJ	229,633	498,000	06/10/2015	01/15/2045
907818-EC-8	UNION PACIFIC CORP 3 7/8% Due 2/1/2055 FA1			2	2.A FE	11,012,981	121.8880	15,121,369	12,406,000	11,092,936		16,118			3.875	4.484	FA	200,305	480,733	01/05/2016	02/01/2055
907818-ED-6	UNION PACIFIC CORP BASIC			2	2.A FE	1,256,411	110.8600	1,441,176	1,300,000	1,268,630		6,095			3.250	3.825	FA	15,961	42,250	12/14/2018	08/15/2025
907818-EG-9	UNION PACIFIC CORP 4 3/8% Due 11/15/2065 MN15			2	2.A FE	13,042,119	132.9020	17,410,121	13,100,000	13,042,920		(110)			4.375	4.393	MN	73,233	573,125	12/14/2018	11/15/2065
907818-EJ-3	UNION PACIFIC CORP 4.05% Due 3/1/2046 MS1			2	2.A FE	2,467,050	122.8110	3,070,277	2,500,000	2,470,040		668			4.050	4.127	MS	33,750	101,250	02/25/2016	03/01/2046
907818-EN-4	UNION PACIFIC CORP BASIC			2	2.A FE	28,054,538	123.2490	33,961,163	27,555,000	28,014,757		(11,144)			4.000	3.894	AO	232,687	1,102,200	05/11/2018	04/15/2047
907818-EP-9	UNION PACIFIC CORP BASIC			2	2.A FE	18,353,998	111.3280	20,706,980	18,600,000	18,418,159		25,072			3.000	3.169	AO	117,800	558,000	03/12/2018	04/15/2027
907818-FB-9	UNION PACIFIC CORP BASIC			2	2.A FE	10,895,000	116.5780	11,657,827	10,000,000	10,791,606		(88,885)			3.700	2.588	MS	123,333	370,000	10/30/2019	03/01/2029
907818-FC-7	UNION PACIFIC CORP BASIC			2	2.A FE	11,693,300	130.9550	13,095,544	10,000,000	11,658,959		(34,341)			4.300	3.373	MS	143,333	430,000	01/09/2020	03/01/2049
907818-FK-9	UNION PACIFIC CORP BASIC			2	2.A FE	16,714,350	113.5770	17,036,498	15,000,000	16,709,590		(4,760)			3.250	2.677	FA	197,708		11/12/2020	02/05/2050
907818-FL-7	UNION PACIFIC CORP BASIC			2	2.A FE	595,535	119.5420	597,711	500,000	595,153		(382)			3.750	3.003	FA	7,604	9,635	07/16/2020	02/05/2070
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED NOTES				2.A PL	12,000,000	111.4660	13,375,904	12,000,000	12,000,000					3.990	3.990	JD	13,300	478,800	12/08/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED NOTES				2.A PL	3,000,000	114.8070	3,444,210	3,000,000	3,000,000					4.240	4.240	JD	3,533	127,200	12/08/2016	12/21/2031
910637-S*-9	UNITED ILLUMINATING COMPAN SENIOR NOTES SERIES B				1.G	7,000,000	102.8430	7,199,018	7,000,000	7,000,000					3.610	3.610	JJ	105,994	252,700	01/20/2012	01/31/2022
910637-S@-7	UNITED ILLUMINATING COMPAN SENIOR NOTE SERIES C				1.G	4,000,000	102.8430	4,113,723	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	01/20/2012	01/31/2022
910637-U*-6	THE UNITED ILLUMINIATING CO THE UNITED ILLUMINIATING CO				1.G	6,000,000	116.7200	7,003,175	6,000,000	6,000,000					4.070	4.070	AO	59,015	244,200	10/11/2018	10/04/2028
910637-U@-4	THE UNITED ILLUMINATING COMPAN THE UNITED ILLUMINATING COMPAN				1.G	2,000,000	120.0000	2,400,000	2,000,000	2,000,000					4.520	4.520	JJ	41,684	90,400	01/22/2019	01/15/2049
911312-AJ-5	UNITED PARCEL SERVICE CL B 6.2% Due 1/15/2038 JJ15				1.G FE	9,948,700	155.9640	15,596,379	10,000,000	9,960,449		1,275			6.200	6.238	JJ	285,889	620,000	01/10/2008	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CL B 4 7/8% Due 11/15/2040 MN15			2	1.G FE	4,927,850	138.3090	6,915,430	5,000,000	4,941,708		1,690			4.875	4.968	MN	31,146	243,750	11/08/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE CL B 3.4% Due 11/15/2046 MN15			2	1.G FE	19,717,350	119.8740	23,974,729	20,000,000	19,741,681		6,050			3.400	3.476	MN	86,889	680,000	10/28/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE CL B BASIC			2	1.G FE	15,482,676	126.5130	19,230,030	15,200,000	15,474,277		(6,114)			3.750	3.643	MN	72,833	570,000	07/09/2019	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE CL B BASIC			2	1.G FE	37,420,632	133.6780	48,257,840	36,100,000	37,382,771		(26,104)			4.250	4.032	MS	451,751	1,534,250	07/22/2019	03/15/2049
911312-BR-6	UNITED PARCEL SERVICE CL B BASIC			2	1.G FE	6,018,180	115.4140	6,924,823	6,000,000	6,015,363		(1,671)			3.400	3.363	MS	60,067	204,000	04/09/2019	03/15/2029
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC			2	1.G FE	49,884,675	119.9450	53,975,220	45,000,000	49,856,235		(28,440)			3.400	2.834	MS	510,000	708,333	11/12/2020	09/01/2049
911312-BU-9	UNITED PARCEL SERVICE CL B BASIC			2	1.G FE	10,073,500	108.8800	10,887,956	10,000,000	10,066,845		(6,655)			2.500	2.412	MS	83,333	260,417	01/09/2020	09/01/2029
911312-BW-5	UNITED PARCEL SERVICE CL B BASIC			2	1.G FE	2,078,678	150.8940	2,112,517	1,400,000	2,075,039		(3,639)			5.300	2.836	AO	18,550		10/01/2020	04/01/2050
91159H-HM-5	US BANCORP BASIC			2	1.G FE	11,392,716	111.5430	13,050,519	11,700,000	11,486,474		35,575			3.100	3.476	AO	64,480	362,700	04/02/2018	04/27/2026
91159H-HR-4	US BANCORP			2	1.E FE	10,244,358	112.8420	11,509,900	10,200,000	10,225,900		(3,906)			3.150	3.103	AO	57,120	321,300	12/14/2018	04/27/2027
91159H-HZ-6	US BANCORP BASIC			2	1.E FE	3,109,770	103.7520	3,112,571	3,000,000	3,099,941		(9,829)			1.450	0.659	MN	5,921	21,750	07/23/2020	05/12/2025
91159J-AA-4	US BANCORP 2.95% Due 7/15/2022 JJ15			2	1.G FE	12,375,042	103.9010	12,883,701	12,400,000	12,411,815		(10,740)			2.950	2.863	JJ	168,674	365,800	12/05/2019	07/15/2022
913017-BJ-7	UNITED TECH CORP CALL @ MAKE WHOLE +15BP				2.A FE	4,048,840	137.0350	5,481,408	4,000,000	4,035,004		(1,596)			5.400	5.312	MN	36,000	216,000	10/23/2009	05/01/2035
913017-BK-4	UNITED TECH CORP CALL @ MAKE WHOLE +15BP				2.A FE	22,404,200	145.4500	31,998,998	22,000,000	22,295,432		(12,902)			6.050	5.910	JD	110,917	1,331,000	10/06/2009	06/01/2036
913017-BS-7	UNITED TECH CORP 5.7% Due 4/15/2040 A015				2.A FE	2,993,160	146.5420	4,396,274	3,000,000	2,994,780		146			5.700	5.715	AO	36,100	171,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1				2.A FE	15,112,985	130.4280	19,564,146	15,000,000	15,100,342		(2,776)			4.500	4.451	JD	56,250	675,000	12/28/2015	06/01/2042
913017-CA-5	UNITED TECH CORP 4.15% Due 5/15/2045 MN15				2.A FE	6,893,020	126.3020	8,841,130	7,000,000	6,904,044		2,153			4.150	4.240	MN	37,119	290,500	06/10/2015	05/15/2045
913017-CX-5	UNITED TECH CORP BASIC			2	2.A FE	42,633,740	136.0280	50,262,312	36,950,000	42,478,867		(122,924)			4.625	3.726	MN	213,617	1,708,938	10/17/2019	11/16/2048
913017-CY-3	UNITED TECH CORP BASIC			2	2.A FE	26,044,044	119.2750	27,612,107	23,150,000	25,681,851		(298,713)			4.125	2.534	MN	119,367	954,938	10/17/2019	11/16/2028
91324P-AR-3	UNITED HEALTHCARE CALL @ MAKE WHOLE +25BP				1.G FE	6,254,105	149.9750	9,748,357	6,500,000	6,321,719		6,976			5.800	6.079	MS	111,006	377,000	04/12/2007	03/15/2036
91324P-AX-0	UNITED HEALTHCARE 6 1/2% Due 6/15/2037 JD15				1.G FE	32,504,412	159.0390	48,896,546	30,745,000	32,175,898		(60,810)			6.500	6.016	JD	88,819	1,998,425	06/18/2014	06/15/2037
91324P-BK-7	UNITED HEALTHCARE 6 7/8% Due 2/15/2038 FA15				1.G FE	11,051,743	164.0360	17,412,384	10,615,000	10,962,789		(11,326)			6.875	6.549	FA	275,695	729,781	04/21/2010	02/15/2038
91324P-CA-8	UNITED HEALTHCARE 3.95% Due 10/15/2042 A015			2	1.G FE	19,514,500	126.5840	25,316,747	20,000,000	19,593,916		11,344			3.950	4.092	AO	166,778	790,000	01/17/2013	10/15/2042
91324P-CD-2	UNITED HEALTHCARE 4 1/4% Due 3/15/2043 MS15			2	1.G FE	26,796,690	131.7260	35,565,888	27,000,000	26,818,073		4,672			4.250	4.297	MS	337,875	1,147,500	02/22/2016	03/15/2043
91324P-CP-5	UNITED HEALTHCARE 3 3/4% Due 7/15/2025 JJ15				1.G FE	2,991,870	113.9520	3,418,547	3,000,000	2,995,913		811			3.750	3.783	JJ	51,875	112,500	07/20/2015	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CQ-3	UNITED HEALTHCARE 4 5/8% Due 7/15/2035 JJ15				1.G FE	1,354,080	134.2750	1,342,752	1,000,000	1,344,900		(9,180)			4.625	1.899	JJ	21,326		07/16/2020	07/15/2035
91324P-CR-1	UNITED HEALTHCARE 4 3/4% Due 7/15/2045 JJ15				1.G FE	26,948,890	140.5750	35,143,870	25,000,000	26,783,594		(41,575)			4.750	4.274	JJ	547,569	1,187,500	06/21/2017	07/15/2045
91324P-CZ-3	UNITED HEALTHCARE BASIC			2	1.G FE	23,795,103	133.0060	29,394,416	22,100,000	23,681,208		(35,560)			4.250	3.812	AO	198,286	939,250	08/09/2017	04/15/2047
91324P-DE-9	UNITED HEALTHCARE BASIC				1.G FE	22,586,610	112.1900	23,560,001	21,000,000	22,511,142		(93,414)			2.950	1.794	AO	130,783	398,250	06/30/2020	10/15/2027
91324P-DF-6	UNITED HEALTHCARE BASIC			2	1.G FE	9,872,400	124.3110	12,431,119	10,000,000	9,879,898		2,539			3.750	3.822	AO	79,167	375,000	01/30/2018	10/15/2047
91324P-DQ-2	UNITED HEALTHCARE BASIC			2	1.G FE	21,128,620	137.9620	27,592,313	20,000,000	21,089,994		(21,354)			4.450	4.116	JD	39,556	890,000	02/21/2019	12/15/2048
91324P-DS-8	UNITED HEALTHCARE BASIC				1.G FE	1,994,508	113.3120	2,028,285	1,790,000	1,982,402		(12,105)			2.875	1.539	FA	19,441	25,731	05/28/2020	08/15/2029
91324P-DU-3	UNITED HEALTHCARE BASIC			2	1.G FE	23,489,920	125.0530	27,511,579	22,000,000	23,465,750		(24,590)			3.700	3.322	FA	307,511	818,111	07/16/2020	08/15/2049
91324P-DV-1	UNITED HEALTHCARE BASIC			2	1.G FE	12,322,540	129.7710	15,572,554	12,000,000	12,317,713		(3,670)			3.875	3.743	FA	175,667	490,833	08/14/2019	08/15/2059
91324P-DZ-2	UNITED HEALTHCARE BASIC			2	1.G FE	21,236,700	110.7940	22,158,827	20,000,000	21,229,023		(7,677)			2.900	2.596	MN	74,111	142,583	11/12/2020	05/15/2050
91324P-EA-6	UNITED HEALTHCARE BASIC			2	1.G FE	4,867,250	115.7370	5,786,861	5,000,000	4,868,261		1,011			3.125	3.244	MN	19,965	76,823	05/13/2020	05/15/2060
913259-A#-4	UNITIL CORPORATION UNITIL CORPORATION				2.B	12,000,000	107.9300	12,951,623	12,000,000	12,000,000					3.430	3.430	JD	14,863	411,600	12/23/2019	12/18/2029
914906-AS-1	UNIVISION COMMUNICATIONS INC BASIC			2	4.B FE	892,500	101.1430	1,011,432	1,000,000	904,740		12,240			5.125	7.877	FA	19,361	25,625	05/12/2020	02/15/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC			2	4.B FE	2,626,500	107.3710	2,684,276	2,500,000	2,623,952		(2,548)			6.625	5.346	JD	13,802	74,991	11/23/2020	06/01/2027
91529Y-AQ-9	UNUM GROUP BASIC			2	2.C FE	9,972,380	113.3740	11,337,445	10,000,000	9,975,036		2,656			4.500	4.566	MS	132,500	142,500	05/19/2020	03/15/2025
91606*-AA-5	UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN ENERGY RESOURCE				2.C YE	20,000,000	109.9910	21,998,158	20,000,000	20,000,000					3.260	3.260	FA	222,767	652,000	09/05/2019	08/28/2029
91630#-AA-3	UPPER PENINSULA POWER HOLDING SENIOR SECURED NOTES				3.A PL	15,000,000	102.6830	15,402,397	15,000,000	15,000,000					3.950	3.950	MS	172,813	742,500	08/22/2014	09/16/2024
91630#-AB-1	UPPER PENINSULA POWER HOLDING SENIOR SECURED NOTES				3.A PL	8,000,000	100.9030	8,072,239	8,000,000	8,000,000					4.200	4.200	MS	98,000	416,000	08/22/2014	09/16/2029
918204-BA-5	VF CORP BASIC			2	1.G FE	12,874,680	106.8690	13,358,686	12,500,000	12,831,218		(43,462)			2.400	1.745	AO	56,667	150,000	06/12/2020	04/23/2025
918204-BB-3	VF CORP BASIC			2	1.G FE	21,035,000	109.2940	21,858,703	20,000,000	20,956,303		(78,697)			2.800	1.970	AO	105,778	280,000	06/24/2020	04/23/2027
91845#-AA-2	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15				2.A	17,105,736	110.6180	18,922,003	17,105,736	17,105,736					3.810	3.840	MON	28,966	652,166	04/29/2015	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15				2.B	23,616,808	108.9820	25,738,106	23,616,808	23,616,808					3.620	3.620	MON	37,997	854,928	06/21/2016	08/15/2036
91913Y-AL-4	VALERO ENERGY CORP. 6 5/8% Due 6/15/2037 JD15				2.B FE	14,274,460	132.6150	18,963,970	14,300,000	14,274,363		361			6.625	6.640	JD	42,106	947,375	01/05/2011	06/15/2037
91913Y-AT-7	VALERO ENERGY CORP. 4.9% Due 3/15/2045 MS15				2.B FE	3,458,520	116.6750	3,500,261	3,000,000	3,458,312		(208)			4.900	3.917	MS	43,283		12/22/2020	03/15/2045
91913Y-AU-4	VALERO ENERGY CORP. BASIC			2	2.B FE	1,894,985	109.7500	1,920,618	1,750,000	1,883,870		(11,115)			3.400	1.917	MS	17,519	21,250	10/07/2020	09/15/2026
91913Y-AW-0	VALERO ENERGY CORP. BASIC			2	2.B FE	4,688,866	112.5340	4,726,410	4,200,000	4,684,663		(4,203)			4.000	2.406	AO	42,000		12/03/2020	04/01/2029
91913Y-AY-6	VALERO ENERGY CORP. BASIC			2	2.B FE	5,495,930	106.6900	5,867,975	5,500,000	5,496,470		540			2.850	2.866	AO	33,092	77,940	04/14/2020	04/15/2025
92203#-AW-8	VANGUARD GROUP INC VANGUARD GROUP INC				1.G	7,000,000	96.1710	6,731,975	7,000,000	7,000,000					2.670	2.670	FA	68,530		07/30/2020	08/22/2040
92203#-AX-6	VANGUARD GROUP INC VANGUARD GROUP INC				1.G	7,000,000	94.2980	6,600,828	7,000,000	7,000,000					3.050	3.050	FA	78,283		07/30/2020	08/22/2050
92343V-BE-3	VERIZON COMMUNICATIONS 4 3/4% Due 11/1/2041 MN1				2.A FE	9,575,145	131.6420	12,506,004	9,500,000	9,565,204		(1,814)			4.750	4.698	MN	75,208	451,250	06/16/2014	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS 3.85% Due 11/1/2042 MN1			2	2.A FE	18,956,483	118.5680	25,847,737	21,800,000	19,305,219		63,410			3.850	4.688	MN	139,883	839,300	01/09/2018	11/01/2042
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048 MS15				2.A FE	22,817,100	129.4960	25,899,283	20,000,000	22,759,938		(54,270)			4.522	3.701	MS	266,296	904,400	02/07/2020	09/15/2048
92343V-DD-3	VERIZON COMMUNICATIONS 2 5/8% Due 8/15/2026 FA15			2	2.A FE	282,453	109.5220	328,565	300,000	288,030		1,901			2.625	3.411	FA	2,975	7,875	12/18/2017	08/15/2026
92343V-DS-0	VERIZON COMMUNICATIONS BASIC				2.A FE	1,904,752	138.5290	2,025,296	1,462,000	1,896,300		(8,452)			5.012	3.374	AO	15,469	73,275	01/21/2020	04/15/2049
92343V-DV-3	VERIZON COMMUNICATIONS				2.A FE	10,550,885	144.4740	14,447,389	10,000,000	10,520,168		(9,297)			5.500	5.136	MS	160,417	550,000	02/09/2018	03/16/2047
92343V-EA-8	VERIZON COMMUNICATIONS BASIC				2.A FE	18,400,035	126.1380	22,326,376	17,700,000	18,296,359		(35,365)			4.500	4.154	FA	311,963	796,500	11/28/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS BASIC				2.A FE	33,365,432	120.2320	37,031,494	30,800,000	32,997,814		(233,933)			4.329	3.270	MS	370,370	1,311,687	07/16/2020	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS BASIC			2	2.A FE	11,137,800	118.6630	11,866,316	10,000,000	11,017,932		(102,882)			4.016	2.692	JD	31,236	401,600	10/30/2019	12/03/2029
92343V-FD-1	VERIZON COMMUNICATIONS BASIC			2	2.A FE	26,867,300	121.2540	25,463,390	21,000,000	26,808,889		(58,411)			4.000	2.618	MS	231,000	424,667	09/11/2020	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS BASIC			2	2.A FE	2,990,790	112.1350	3,364,040	3,000,000	2,991,413		623			3.150	3.186	MS	25,988	47,775	03/17/2020	03/22/2030
92343V-FM-1	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS			2	2.A FE	27,574,288	100.6520	26,914,212	26,740,000	27,570,979		(3,310)			2.987	2.847	AO	188,588		10/06/2020	10/30/2056
92344G-AM-8	VERIZON COMMUNICATIONS CALL @ MAKE WHOLE +35 BP				2.A FE	4,621,340	153.8480	6,153,919	4,000,000	4,356,955		(24,963)			7.750	6.514	JD	25,833	310,000	05/03/2004	12/01/2030
92535W-AA-8	Verscend Holding Corp BASIC			2	5.B FE	6,163,448	108.6990	6,527,355	6,005,000	6,108,907		(35,310)			9.750	8.969	FA	221,184	585,488	12/11/2019	08/15/2026
925524-AX-8	VIACOM INC 6 7/8% Due 4/30/2036 A031				2.B FE	10,882,980	144.4560	13,723,309	9,500,000	10,608,711		(46,829)			6.875	5.698	AO	110,668	653,125	08/08/2014	04/30/2036
92553P-AP-7	VIACOM INC 4 3/8% Due 3/15/2043 MS15				2.B FE	6,927,676	118.0800	8,974,086	7,600,000	6,971,600		15,837			4.375	4.991	MS	97,903	323,750	12/14/2020	03/15/2043
92553P-BB-7	VIACOM INC 3.45% Due 10/4/2026 A04			2	2.B FE	2,945,340	108.0850	3,242,562	3,000,000	2,955,759		6,769			3.450	3.737	AO	25,013	103,500	06/14/2019	10/04/2026
92556H-AB-3	VIACOMCBS INC BASIC			2	2.B FE	8,981,475	125.4760	9,410,685	7,500,000	8,939,717		(41,758)			4.950	2.705	JJ	171,188		09/01/2020	01/15/2031
92556H-AC-1	VIACOMCBS INC BASIC			2	2.B FE	121,411,222	129.8310	132,557,542	102,100,000	121,283,269		(127,953)			4.950	3.864	MN	589,628	2,526,975	10/26/2020	05/19/2050

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
92556H-AD-9	VIACOMCBS INC BASIC			2	2.B FE	7,867,480	120.2060	8,174,037	6,800,000	7,839,378		(28,102)			4.200	2.609	MN	33,320	142,800	10/06/2020	05/19/2032
927804-FA-7	VIRGINIA ELECTRIC POWER 6% Due 1/15/2036 JJ15				2.A FE	16,121,452	145.0890	23,359,401	16,100,000	16,115,586		(649)			6.000	5.990	JJ	445,433	966,000	02/15/2007	01/15/2036
927804-FB-5	VIRGINIA ELECTRIC POWER 6% Due 5/15/2037 MN15				2.A FE	7,708,594	145.5990	10,191,913	7,000,000	7,533,819		(20,091)			6.000	5.298	MN	53,667	420,000	10/01/2009	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC POWER 6.35% Due 11/30/2037 MN31				2.A FE	7,739,125	150.0820	11,256,184	7,500,000	7,685,945		(6,201)			6.350	6.112	MN	41,010	476,250	04/16/2009	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC POWER 8 7/8% Due 11/15/2038 MN15				2.A FE	1,364,517	184.5060	1,660,555	900,000	1,334,631		(15,067)			8.875	4.815	MN	10,206	79,875	12/14/2018	11/15/2038
927804-FK-5	VIRGINIA ELECTRIC POWER BASIC			2	2.A FE	987,400	102.0530	1,020,527	1,000,000	995,604		4,091			2.950	3.384	JJ	13,603	29,500	12/14/2018	01/15/2022
927804-FQ-2	VIRGINIA ELECTRIC POWER 3.45% Due 2/15/2024 FA15			2	1.F FE	9,381,012	107.8500	10,137,878	9,400,000	9,393,392		1,971			3.450	3.474	FA	122,513	324,300	02/04/2014	02/15/2024
927804-FR-0	VIRGINIA ELECTRIC POWER 4.45% Due 2/15/2044 FA15			2	1.F FE	10,936,831	131.6740	13,254,267	10,066,000	10,852,706		(21,618)			4.450	3.923	FA	169,221	447,937	09/20/2018	02/15/2044
927804-FV-1	VIRGINIA ELECTRIC POWER BASIC			2	1.F FE	1,321,250	111.5100	1,561,139	1,400,000	1,339,383		9,060			2.950	3.779	MN	5,277	41,300	12/14/2018	11/15/2026
927804-FW-9	VIRGINIA ELECTRIC POWER 4% Due 11/15/2046 MN15			2	2.A FE	39,980,190	127.5050	47,814,410	37,500,000	39,881,328		(59,650)			4.000	3.608	MN	191,667	1,500,000	10/03/2019	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC POWER BASIC			2	1.F FE	15,472,089	124.4210	19,160,827	15,400,000	15,468,159		(1,559)			3.800	3.773	MS	172,309	585,200	01/16/2018	09/15/2047
927804-FZ-2	VIRGINIA ELECTRIC POWER BASIC			2	1.F FE	14,937,900	117.2550	17,588,300	15,000,000	14,952,680		5,556			3.800	3.850	AO	142,500	570,000	05/10/2018	04/01/2028
927804-GC-2	VIRGINIA ELECTRIC POWER BASIC			2	1.F FE	29,943,300	116.7820	35,034,720	30,000,000	29,944,427		1,059			3.300	3.310	JD	82,500	979,000	11/20/2019	12/01/2049
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30				1.G PL	8,085,720	112.9710	9,134,553	8,085,720	8,085,720					3.930	3.949	MJSD	883	317,769	07/23/2014	06/30/2030
92826C-AD-4	Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14			2	1.D FE	1,693,778	112.1630	1,906,777	1,700,000	1,696,673		611			3.150	3.193	JD	2,529	53,550	12/09/2015	12/14/2025
92826C-AE-2	Visa Lnd Dev(Visa Int) BASIC			2	1.D FE	1,329,810	129.8640	1,298,640	1,000,000	1,321,048		(8,762)			4.150	1.645	JD	1,960	20,750	07/16/2020	12/14/2035
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14			2	1.D FE	74,607,545	136.8850	89,522,466	65,400,000	74,248,979		(163,730)			4.300	3.448	JD	132,798	2,416,600	07/16/2020	12/14/2045
92826C-AJ-1	Visa Lnd Dev(Visa Int) BASIC			2	1.D FE	20,554,148	126.4090	23,512,046	18,600,000	20,523,624		(31,548)			3.650	3.051	MS	199,898	521,950	06/22/2020	09/15/2047
92826C-AL-6	Visa Lnd Dev(Visa Int) BASIC			2	1.D FE	15,709,800	106.2870	15,943,062	15,000,000	15,659,501		(50,299)			1.900	1.154	AO	60,167	152,792	07/01/2020	04/15/2027
929089-AC-4	VOYA FINANCIAL INC BASIC				2.B FE	11,411,798	126.3000	11,619,585	9,200,000	11,402,655		(9,143)			4.800	3.389	JD	19,627	220,800	10/27/2020	06/15/2046
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS			2	2.B FE	43,797,449	123.5130	49,960,973	40,450,000	43,428,462		(239,605)			4.900	3.804	MS	583,604	1,798,300	11/03/2020	03/15/2029
92940P-AG-9	WESTROCK CO BASIC			2	2.B FE	414,912	110.3910	441,562	400,000	414,397		(515)			3.000	2.653	JD	533	6,400	06/18/2020	06/15/2033
931142-CB-7	WAL-MART STORES 5 1/4% Due 9/1/2035 MS1				1.C FE	31,865,298	145.6750	47,635,753	32,700,000	32,091,985		15,589			5.250	5.403	MS	572,250	1,716,750	02/27/2012	09/01/2035
931142-CK-7	WAL-MART STORES 6 1/2% Due 8/15/2037 FA15				1.C FE	9,812,950	162.0780	13,290,434	8,200,000	9,481,192		(48,661)			6.500	5.089	FA	201,356	533,000	12/14/2018	08/15/2037
931142-CM-3	WAL-MART STORES 6.2% Due 4/15/2038 AO15				1.C FE	11,465,560	159.3130	17,900,424	11,236,000	11,416,235		(5,805)			6.200	6.049	AO	147,067	696,632	05/27/2009	04/15/2038
931142-CY-7	WAL-MART STORES 5% Due 10/25/2040 AO25				1.C FE	9,236,606	145.2130	10,745,729	7,400,000	9,064,340		(57,875)			5.000	3.427	AO	67,833	370,000	11/28/2017	10/25/2040
931142-DG-5	WAL-MART STORES 4% Due 4/11/2043 AO11			2	1.C FE	15,803,421	129.0610	18,971,995	14,700,000	15,686,986		(29,615)			4.000	3.554	AO	130,667	588,000	11/01/2016	04/11/2043
931142-DK-6	WAL-MART STORES			2	1.C FE	10,106,682	137.3520	12,773,693	9,300,000	10,036,280		(19,703)			4.750	4.199	AO	109,210	441,750	03/13/2017	10/02/2043
931142-DW-0	WAL-MART STORES BASIC			2	1.C FE	9,144,710	126.6780	9,247,478	7,300,000	9,111,098		(33,612)			3.625	2.359	JD	11,761	264,625	04/21/2020	12/15/2047
931142-EC-3	WAL-MART STORES BASIC			2	1.C FE	9,869,900	135.3480	13,534,776	10,000,000	9,875,752		2,398			4.050	4.126	JD	3,375	405,000	06/20/2018	06/29/2048
931142-EJ-8	WAL-MART STORES BASIC				1.C FE	2,612,558	101.3580	2,635,301	2,600,000	2,602,458		(5,038)			3.125	2.924	JD	1,806	81,250	12/14/2018	06/23/2021
931142-EK-5	WAL-MART STORES BASIC			2	1.C FE	2,513,875	107.4420	2,686,055	2,500,000	2,507,786		(3,048)			3.400	3.265	JD	1,181	85,000	12/14/2018	06/26/2023
931142-EN-9	WAL-MART STORES BASIC			2	1.C FE	11,352,648	116.3670	11,636,730	10,000,000	11,241,013		(111,635)			3.250	1.639	JJ	156,181	162,500	03/10/2020	07/08/2029
931427-AF-5	WALGREEN CO 3.3% Due 11/18/2021 MN18			2	2.B FE	4,159,010	102.0040	4,080,178	4,000,000	4,022,347		(30,542)			3.300	2.508	MN	15,767	132,000	04/20/2016	11/18/2021
93884P-DW-7	WASHINGTON GAS LIGHT CO BASIC			2	1.G FE	13,073,230	119.4830	14,935,346	12,500,000	13,066,005		(9,163)			3.796	3.516	MS	139,714	379,600	05/06/2020	09/15/2046
94106L-BE-8	WASTE MANAGEMENT INC BASIC			2	2.A FE	21,067,717	113.0140	23,846,042	21,100,000	21,076,570		2,996			3.150	3.168	MN	84,928	665,272	01/10/2018	11/15/2027
94106L-BK-4	WASTE MANAGEMENT INC BASIC			2	2.A FE	12,221,550	132.3230	14,555,558	11,000,000	12,186,801		(24,343)			4.150	3.540	JJ	210,497	523,707	07/03/2019	07/15/2049
94106L-BM-0	WASTE MANAGEMENT INC BASIC			2	2.A FE	16,723,604	100.0850	17,014,453	17,000,000	16,723,930		326			2.500	2.578	MN	51,944		12/17/2020	11/15/2050
94106L-BN-8	WASTE MANAGEMENT INC BASIC			2	2.A FE	14,906,850	99.9360	14,990,343	15,000,000	14,908,251		1,401			1.150	1.239	MS	21,083		11/16/2020	03/15/2028
94106L-BP-3	WASTE MANAGEMENT INC BASIC			2	2.A FE	4,948,550	98.8080	4,940,413	5,000,000	4,948,891		341			1.500	1.609	MS	9,167		12/02/2020	03/15/2031
941848-F*-9	WATERS CORPORATION WATERS CORPORATION				2.B	12,000,000	110.4470	13,253,686	12,000,000	12,000,000					3.530	3.530	MS	128,257	423,600	09/19/2019	09/12/2029
94403*-BA-3	WAWA, INC 3.64% Due 10/17/2023 AO17				2.B PL	9,000,000	105.9350	9,534,167	9,000,000	9,000,000					3.640	3.640	AO	67,340	327,600	06/17/2013	10/17/2023
948741-AH-6	WEINGARTEN REALTY INVESTORS BASIC			2	2.B FE	1,088,219	103.1500	1,134,650	1,100,000	1,094,348		3,017			3.375	3.676	MS	10,931	37,125	12/07/2018	10/15/2022
948741-AJ-2	WEINGARTEN REALTY INVESTORS 3 1/2% Due 4/15/2023 AO15			2	2.B FE	8,401,611	103.5690	8,906,976	8,600,000	8,547,334		21,640			3.500	3.782	AO	63,544	301,000	06/06/2013	04/15/2023
94973V-AN-7	WELLPOINT INC 6 3/8% Due 6/15/2037 JD15				2.B FE	4,899,020	144.2940	7,070,423	4,900,000	4,899,510		16			6.375	6.376	JD	13,883	312,375	01/10/2008	06/15/2037
94973V-BF-3	WELLPOINT INC 5.1% Due 1/15/2044 JJ15				2.B FE	692,605	138.6650	693,324	500,000	690,004		(2,601)			5.100	2.841	JJ	11,758		07/16/2020	01/15/2044
949746-RF-0	WELLS FARGO & CO 5.606% Due 1/15/2044 JJ15				2.B FE	10,107,650	141.0160	12,691,417	9,000,000	9,976,705		(22,861)			5.606	4.820	JJ	232,649	504,540	06/16/2014	01/15/2044
949746-SK-8	WELLS FARGO & CO			2	2.A FE	6,807,710	102.8070	7,196,480	7,000,000	6,911,720		40,435			3.069	3.710	JJ	93,690	214,830	06/08/2018	01/24/2023
94974B-FJ-4	WELLS FARGO & COMPANY 3.45% Due 2/13/2023 FA13				2.B FE	9,777,619	106.0740	10,925,581	10,300,000	10,166,497		59,210			3.450	4.096	FA	136,218	355,350	08/08/2013	02/13/2023
94974B-FP-0	WELLS FARGO & COMPANY 5 3/8% Due 11/2/2043 MN2				2.B FE	9,314,585	138.3820	12,869,562	9,300,000	9,312,909		(285)			5.375	5.364	MN	81,924	499,875	10/21/2013	11/02/2043

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
94974B-GK-0	WELLS FARGO & COMPANY BASIC				2.A FE	53,729,267	124.4600	58,869,352	47,300,000	53,552,278		(150,474)			3.900	3.120	MN	307,450	1,604,850	06/08/2020	05/01/2045
94974B-GQ-7	WELLS FARGO & COMPANY 4.9% Due 11/17/2045 MN17				2.B FE	40,501,350	133.1040	53,241,500	40,000,000	40,467,227		(9,968)			4.900	4.818	MN	239,556	1,960,000	02/15/2017	11/17/2045
94974B-GU-8	WELLS FARGO & COMPANY 4 3/4% Due 12/7/2046 JD7				2.B FE	33,332,803	130.9360	41,899,637	32,000,000	33,258,343		(26,124)			4.750	4.489	JD	101,333	1,520,000	08/09/2018	12/07/2046
95000U-2A-0	WELLS FARGO & COMPANY			2	2.A FE	17,945,510	113.3690	20,973,292	18,500,000	18,070,981		49,084			3.584	3.949	MN	71,829	663,040	08/09/2018	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY BASIC			2	2.A FE	5,134,250	118.6250	5,931,244	5,000,000	5,111,748		(12,037)			4.150	3.817	JJ	90,493	207,500	02/01/2019	01/24/2029
95000U-2G-7	WELLS FARGO & COMPANY BASIC			2	1.F FE	4,473,278	108.9990	4,632,466	4,250,000	4,462,377		(10,901)			2.879	2.247	AO	20,733	93,568	07/16/2020	10/30/2030
95000U-2K-8	WELLS FARGO & COMPANY BASIC			2	1.F FE	20,601,640	105.1380	21,027,628	20,000,000	20,534,439		(67,201)			2.164	1.491	FA	168,311	216,400	06/16/2020	02/11/2026
95000U-2N-2	WELLS FARGO & COMPANY BASIC			2	1.F FE	11,500,000	105.2530	12,104,152	11,500,000	11,500,000					2.188	2.188	AO	42,636	125,810	04/23/2020	04/30/2026
95000U-2Q-5	WELLS FARGO & COMPANY BASIC			2	2.A FE	6,500,000	108.4250	7,047,616	6,500,000	6,500,000					3.068	3.068	AO	33,791	99,710	04/23/2020	04/30/2041
950810-AN-4	WESCO DISTRIBUTION INC BASIC			2	3.C FE	3,575,000	109.9480	3,848,180	3,500,000	3,565,735		(9,265)			7.125	6.507	JD	11,083	126,766	06/01/2020	06/15/2025
950810-AP-9	WESCO DISTRIBUTION INC BASIC			2	3.C FE	3,187,440	113.6090	3,408,259	3,000,000	3,180,836		(6,604)			7.250	5.447	JD	9,667	110,562	10/30/2020	06/15/2028
95709T-AM-2	WESTAR ENERGY INC 4 1/4% Due 12/1/2045 JD1			2	1.F FE	15,154,577	127.9400	18,385,043	14,370,000	15,094,589		(17,728)			4.250	3.925	JD	50,894	610,725	02/11/2019	12/01/2045
95709T-AP-5	WESTAR ENERGY INC BASIC			2	1.F FE	6,734,840	110.2220	7,384,864	6,700,000	6,723,499		(3,491)			3.100	3.036	AO	51,925	207,700	07/14/2017	04/01/2027
957576-AA-9	WESTERN & SOUTHERN FIN 5 3/4% Due 7/15/2033 JJ15				1.F FE	15,369,895	134.2400	20,807,145	15,500,000	15,423,081		3,894			5.750	5.805	JJ	410,965	891,250	08/28/2013	07/15/2033
960413-AT-9	WESTLAKE CHEMICAL CORP BASIC			2	2.B FE	2,166,400	112.3990	2,247,978	2,000,000	2,154,320		(12,080)			3.600	2.075	FA	27,200	36,000	07/16/2020	08/15/2026
960413-AU-6	WESTLAKE CHEMICAL CORP BASIC			2	2.B FE	1,224,576	118.5130	1,422,156	1,200,000	1,223,179		(501)			4.375	4.250	MN	6,708	52,500	01/09/2018	11/15/2047
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS			2	2.B FE	17,603,745	111.4810	19,564,908	17,550,000	17,607,993		(4,435)			3.750	3.653	MS	193,781	634,688	06/03/2020	03/15/2025
96188#-AA-6	WETT HOLDINGS LLC SENIOR SECURED NOTES				2.B PL	6,933,334	110.3080	7,648,031	6,933,334	6,933,334					4.310	4.335	MJSD	830	298,827	12/04/2014	12/18/2024
96316#-AB-9	AEP WHEELING POWER COMPANY SENIOR NOTES				1.G	15,000,000	103.3550	15,503,225	15,000,000	15,000,000					3.360	3.360	JD	42,000	504,000	05/08/2015	06/01/2022
96811X-AA-2	WILDFLOWER ENERGY LP IP PAID ON 3/30, CK DATES FOR				2.B	653,148	102.2490	666,884	652,213	652,290		(79)			6.090	6.111	MJSD	110	44,056	12/02/2004	09/30/2021
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES				2.C	23,627,254	94.7220	21,708,965	22,918,700	23,484,312		(28,891)			4.470	4.274	MON	45,532	1,027,014	07/09/2015	01/15/2035
969457-BW-9	WILLIAMS COMPANIES			2	2.C FE	5,269,650	111.9760	5,598,781	5,000,000	5,182,956		(52,705)			4.550	3.347	JD	4,424	227,500	04/29/2019	06/24/2024
969457-BX-7	WILLIAMS COMPANIES BASIC			2	2.B FE	19,458,618	113.4040	19,732,290	17,400,000	19,450,641		(7,977)			3.500	2.138	MN	77,817		12/17/2020	11/15/2030
96949L-AD-7	WILLIAMS PARTNERS LP				2.B FE	3,841,368	114.3620	4,345,760	3,800,000	3,834,226		(4,640)			3.750	3.592	JD	6,333	142,500	06/13/2019	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP BASIC			2	2.B FE	39,348,522	123.2220	46,577,901	37,800,000	39,370,565		9,721			4.850	4.557	MS	611,100	1,348,300	12/22/2020	03/01/2048
96950F-AJ-3	WILLIAMS PARTNERS LP			2	2.C FE	5,039,100	103.8870	5,194,347	5,000,000	5,011,476		(7,944)			3.350	3.180	FA	63,278	167,500	05/04/2017	08/15/2022
96950F-AL-8	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15			2	2.B FE	6,627,070	110.2540	7,166,527	6,500,000	6,554,758		(19,628)			4.500	4.155	MN	37,375	292,500	01/31/2017	11/15/2023
96950F-AN-4	WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4			2	2.B FE	34,532,413	123.4140	44,145,290	35,770,000	34,621,622		20,054			5.400	5.640	MS	627,764	1,931,580	09/28/2017	03/04/2044
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC			2	2.B FE	27,934,575	109.3740	28,076,197	25,670,000	27,890,033		(44,542)			2.950	1.841	MS	222,972		12/09/2020	09/15/2029
970648-AK-7	WILLIS NORTH AMERICA INC BASIC			2	2.B FE	53,300,782	122.4270	55,826,655	45,600,000	53,269,085		(31,697)			3.875	2.988	MS	520,283		11/16/2020	09/15/2049
97651#-AF-1	WINWHOLESALE INC. SENIOR UNSECURED NOTE				2.C	10,000,000	110.1470	11,014,703	10,000,000	10,000,000					4.020	4.020	JD	14,517	402,000	05/19/2015	06/18/2027
97651#-AG-9	WINWHOLESALE INC. SENIOR UNSECURED NOTES				2.C	10,000,000	110.4480	11,044,813	10,000,000	10,000,000					4.020	4.020	FA	146,283	402,000	05/19/2015	08/20/2027
97665#-AA-6	WISCONSIN ENERGY CAP CORP MED TERM NTS				2.A FE	2,563,350	120.0000	3,600,000	3,000,000	2,769,383		19,951			6.940	8.283	JD	17,350	208,200	09/20/2000	12/01/2028
976656-BW-7	WISCONSIN ELECTRIC POWER 5 5/8% Due 5/15/2033 MN15				1.G FE	7,463,750	136.5740	9,560,211	7,000,000	7,309,932		(17,561)			5.625	5.137	MN	50,313	393,750	10/02/2009	05/15/2033
976656-CE-6	WISCONSIN ELECTRIC POWER BASIC			2	1.G FE	12,903,963	113.2520	15,572,125	13,750,000	12,945,926		22,065			3.650	4.052	JD	22,306	501,875	03/14/2019	12/15/2042
976656-CG-1	WISCONSIN ELECTRIC POWER BASIC			2	1.G FE	3,816,774	124.2200	4,844,572	3,900,000	3,820,594		1,912			4.250	4.390	JD	13,813	165,750	01/18/2019	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER 4.3% Due 12/15/2045 JD15			2	1.G FE	17,960,977	124.5930	21,679,141	17,400,000	17,918,287		(12,421)			4.300	4.104	JD	33,253	748,200	02/21/2019	12/15/2045
976656-CK-2	WISCONSIN ELECTRIC POWER BASIC			2	1.F FE	19,876,870	134.5300	26,906,076	20,000,000	19,881,921		2,158			4.300	4.337	AO	181,556	860,000	10/18/2018	10/15/2048
976826-BK-2	WISCONSIN POWER & LIGHT 4.1% Due 10/15/2044 A015			2	1.G FE	8,287,500	121.4350	10,321,963	8,500,000	8,298,341		4,648			4.100	4.258	AO	73,572	348,500	11/06/2018	10/15/2044
976826-BL-0	WISCONSIN POWER & LIGHT BASIC			2	1.G FE	6,688,600	110.8060	7,756,451	7,000,000	6,750,115		31,901			3.050	3.648	AO	45,072	213,500	01/16/2019	10/15/2027
976843-BH-4	WISCONSIN PUBLIC SERVICE 3.671% Due 12/1/2042 JD1				1.F FE	7,717,180	117.0720	9,131,584	7,800,000	7,725,302		2,110			3.671	3.735	JD	23,862	286,338	12/14/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1			2	1.F FE	17,752,760	135.3100	21,649,543	16,000,000	17,618,141		(40,948)			4.752	4.076	MN	126,720	760,320	03/01/2019	11/01/2044
976843-BM-3	WISCONSIN PUBLIC SERVICE BASIC			2	1.F FE	5,963,718	114.6300	6,419,263	5,600,000	5,957,887		(5,801)			3.300	2.960	MS	61,600	146,575	04/28/2020	09/01/2049
97786#-AK-8	WOLSELEY CAPITAL INC SERIES J GUARANTEED SENIOR NOT				2.A FE	25,000,000	109.2010	27,300,320	25,000,000	25,000,000					3.730	3.730	MS	310,833	932,500	06/04/2015	09/01/2025
97786#-AN-2	WOLSELEY CAPITAL INC WOLSELEY CAPITAL INC				2.A FE	6,000,000	107.0990	6,425,927	6,000,000	6,000,000					3.440	3.440	MN	17,773	206,400	12/21/2017	11/30/2024
97789L-AA-4	WOLVERINE ESCROW LLC BASIC			2	6. FE	2,185,000	80.4650	1,770,233	2,200,000	1,770,233	(415,251)	392			13.125	13.236	MN	36,896	279,125	12/10/2019	11/15/2027
97789L-AB-2	WOLVERINE ESCROW LLC BASIC			2	5.C FE	15,345,000	94.6360	14,668,576	15,500,000	15,362,612		16,250			9.000	9.199	MN	178,250	1,348,500	11/13/2019	11/15/2026
983024-AG-5	WYETH CALL @ MAKE WHOLE +30BP				1.F FE	6,009,540	155.5780	9,334,667	6,000,000	6,007,328		(347)			6.500	6.486	FA	162,500	390,000	04/07/2009	02/01/2034
983024-AL-4	WYETH 6% Due 2/15/2036 FA15				1.F FE	11,122,153	149.4670	16,740,333	11,200,000	11,141,925		2,274			6.000	6.053	FA	253,867	672,000	04/20/2009	02/15/2036

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
983130-AV-7	WYNN RESORTS LTD 5 1/2% Due 3/1/2025 MS1			2	4.A FE	1,907,730	104.4050	2,088,109	2,000,000	1,910,900		3,170			5.500	6.743	MS	36,667		10/30/2020	03/01/2025
983793-AD-2	XPO LOGISTICS INC BASIC				3.C FE	1,555,000	100.2580	1,503,874	1,500,000	1,500,000		(11,500)			6.500	4.527	JD	4,333	97,500	03/19/2018	06/15/2022
983793-AH-3	XPO LOGISTICS INC BASIC			2	3.C FE	5,547,188	107.5540	5,915,494	5,500,000	5,540,665		(6,522)			6.250	6.001	MN	57,292	174,740	05/21/2020	05/01/2025
98385X-AM-8	XTO ENERGY INC 6 3/4% Due 8/1/2037 FA1				1.C FE	10,227,510	146.9310	13,811,558	9,400,000	10,028,841		(21,461)			6.750	6.103	FA	264,375	634,500	01/04/2008	08/01/2037
98385X-AQ-9	XTO ENERGY INC 6 3/8% Due 6/15/2038 JD15				1.C FE	17,575,130	144.1610	24,507,363	17,000,000	17,444,069		(15,355)			6.375	6.121	JD	48,167	1,083,750	10/02/2009	06/15/2038
98389B-AV-2	XCEL ENERGY INC. BASIC			2	2.A FE	3,910,136	117.7260	4,002,698	3,400,000	3,880,510		(29,625)			4.000	1.788	JD	6,044	86,000	07/16/2020	06/15/2028
98389B-AX-8	XCEL ENERGY INC. BASIC			2	2.A FE	4,978,650	116.0730	5,803,640	5,000,000	4,979,232		525			3.500	3.523	JD	14,583	186,667	11/04/2019	12/01/2049
983919-AK-7	XILINX INC BASIC			2	1.G FE	2,002,709	104.8450	2,044,483	1,950,000	2,001,911		(798)			2.375	2.055	JD	3,859	24,700	11/02/2020	06/01/2030
98665#-AA-4	WELLSPAN HEALTH OBLIGATED GR WELLSPAN HEALTH OBLIGATED GR				1.E	8,500,000	112.9850	9,603,734	8,500,000	8,500,000					3.350	3.349	JD	94,126		06/04/2020	06/01/2050
C4111#-AG-6	GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21				2.C PL	7,700,001	108.8800	8,383,752	7,700,001	7,700,001					4.700	4.700	JD	10,053	361,900	06/06/2012	06/21/2027
C4111#-AH-4	GRAYMONT WESTERN CANADA INC 3.59% Due 3/11/2030 MS11				2.C PL	22,727,273	106.0810	24,109,317	22,727,273	22,727,273					3.590	3.590	MS	249,306	815,909	02/19/2015	03/11/2030
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC.				2.C PL	7,800,000	103.6820	8,087,183	7,800,000	7,800,000					3.560	3.559	FA	100,273	277,680	08/27/2019	08/21/2034
C4335*-AB-1	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21				2.C	3,250,000	106.7670	3,469,923	3,250,000	3,250,000					6.500	6.500	JD	5,868	211,250	12/08/2010	12/21/2022
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH SENIOR NOTES				2.B	10,078,200	100.9420	11,098,022	10,994,400	10,994,400				902,700	0.980	0.980	AO	19,155	99,776	10/05/2016	10/27/2024
G5222#-AE-0	KELLER GROUP PLC SERIES B SENIOR NOTES				2.C	8,500,000	109.9050	9,341,946	8,500,000	8,500,000					4.170	4.170	JD	14,769	354,450	09/19/2014	12/16/2024
G6093#-AB-0	APTARGROUP UK HOLDINGS APTARGROUP UK HOLDINGS LIMITED				2.B	17,161,500	100.3140	18,381,605	18,324,000	18,324,000				1,504,500	1.170	1.170	JJ	95,880	197,639	07/25/2017	07/19/2024
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERVI 3.18% Due 11/15/2022 MN15				1.F	25,000,000	104.0710	26,017,870	25,000,000	25,000,000					3.180	3.180	MN	101,583	795,000	11/02/2012	11/15/2022
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTES				2.C PL	6,107,532	102.5940	6,265,973	6,107,532	6,107,532					5.520	5.556	MJSD	936	337,136	04/20/2017	05/31/2022
J0835#-AM-9	COSTCO WHOLESALE JAPAN, LTD COSTCO WHOLESALE JPAN, LTD				1.E	25,366,500	95.5970	24,998,222	26,149,500	26,149,500				1,290,600	0.280	0.280	FA	26,237	69,597	11/01/2019	08/22/2029
K7017#-AA-8	MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31				2.A FE	5,485,756	111.2520	6,102,997	5,485,756	5,485,756					4.110	4.130	MJSD	626	225,465	06/27/2013	08/01/2030
Q0332#-AA-5	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2024 FA18				2.B PL	4,003,736	107.2720	4,677,259	4,360,190	4,360,190				381,389	4.880	4.880	FA	78,609	192,603	02/08/2016	02/18/2024
Q0332#-AB-3	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2025 FA18				2.B PL	4,003,736	108.8960	4,748,054	4,360,190	4,360,190				381,389	4.880	4.880	FA	78,609	192,603	02/08/2016	02/18/2025
Q0332#-AC-1	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2026 FA18				2.B PL	4,003,736	110.0030	4,796,319	4,360,190	4,360,190				381,389	4.880	4.880	FA	78,609	192,603	02/08/2016	02/18/2026
Q3973*-AA-7	GENUINE PARTS COMPANY GENUINE PARTS COMPANY				2.B	24,370,500	105.0800	28,297,020	26,929,000	26,929,000				2,355,500	3.100	3.100	JD	2,319	885,956	07/03/2019	06/30/2024
Q9396#-AH-4	VICTORIA POWER NETWORKS SENIOR NOTES				1.G	11,000,000	112.8420	12,412,629	11,000,000	11,000,000					3.750	3.750	MN	56,146	412,500	09/24/2014	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS SENIOR NOTES				1.G	6,000,000	109.4610	6,567,663	6,000,000	6,000,000					3.650	3.650	MN	29,808	219,000	09/24/2014	11/12/2024
R6236@-AA-0	NORSPAN LNG III AS NORSPAN LNG III AS				2.C PL	20,011,886	112.4350	22,500,283	20,011,886	20,011,886					4.870	4.867	FA	327,567	974,579	09/14/2018	07/27/2029
008474-B#-4	AGNICO EAGLE MINES LIMITED SENIOR NOTES		A		2.B	5,000,000	107.4880	5,374,408	5,000,000	5,000,000					4.540	4.540	JD	631	227,000	06/14/2016	06/30/2023
008474-C*-7	AGNICO EAGLE MINES LIMITED SENIOR NOTES		A		2.B	5,000,000	115.6010	5,780,025	5,000,000	5,000,000					4.840	4.840	JD	672	242,000	06/14/2016	06/30/2026
008911-AZ-2	AIR CANADA 7 3/4% Due 4/15/2021 AO15		A		4.B FE	1,082,500	101.0040	1,010,042	1,000,000	1,005,851		(19,655)			7.750	5.667	AO	16,361	77,500	09/21/2016	04/15/2021
012873-AK-1	ALBERTA ENERGY CO LTD 7 3/8% Due 11/1/2031 MN1		A		3.A FE	1,566,250	118.3970	2,071,943	1,750,000	1,599,481		8,155			7.375	8.612	MN	21,510	129,063	04/08/2016	11/01/2031
015644-A#-4	ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL CORPORATION		A		2.B Z	2,000,000	107.6150	2,152,306	2,000,000	2,000,000					3.370	3.370	JD	3,932		10/30/2020	12/10/2027
015644-B@-5	ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL CORPORATION		A		2.B Z	9,000,000	109.4880	9,853,879	9,000,000	9,000,000					3.700	3.700	JD	19,425		10/30/2020	12/10/2030
071734-AH-0	BAUSCH HEALTH COS INC BASIC		A	2	4.B FE	1,972,500	102.9850	2,059,694	2,000,000	1,973,128		628			5.000	5.229	JJ	41,944		10/30/2020	01/30/2028
097751-BT-7	BOMBARDIER INC BASIC		A	2	5.B FE	8,059,230	91.9440	7,539,397	8,200,000	8,074,609		14,574			7.875	8.179	AO	136,325	645,750	01/16/2020	04/15/2027
124765-F@-2	CAE INC. CAE INC.				2.C PL	9,000,000	110.4800	9,943,166	9,000,000	9,000,000					4.470	4.469	MS	120,690	402,300	03/19/2019	03/13/2031
136375-BL-5	CANADIAN NATIONAL RAILWAY CALL @MAKE WHOLE +20 BP		A		1.F FE	9,975,100	151.8870	15,188,726	10,000,000	9,983,681		744			6.250	6.268	FA	260,417	625,000	07/06/2004	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CALL @ MAKE WHOLE +20BP		A		1.F FE	8,522,100	150.9900	12,834,189	8,500,000	8,516,744		(636)			6.200	6.180	JD	43,917	527,000	06/02/2009	06/01/2036
136375-BW-1	CANADIAN NATIONAL RAILWAY 3 1/2% Due 11/15/2042 MN15		A	2	1.F FE	2,946,570	115.3260	3,459,773	3,000,000	2,952,171		1,417			3.500	3.606	MN	13,417	105,000	11/01/2016	11/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-BZ-4	CANADIAN NATIONAL RAILWAY BASIC		A	2	1.F FE	2,991,030	130.5660	3,916,989	3,000,000	2,991,511		209			4.500	4.520	MN	20,250	135,000	11/16/2018	11/07/2043
136375-CK-6	CANADIAN NATIONAL RAILWAY 3.2% Due 8/2/2046 FA2		A	2	1.F FE	10,578,160	118.0260	14,163,101	12,000,000	10,692,934		29,472			3.200	3.875	FA	158,933	384,000	11/18/2016	08/02/2046
136375-CZ-3	CANADIAN NATIONAL RAILWAY BASIC		A	2	1.F FE	15,256,178	102.6550	15,808,839	15,400,000	15,257,086		908			2.450	2.495	MN	62,883	188,650	10/05/2020	05/01/2050
136385-AE-1	CANADIAN NATURAL RESOURCES 6.45% Due 6/30/2033 JD31		A		2.B FE	6,679,293	131.0770	10,466,516	7,985,000	6,883,825		49,011			6.450	8.238	JD	1,431	515,033	03/07/2016	06/30/2033
136385-AJ-0	CANADIAN NATURAL RESOURCES CALL @ MAKE WHOLE +25BPS		A		2.B FE	15,808,893	131.8340	19,379,621	14,700,000	15,609,122		(32,083)			6.500	5.889	FA	360,967	939,250	07/16/2020	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES 6 1/4% Due 3/15/2038 MS15		A		2.B FE	7,514,620	133.7440	9,362,103	7,000,000	7,400,325		(13,393)			6.250	5.723	MS	128,819	437,500	10/05/2009	03/15/2038
136385-AV-3	CANADIAN NATURAL RESOURCES BASIC		A	2	2.B FE	1,529,820	110.5570	1,658,355	1,500,000	1,516,517		(3,936)			3.900	3.591	FA	24,375	58,500	06/09/2017	02/01/2025
136385-AX-9	CANADIAN NATURAL RESOURCES		A	2	2.B FE	10,667,472	112.3470	12,021,125	10,700,000	10,677,733		3,001			3.850	3.887	JD	34,329	411,950	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES		A	2	2.B FE	17,320,031	126.1080	20,618,588	16,350,000	17,268,001		(18,813)			4.950	4.574	JD	67,444	809,325	02/06/2018	06/01/2047
13645R-AE-4	CANADIAN PACIFIC RR 5 3/4% Due 3/15/2033 MS15		A		2.A FE	6,241,740	131.7370	7,904,224	6,000,000	6,151,929		(8,568)			5.750	5.463	MS	101,583	345,000	01/20/2006	03/15/2033
13645R-AU-8	CANADIAN PACIFIC RR 4.8% Due 8/1/2045 FA1		A	2	2.A FE	2,183,860	138.2860	2,627,429	1,900,000	2,162,598		(6,474)			4.800	3.909	FA	38,000	91,200	07/18/2017	08/01/2045
13645R-AY-0	CANADIAN PACIFIC RR BASIC		A	2	2.A FE	16,019,990	117.5180	18,802,823	16,000,000	16,015,630		(1,823)			4.000	3.984	JD	53,333	640,000	05/14/2018	06/01/2028
138050-A*-3	CANPOTEX LIMITED SENIOR NOTES		A		1.G	17,000,000	109.2370	18,570,253	17,000,000	17,000,000					3.610	3.610	JJ	294,917	613,700	10/10/2014	01/08/2025
15135U-AG-4	CENOVUS ENERGY INC 3% Due 8/15/2022 FA15		A	2	3.A FE	9,860,000	101.8210	10,182,073	10,000,000	9,954,428		26,926			3.000	3.291	FA	113,333	300,000	05/03/2017	08/15/2022
15135U-AP-4	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	2	3.A FE	2,295,662	112.8000	2,633,889	2,335,000	2,299,475		1,313			5.250	5.391	JD	5,448	122,588	12/13/2017	06/15/2037
22576C-D@-7	CRESCENT POINT ENERGY SENIOR GUARANTEED NOTES		A		3.B	15,000,000	99.1820	14,877,256	15,000,000	15,000,000					4.000	4.000	MN	65,000	600,000	04/24/2012	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY SERES O SENIOR GTD NOTES		A		3.B	4,000,000	97.7740	3,910,949	4,000,000	4,000,000					3.780	3.780	JD	7,980	151,200	05/23/2013	06/12/2023
22576C-F#-3	CRESCENT POINT ENERGY SENIOR GURANTEED NOTES		A		3.B	9,000,000	96.1630	8,654,711	9,000,000	9,000,000					3.750	3.750	JD	6,563	337,500	06/04/2014	06/24/2024
29250N-AM-7	ENBRIDGE INC 5 1/2% Due 12/1/2046 JD1		A	2	2.B FE	658,995	135.2290	676,143	500,000	657,330		(1,665)			5.500	3.600	JD	2,292	13,750	07/16/2020	12/01/2046
29250N-BA-2	ENBRIDGE INC BASIC		A	2	2.A FE	10,764,000	114.1970	11,419,659	10,000,000	10,761,209		(2,791)			4.000	3.571	MN	51,111	200,000	10/20/2020	11/15/2049
29269R-A#-2	ENERFLEX LIMITED ENERFLEX LIMITED		A		2.C	9,000,000	109.6510	9,868,555	9,000,000	9,000,000					4.670	4.670	JD	18,680	420,240	12/21/2017	12/15/2024
29269R-B@-3	ENERFLEX LIMITED ENERFLEX LIMITED		A		2.C YE	9,000,000	112.7670	10,149,051	9,000,000	9,000,000					4.870	4.870	JD	19,480	438,300	12/26/2017	12/15/2027
292766-A#-9	ENERPLUS CORPORATION SENIOR NOTES		A		2.C	8,000,000	105.3950	8,431,588	8,000,000	8,000,000					4.400	4.400	MN	44,978	352,000	03/30/2012	05/15/2024
294105-A*-2	EPCOR UTILITIES INC SENIOR NOTES		A		1.G	15,000,000	102.5800	15,387,040	15,000,000	15,000,000					3.740	3.740	JD	24,933	561,000	09/22/2011	12/15/2021
349553-AM-9	FORTIS INC BASIC		A	2	2.C FE	20,844,680	110.1940	23,471,391	21,300,000	20,980,403		48,968			3.055	3.341	AO	157,256	650,715	12/07/2018	10/04/2026
448055-AD-5	HUSKY ENERGY INC 6.8% Due 9/15/2037 MS15		A		2.B FE	12,166,929	128.3250	15,014,000	11,700,000	12,061,939		(11,746)			6.800	6.494	MS	234,260	795,600	08/06/2009	09/15/2037
448055-AP-8	HUSKY ENERGY INC BASIC		A	2	2.B FE	1,033,770	111.3310	1,113,306	1,000,000	1,032,304		(1,466)			4.400	3.928	AO	9,289	22,000	07/16/2020	04/15/2029
559222-AQ-7	MAGNA INTERNATIONAL INC -CLA BASIC		A	2	1.G FE	496,665	109.4900	547,450	500,000	497,824		579			3.625	3.761	JD	806	18,125	12/14/2018	06/15/2024
559222-AR-5	MAGNA INTERNATIONAL INC -CLA 4.15% Due 10/1/2025 AO1		A	2	1.G FE	15,249,000	114.8210	16,074,879	14,000,000	14,680,481		(139,196)			4.150	2.988	AO	145,250	581,000	09/14/2016	10/01/2025
65334H-AE-2	NEXEN INC CALL @ MAKE WHOLE +20BP.		A		1.E FE	29,935,796	130.7980	40,939,859	31,300,000	30,284,329		39,795			5.875	6.211	MS	566,986	1,838,875	07/16/2013	03/10/2035
65334H-AG-7	NEXEN INC 6.4% Due 5/15/2037 MN15		A		1.E FE	2,249,520	137.6110	2,752,228	2,000,000	2,198,575		(7,348)			6.400	5.474	MN	16,356	128,000	07/19/2012	05/15/2037
67077M-AF-5	NUTRIEN LTD 5 7/8% Due 12/1/2036 JD1		A		2.B FE	4,982,317	134.8240	6,842,309	5,075,000	4,990,761		3,084			5.875	6.039	JD	24,846	298,156	04/10/2018	12/01/2036
67077M-AT-5	NUTRIEN LTD BASIC		A	2	2.B FE	20,879,794	119.5250	24,067,549	20,136,000	20,770,367		(66,781)			4.200	3.741	AO	211,428	845,712	04/30/2019	04/01/2029
68245X-AJ-8	1011778 BC / NEW RED FIN BASIC		A	2	4.B FE	1,009,925	103.0060	1,030,058	1,000,000	1,008,036		(1,850)			4.375	4.148	MN	5,590	43,264	12/19/2019	01/15/2028
775109-BB-6	ROGERS COMMUNICATIONS IN BASIC		A	2	2.A FE	1,016,985	137.1400	1,028,549	750,000	1,013,347		(3,638)			5.000	2.882	MS	11,042	18,750	07/16/2020	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS IN BASIC		A	2	2.A FE	3,781,530	129.3290	3,879,881	3,000,000	3,775,713		(5,817)			4.350	2.977	MN	21,750	65,250	08/31/2020	05/01/2049
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC		A	2	2.A FE	37,012,510	117.9380	39,627,304	33,600,000	36,976,885		(35,621)			3.700	3.156	MN	158,853	828,492	08/31/2020	11/15/2049
780082-AD-5	ROYAL BANK OF CANADA 4.65% Due 1/27/2026 JJ27		A		1.G FE	23,283,693	118.0970	27,103,323	22,950,000	23,204,798		(44,509)			4.650	4.401	JJ	456,514	1,067,175	02/12/2019	01/27/2026
867224-AD-9	SUNCOR ENERGY INC BASIC		A	2	2.A FE	7,520,900	109.5240	8,214,299	7,500,000	7,518,450		(2,450)			3.100	3.038	MN	29,708	117,542	05/15/2020	05/15/2025
867229-AC-0	SUNCOR ENERGY 7.15% Due 2/1/2032 FA1		A		2.A FE	5,861,050	138.1650	6,908,255	5,000,000	5,529,382		(33,179)			7.150	5.839	FA	148,958	357,500	09/21/2006	02/01/2032
867229-AE-6	SUNCOR ENERGY 6 1/2% Due 6/15/2038 JD15		A		2.A FE	37,100,420	140.3120	51,915,444	37,000,000	37,076,062		(8,505)			6.500	6.464	JD	106,889	2,405,000	09/18/2013	06/15/2038
887147-A@-5	TIMBERWEST FOREST CORP SENIOR BOND SERIES 2		A		2.B PL	28,000,000	102.4560	28,687,652	28,000,000	28,000,000					4.660	4.660	AO	282,707	1,304,800	09/21/2011	10/13/2021
893526-DM-2	TRANSCAN PIPELINE		A		2.A FE	10,941,380	103.3840	11,372,229	11,000,000	10,981,448		11,334			2.500	2.609	FA	114,583	275,000	05/09/2017	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES CALL @ MAKE WHOLE +20BP		A		2.A FE	5,250,000	135.1010	6,755,027	5,000,000	5,184,423		(7,606)			5.850	5.489	MS	86,125	292,500	10/01/2009	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES 6.2% Due 10/15/2037 A015		A		2.A FE	16,408,336	139.4960	21,719,537	15,570,000	16,397,277		(21,239)			6.200	5.640	AO	203,794	903,340	07/16/2020	10/15/2037
89352H-AL-3	TRANSCANADA PIPELINES 5% Due 10/16/2043 A016		A	2	2.A FE	50,309,300	125.3990	62,699,685	50,000,000	50,270,307		(7,442)			5.000	4.958	AO	520,833	2,500,000	12/10/2014	10/16/2043
941053-AH-3	WASTE CONNECTIONS INC BASIC		A	2	2.A FE	14,977,800	119.4060	17,910,951	15,000,000	14,981,993		1,876			4.250	4.268	JD	53,125	637,500	11/06/2018	12/01/2028
94106B-AB-7	WASTE CONNECTIONS INC BASIC		A	2	2.A FE	44,523,675	108.0080	46,983,410	43,500,000	44,521,205		(2,470)			3.050	2.928	AO	331,688	142,588	10/22/2020	04/01/2050
98161*-AA-7	WORLEYPARSONS US FINANCE GUARANTEED SENIOR NOTES				2.C PL	2,667,934	100.8540	2,535,753	2,514,286	2,520,909		(28,137)			5.560	4.392	MS	37,667	142,309	02/06/2015	03/24/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98462Y-B#-6	YAMANA GOLD INC SENIOR NOTES		A		2.C	22,052,100	103.5040	22,770,954	22,000,000	22,014,807		(10,933)			4.760	4.706	JD	23,271	1,047,200	04/04/2017	03/23/2022
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES		A		2.C	9,000,000	106.8010	9,612,070	9,000,000	9,000,000					4.780	4.780	JD	25,095	430,200	05/22/2013	06/10/2023
C0445#-AM-8	ARC RESOURCES LTD SERIES H SENIOR NOTES		A		2.C	12,000,000	104.9330	12,591,942	12,000,000	12,000,000					3.810	3.810	FA	162,560	457,200	07/27/2012	08/23/2024
C1465*-AF-0	CGI GROUP INC SENIOR NOTES				2.A	15,000,000	103.5510	15,532,657	15,000,000	15,000,000					4.990	4.990	JD	33,267	748,500	04/28/2011	12/15/2021
C1465*-AL-7	CGI GROUP INC GUARANTEED SENIOR NOTES				2.A	28,000,000	109.7980	30,743,577	28,000,000	28,000,000					4.060	4.060	MS	344,198	1,136,800	07/31/2014	09/12/2024
C3322#-AE-8	ENERMARK INC. 7.97% Due 6/18/2021 JD18		A		2.C	1,000,000	102.8930	1,028,927	1,000,000	1,000,000					7.970	7.970	JD	2,878	79,700	05/14/2009	06/18/2021
C4861*-AE-7	IRVING OIL LIMITED SENIOR NOTES		A		2.C PL	8,000,000	103.2890	8,263,145	8,000,000	8,000,000					4.960	4.960	JJ	166,436	396,800	11/17/2011	01/31/2022
C4861*-AJ-6	IRVING OIL LIMITED SENIOR NOTES		A		2.C PL	13,000,000	107.5090	13,976,186	13,000,000	13,000,000					4.910	4.910	FA	253,547	638,300	07/26/2013	08/08/2023
C4861*-AL-1	IRVING OIL LIMITED 5.06% Due 8/8/2025 FA8		A		2.C PL	3,000,000	112.3880	3,371,649	3,000,000	3,000,000					5.060	5.060	FA	60,298	151,800	07/26/2013	08/08/2025
C4861*-AM-9	IRVING OIL LIMITED IRVING OIL LIMITED		A		2.C PL	3,000,000	113.1950	3,395,863	3,000,000	3,000,000					4.960	4.960	AO	25,213	148,800	11/08/2018	10/31/2026
C4861*-AN-7	IRVING OIL LIMITED IRVING OIL LIMITED		A		2.C PL	3,000,000	114.5000	3,434,989	3,000,000	3,000,000					5.060	5.060	AO	25,722	151,800	11/08/2018	10/31/2028
C4931*-AP-8	KEYERA ENERGY LP SENIOR GUARANTEED NOTES K SERI		A		2.C	11,000,000	107.1360	11,784,992	11,000,000	11,000,000					4.190	4.190	JD	15,363	460,900	04/25/2012	06/19/2024
C4931*-AU-7	KEYERA ENERGY LP SENIOR GUARANTEED		A		2.C	7,000,000	111.4710	7,802,962	7,000,000	7,000,000					4.750	4.750	MN	37,868	332,500	02/01/2017	11/20/2025
C4931*-BC-6	KEYERA ENERGY LP KEYERA ENERGY LTD PARTNERSHIP				2.B	12,132,977	102.3800	12,068,403	11,787,825	11,787,825				240,480	3.680	3.680	MS	121,703	401,133	10/04/2017	09/20/2027
C5793#-AK-9	McCAIN FOODS LIMITED McCAIN FOODS LIMITED				1.G FE	19,105,850	109.8970	21,590,857	19,646,375	19,646,375				400,800	3.680	3.680	AO	136,564	677,344	11/02/2018	10/23/2030
C5864#-AG-4	MULLEN GROUP LTD SENIOR NOTES		A		3.C	5,000,000	98.3840	4,919,178	5,000,000	5,000,000					3.840	3.840	AO	36,800	192,000	07/22/2014	10/22/2024
C7051*-AA-8	GCT CANADA LIMITED PARTNERSHIP SWAP				2.C PL	15,031,940	105.8020	16,628,993	15,717,100	15,717,100				320,640	3.860	3.860	JD	26,964	588,322	03/30/2017	12/15/2025
C9082#-AA-5	TRANSURBAN CARDINAL HOLDINGS TRANSURBAN CARDINAL HOLDINGS				2.C PL	6,776,091	103.9560	7,352,526	7,072,695	7,072,695				144,288	4.220	4.245	JAJO	50,574	281,878	12/04/2018	02/10/2023
C9824#-AD-2	WORLEYPARSONS CANADIAN FINANCE GUARANTEED SENIOR NOTES		A		2.C PL	5,820,946	100.7820	5,528,593	5,485,714	5,500,165		(61,390)			5.560	4.392	MS	82,182	305,006	02/06/2015	03/24/2021
00185A-AG-9	AON PLC 4.6% Due 6/14/2044 JD14		D	2	2.A FE	9,871,200	131.8720	13,187,216	10,000,000	9,886,803		2,612			4.600	4.680	JD	21,722	460,000	06/16/2014	06/14/2044
00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO 5 7/8% Due 12/13/2021 JD13		D		1.D FE	4,975,750	105.1400	5,257,000	5,000,000	4,997,042		2,943			5.875	5.940	JD	14,688	293,750	12/05/2011	12/13/2021
00386S-AL-6	ABU DHABI NATIONAL ENERGY CO 3 5/8% Due 1/12/2023 JJ12		D		1.D FE	7,579,624	105.6270	8,027,616	7,600,000	7,595,310		2,182			3.625	3.657	JJ	129,332	275,500	12/06/2012	01/12/2023
00772B-AP-6	AERCAP IRELAND CAP/GLOBA 4 5/8% Due 7/1/2022 JJ1		D		2.C FE	4,722,500	105.1390	4,941,510	4,700,000	4,705,426		(3,421)			4.625	4.544	JJ	108,688	217,375	06/23/2015	07/01/2022
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC		D	2	2.C FE	13,555,909	108.2890	15,317,478	14,145,000	13,573,827		17,918			3.650	4.350	JJ	229,463		12/09/2020	07/21/2027
00774M-AE-5	AERCAP IRELAND CAP/GLOBA BASIC		D	2	2.C FE	1,905,000	107.5190	2,150,375	2,000,000	1,907,027		2,027			3.875	4.655	JJ	34,014		10/26/2020	01/23/2028
00774M-AG-0	AERCAP IRELAND CAP/GLOBA BASIC		D	2	2.C FE	763,360	111.3920	891,136	800,000	773,125		4,864			4.450	5.259	AO	8,900	35,600	12/14/2018	10/01/2025
00774M-AR-6	AERCAP IRELAND CAP/GLOBA BASIC		D	2	2.C FE	7,826,210	113.2380	7,926,673	7,000,000	7,821,828		(4,382)			4.625	2.678	AO	86,333		12/15/2020	10/15/2027
015514-AA-0	ALGECO SCOTSMAN FIN 2 BASIC		D	2	5.A FE	1,913,875	101.7500	2,085,875	2,050,000	1,937,608		23,123			10.000	12.409	FA	77,444	182,500	05/19/2020	08/15/2023
01551U-AC-8	ALGECO SCOTSMAN GLOB FIN BASIC		D		4.B FE	7,302,740	101.6930	7,525,260	7,400,000	7,353,795		19,127			8.000	8.327	FA	223,644	592,000	02/07/2018	02/15/2023
01609W-AS-1	ALIBABA GROUP HOLDING BASIC		D	2	1.E FE	9,661,450	105.1410	10,514,080	10,000,000	9,832,105		65,054			2.800	3.527	JD	19,444	280,000	04/18/2018	06/06/2023
01609W-AT-9	ALIBABA GROUP HOLDING BASIC		D	2	1.E FE	42,270,565	111.9430	46,456,159	41,500,000	42,442,766		52,083			3.400	2.982	JD	97,986	1,190,000	11/20/2020	12/06/2027
01609W-AV-4	ALIBABA GROUP HOLDING BASIC		D	2	1.E FE	35,204,780	125.3390	42,615,325	34,000,000	35,191,756		(27,777)			4.200	3.969	JD	99,167	1,428,000	01/21/2020	12/06/2047
02154C-AF-0	ALTICE FINANCING SA BASIC		D	2	4.B FE	489,500	102.3550	511,773	500,000	489,729		229			5.000	5.354	JJ	11,528		10/29/2020	01/15/2028
02364W-AJ-4	AMERICAN MOVIL SA DE CV CALL @MAKE WHOLE +35BP		D		2.A FE	5,519,796	150.4770	6,921,958	4,600,000	5,390,858		(39,159)			6.375	4.689	MS	97,750	293,250	12/14/2018	03/01/2035
02364W-AP-0	AMERICAN MOVIL SA DE CV 6 1/8% Due 11/15/2037 MN15		D		2.A FE	3,961,880	143.1470	5,725,879	4,000,000	3,970,959		955			6.125	6.195	MN	31,306	245,000	10/24/2007	11/15/2037
02364W-AW-5	AMERICAN MOVIL SA DE CV 6 1/8% Due 3/30/2040 MS31		D		2.A FE	3,852,890	147.9240	5,177,356	3,500,000	3,790,553		(8,417)			6.125	5.424	MS	54,189	214,375	11/30/2011	03/30/2040
02364W-BD-6	AMERICAN MOVIL SA DE CV 3 1/8% Due 7/16/2022 JJ16		D		2.A FE	22,140,012	103.9540	22,677,518	21,815,000	21,912,239		(61,032)			3.125	2.827	JJ	312,454	681,719	12/14/2018	07/16/2022
02364W-BE-4	AMERICAN MOVIL SA DE CV 4 3/8% Due 7/16/2042 JJ16		D		2.A FE	65,689,032	124.8040	79,749,829	63,900,000	65,532,218		(49,293)			4.375	4.189	JJ	1,281,328	2,795,625	11/13/2017	07/16/2042
02364W-BG-9	AMERICAN MOVIL SA DE CV BASIC		D	2	1.G FE	9,943,700	128.5390	12,853,929	10,000,000	9,945,298		958			4.375	4.409	AO	83,854	437,500	04/15/2019	04/22/2049
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC		D	2	2.A FE	64,253,510	116.0060	68,443,505	59,000,000	64,239,814		(13,696)			3.635	3.161	JD	5,957	1,072,325	12/17/2020	06/30/2050
03969A-AL-4	ARDAGH PKG FIN/HLDGS USA		D	2	4.B FE	1,466,505	103.5980	1,426,546	1,377,000	1,416,282		(17,252)			6.000	4.574	FA	31,212	83,870	12/08/2017	02/15/2025
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA BASIC		D	2	4.B FE	2,062,500	104.9080	2,098,150	2,000,000	2,058,091		(4,410)			5.250	4.376	MN	13,417	47,542	09/09/2020	08/15/2027
046353-AD-0	ASTRAZENECA 6.45% Due 9/15/2037 MS15		D		2.A FE	7,368,502	153.5780	10,904,037	7,100,000	7,309,211		(7,014)			6.450	6.165	MS	134,841	457,950	05/27/2009	09/15/2037
046353-AG-3	ASTRAZENECA 4% Due 9/18/2042 MS18		D		2.A FE	11,429,500	124.2460	14,039,852	11,300,000	11,417,115		(3,588)			4.000	3.927	MS	129,322	452,000	10/17/2016	09/18/2042
046353-AL-2	ASTRAZENECA 3 3/8% Due 11/16/2025 MN16		D		2.A FE	6,341,032	112.3890	7,192,908	6,400,000	6,363,282		6,755			3.375	3.504	MN	27,000	216,000	12/14/2018	11/16/2025
046353-AM-0	ASTRAZENECA 4 3/8% Due 11/16/2045 MN16		D		2.A FE	13,473,670	133.0170	17,292,182	13,000,000	13,444,499		(10,098)			4.375	4.153	MN	71,094	568,750	02/06/2018	11/16/2045
046353-AN-8	ASTRAZENECA BASIC		D	2	2.A FE	466,370	112.5420	562,708	500,000	473,430		3,538			3.125	4.070	JD	825	15,625	12/14/2018	06/12/2027
046353-AU-2	ASTRAZENECA BASIC		D	2	2.A FE	4,686,300	134.4350	6,721,733	5,000,000	4,696,354		5,219			4.375	4.773	FA	81,424	218,750	01/18/2019	08/17/2048

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
04965D-A*-7	ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION		D		2.C	10,000,000	107.4290	10,742,871	10,000,000	10,000,000					4.480	4.480	JJ	211,556	448,000	05/09/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION		D		2.C	4,000,000	113.4020	4,536,071	4,000,000	4,000,000					4.750	4.750	JJ	89,722	190,000	05/09/2018	07/11/2025
05070F-A*-1	AUCKLAND INTERNATIONAL AIRPORT SERIES A GUARANTEED SENIOR NOT		D		1.G FE	20,000,000	100.3430	20,068,522	20,000,000	20,000,000					4.420	4.420	FA	333,956	884,000	11/18/2010	02/15/2021
052528-AH-9	AUST & NZ BK 4 1/2% Due 3/19/2024 MS19		D		2.A FE	4,632,639	110.2720	5,127,667	4,650,000	4,640,244		2,750			4.500	4.571	MS	59,288	209,250	11/26/2018	03/19/2024
05256L-AB-9	AUSTRALIA PACIFIC LNG AUSTRALIA PACIFIC LNG		D		2.B FE	24,000,000	115.8350	27,800,443	24,000,000	24,000,000					4.820	4.820	MS	292,413	1,156,800	10/10/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC LNG PROC PTY		D		2.B FE	8,000,000	116.0510	9,284,081	8,000,000	8,000,000					4.850	4.848	MS	98,078	388,000	04/09/2019	09/30/2030
055262-A#-6	BASF AG SENIOR NOTES		D		1.G FE	13,000,000	112.5280	14,628,649	13,000,000	13,000,000					3.890	3.890	JD	28,094	505,700	10/08/2013	12/11/2025
05541V-AE-6	BG ENERGY CAPITAL PLC 4% Due 10/15/2021 A015		D		1.E FE	1,721,294	102.7320	1,782,400	1,735,000	1,733,709		1,581			4.000	4.097	AO	14,651	69,400	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC 5 1/8% Due 10/15/2041 A015		D		1.E FE	32,960,357	131.7850	41,683,731	31,630,000	32,777,778		(32,882)			5.125	4.842	AO	342,219	1,621,038	09/08/2014	10/15/2041
055451-AQ-1	BHP BILLITON FIN USA BASIC		D		1.F FE	1,384,124	102.8610	1,440,057	1,400,000	1,394,108		4,965			2.875	3.252	FA	14,199	40,250	12/14/2018	02/24/2022
055451-AR-9	BHP BILLITON FIN USA BASIC		D		1.F FE	15,747,956	129.7510	19,916,784	15,350,000	15,712,220		(10,818)			4.125	3.959	FA	223,374	633,188	12/14/2018	02/24/2042
055451-AV-0	BHP BILLITON FIN USA 5% Due 9/30/2043 MS31		D		1.F FE	50,211,880	146.9350	69,794,361	47,500,000	49,981,255		(61,953)			5.000	4.624	MS	600,347	2,375,000	12/13/2018	09/30/2043
05565Q-CP-1	BP CAPITAL MARKETS PLC BASIC		D		1.G FE	5,195,900	109.7880	5,489,399	5,000,000	5,130,679		(39,601)			3.814	2.928	FA	74,691	190,700	04/29/2019	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC BASIC		D		1.F FE	5,318,800	110.9110	5,545,531	5,000,000	5,237,432		(58,556)			3.535	2.238	MN	27,985	176,750	08/06/2019	11/04/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC 3.506% Due 3/17/2025 MS17		D		1.F FE	6,876,940	111.6140	7,812,956	7,000,000	6,938,884		13,171			3.506	3.732	MS	70,899	245,420	12/15/2015	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC BASIC		D		1.F FE	25,905,482	112.5860	30,060,417	26,700,000	26,112,174		75,871			3.279	3.651	MS	248,056	875,493	03/20/2018	09/19/2027
05607M-AA-5	BAA FUNDING LTD 4 7/8% Due 7/15/2021 JJ15		D		2.A FE	11,385,910	102.0170	11,731,957	11,500,000	11,492,368		13,647			4.875	5.001	JJ	258,510	560,625	07/01/2011	07/15/2021
05964H-AB-1	BANCO SANTANDER CHILE BASIC		D		1.G FE	7,892,764	115.8220	8,802,450	7,600,000	7,874,230		(17,742)			4.250	3.578	AO	71,778	280,500	07/23/2020	04/11/2027
05964H-AF-2	BANCO SANTANDER CHILE BASIC		D		1.G FE	9,257,127	113.2550	10,532,712	9,300,000	9,268,336		3,783			3.800	3.855	FA	125,653	353,400	10/17/2017	02/23/2028
05964H-AG-0	BANCO SANTANDER CHILE BASIC		D		1.G FE	34,213,800	107.2630	36,791,171	34,300,000	34,258,440		17,082			3.848	3.904	AO	289,637	1,319,864	04/25/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER CHILE BASIC		D		1.G FE	34,298,108	117.1460	40,181,223	34,300,000	34,298,446		142			4.379	4.380	AO	329,605	1,501,997	04/20/2018	04/12/2028
05971K-AC-3	BANCO SANTANDER SA BASIC		D		1.F FE	14,943,040	112.4770	16,084,247	14,300,000	14,886,226		(56,814)			3.306	2.761	JD	5,253	472,758	01/22/2020	06/27/2029
05971K-AE-9	BANCO SANTANDER SA BASIC		D		1.G FE	10,022,950	106.9690	10,696,935	10,000,000	10,020,383		(2,567)			2.746	2.697	MN	25,172	137,300	05/21/2020	05/28/2025
067316-AE-9	BACARDI LTD BASIC		D	2	2.C FE	6,227,220	112.7150	6,762,917	6,000,000	6,174,942		(38,621)			4.450	3.685	MN	34,117	267,000	08/06/2019	05/15/2025
067316-AF-6	BACARDI LTD BASIC		D	2	2.C FE	29,258,052	118.5280	33,899,008	28,600,000	29,164,638		(68,084)			4.700	4.369	MN	171,759	1,344,200	07/24/2019	05/15/2028
067316-AG-4	BACARDI LTD BASIC		D	2	2.C FE	9,266,334	126.8070	11,793,073	9,300,000	9,269,339		1,068			5.150	5.179	MN	61,199	478,950	04/24/2018	05/15/2038
067316-AH-2	BACARDI LTD BASIC		D	2	2.C FE	11,854,000	138.1360	13,813,623	10,000,000	11,819,518		(34,482)			5.300	4.168	MN	67,722	530,000	01/09/2020	05/15/2048
06738E-AE-5	BARCLAYS PLC		D		2.B FE	13,678,000	110.4160	15,458,245	14,000,000	13,816,752		39,255			3.650	3.991	MS	149,042	511,000	04/10/2017	03/16/2025
06738E-AU-9	BARCLAYS PLC BASIC		D	2	2.B FE	14,906,180	114.9550	17,243,234	15,000,000	14,929,319		8,411			4.337	4.416	JJ	309,011	650,550	04/03/2018	01/10/2028
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SENIOR SECURED NOTES		D		2.A PL	35,000,000	120.0000	42,000,000	35,000,000	35,000,000					5.900	5.900	FA	780,111	2,065,000	01/19/2017	02/15/2042
09522*-AA-8	BLUE & GOLD TENANT LLC BLUE & GOLD TENANT LLC		C		1.G PL	14,000,000	109.4560	15,323,904	14,000,000	14,000,000					3.650	3.649	MS	129,169	352,022	02/04/2020	03/31/2045
099514-A#-8	BORAL LIMITED 4.01% Due 5/5/2025 MN5		D		2.B	17,000,000	109.9480	18,691,097	17,000,000	17,000,000					4.010	4.010	MN	106,042	681,700	10/15/2014	05/05/2025
111021-AE-1	BRITISH TELECOM PLC 9 3/8% Due 12/15/2030 JD15		D		2.B FE	6,297,600	165.7080	8,285,385	5,000,000	5,753,235		(50,921)			9.125	6.999	JD	20,278	481,250	12/16/2002	12/15/2030
191241-AF-5	COCA-COLA FEMSA SAB CV 5 1/4% Due 11/26/2043 MN26		D		1.G FE	19,200,412	140.5520	26,564,326	18,900,000	19,164,655		(6,127)			5.250	5.144	MN	96,469	992,250	12/14/2018	11/26/2043
2027A0-HY-8	COMMONWEALTH BANK AUST 2 5/8% Due 9/6/2026 MS6		D		1.D FE	11,687,274	110.4790	13,478,415	12,200,000	11,849,618		55,334			2.625	3.181	MS	102,302	320,250	02/25/2019	09/06/2026
2027A0-JK-6	COMMONWEALTH BANK AUST BASIC		D		1.D FE	10,949,750	102.9580	11,325,380	11,000,000	11,001,531		(1,804)			2.750	2.736	MS	93,271	302,500	12/04/2019	03/10/2022
2027A0-JN-0	COMMONWEALTH BANK AUST BASIC		D		1.D FE	92,812,703	125.5330	115,867,218	92,300,000	92,817,630		(13,383)			3.900	3.859	JJ	1,689,859	3,404,700	02/04/2020	07/12/2047
21684A-AB-2	COOPERATIEVE RABOBANK UA 5 3/4% Due 12/1/2043 JD1		D		2.A FE	5,964,021	149.0850	8,796,022	5,900,000	5,956,838		(1,202)			5.750	5.674	JD	28,271	339,250	11/26/2013	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA 5 1/4% Due 8/4/2045 FA4		D		2.A FE	497,755	142.7380	713,690	500,000	497,949		40			5.250	5.280	FA	10,719	26,250	07/28/2015	08/04/2045
21685W-BT-3	COOPERATIEVE RABOBANK UA BASIC		D		1.D FE	1,327,469	100.0710	1,300,918	1,300,000	1,300,380		(13,551)			4.500	3.430	JJ	27,625	58,500	12/14/2018	01/11/2021
225401-AC-2	CREDIT SUISSE GROUP		D	2	2.A FE	51,120,530	115.8920	58,989,170	50,900,000	51,053,628		(40,781)			4.282	4.189	JJ	1,041,335	2,179,538	09/25/2019	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP BASIC		D	2	2.A FE	16,961,656	113.2350	20,093,476	17,745,000	17,119,673		67,550			3.869	4.365	JJ	322,299	647,864	08/03/2020	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP BASIC		D	2	2.A FE	5,228,650	105.2500	5,262,521	5,000,000	5,205,564		(23,086)			2.593	1.446	MS	39,615	64,825	07/23/2020	09/11/2025
225433-AH-4	CRED SUIS GP FUN LTD BASIC		D		2.A FE	9,632,365	105.6470	10,247,765	9,700,000	9,668,301		17,627			3.800	4.000	MS	108,532	368,600	12/14/2018	09/15/2022
225433-AR-2	CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 A018		D		2.A FE	40,570,990	117.6790	45,894,675	39,000,000	39,931,205		(155,399)			4.550	4.043	AO	359,829	1,774,500	12/14/2018	04/17/2026
225433-AT-8	CRED SUIS GP FUN LTD 3.8% Due 6/9/2023 JD10		D		2.A FE	2,513,700	107.7080	2,692,711	2,500,000	2,506,828		(2,628)			3.800	3.682	JD	5,542	95,000	04/04/2018	06/09/2023
225460-AP-2	CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9		D		1.F FE	6,938,030	110.9790	7,768,564	7,000,000	6,961,585		9,532			3.625	3.786	MS	78,944	253,750	08/01/2018	09/09/2024
22550L-2C-4	CREDIT SUISSE NEW YORK BASIC		D		1.E FE	26,744,605	109.6840	27,695,193	25,250,000	26,564,489		(180,116)			2.950	1.678	AO	169,666	372,438	06/16/2020	04/09/2025
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CPN UP IF RTG DWN,CPN DWN IF R		D		2.B FE	37,997,994	157.8810	48,311,732	30,600,000	35,051,633		(319,509)			8.750	6.639	JD	119,000	2,655,625	07/16/2020	06/15/2030

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
	DEUTSCHE TELEKOM INT FIN +50BP IF > BAA1/BBB+ -																				
25156P-AD-5	50BP <		D		2.B FE	5,946,000	170.3760	8,178,049	4,800,000	5,527,925		(39,825)			9.250	7.272	JD	37,000	444,000	12/13/2002	06/01/2032
25243Y-AH-2	DIAGEO CAPITAL PLC 5 7/8% Due 9/30/2036 MS31		D		1.G FE	4,368,821	145.2170	6,534,758	4,500,000	4,401,167		3,580			5.875	6.092	MS	66,828	264,375	02/23/2009	09/30/2036
25243Y-AV-1	DIAGEO CAPITAL PLC 3 7/8% Due 4/29/2043 AO29		D	2	1.G FE	4,554,150	124.8490	6,242,426	5,000,000	4,602,411		10,255			3.875	4.440	AO	33,368	193,750	11/09/2015	04/29/2043
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC		D	2	1.G FE	17,897,660	107.5010	19,081,348	17,750,000	17,892,500		(5,143)			2.375	2.266	AO	78,457	419,633	07/16/2020	10/24/2029
25243Y-BC-2	DIAGEO CAPITAL PLC BASIC		D	2	1.G FE	996,320	102.7710	1,027,707	1,000,000	996,759		439			1.375	1.446	MS	3,514	5,729	04/27/2020	09/29/2025
25243Y-BD-0	DIAGEO CAPITAL PLC BASIC		D	2	1.G FE	6,252,540	104.2430	6,254,554	6,000,000	6,250,610		(1,930)			2.000	1.506	AO	20,667		12/02/2020	04/29/2030
268317-AC-8	ELECTRICITE DE FRANCE 6.95% Due 1/26/2039 JJ26		D		2.A FE	15,345,550	150.3590	22,553,875	15,000,000	15,280,249		(7,905)			6.950	6.768	JJ	448,854	1,042,500	04/27/2009	01/26/2039
268317-AK-0	ELECTRICITE DE FRANCE 4 7/8% Due 1/22/2044 JJ22		D		2.A FE	21,136,380	126.0200	25,203,944	20,000,000	21,014,263		(24,612)			4.875	4.519	JJ	430,625	975,000	08/03/2015	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE 4.95% Due 10/13/2045 AO13		D	2	2.A FE	10,433,350	128.4440	12,844,406	10,000,000	10,394,591		(9,121)			4.950	4.672	AO	107,250	495,000	05/02/2016	10/13/2045
285295-B@-9	ELECTROCOMPONENTS PLC ELECTROCOMPONENTS PLC		D		2.B	11,000,000	107.9640	11,876,067	11,000,000	11,000,000					3.370	3.370	JD	21,624	370,700	12/13/2019	12/10/2026
29446M-AC-6	EQUINOR ASA BASIC		D	2	1.D FE	9,275,690	111.2670	9,902,790	8,900,000	9,268,491		(7,199)			3.250	3.031	MN	34,549	289,250	01/28/2020	11/18/2049
29446M-AD-4	EQUINOR ASA BASIC		D	2	1.D FE	27,004,680	109.1530	27,288,283	25,000,000	26,782,211		(222,469)			2.875	1.125	AO	169,705	359,375	06/16/2020	04/06/2025
29446M-AF-9	EQUINOR ASA BASIC		D	2	1.D FE	7,719,180	113.6110	7,952,756	7,000,000	7,679,968		(39,212)			3.125	1.945	AO	51,649	109,375	06/03/2020	04/06/2030
29446M-AH-5	EQUINOR ASA BASIC		D	2	1.D FE	29,524,890	120.3330	30,985,717	25,750,000	29,490,860		(34,030)			3.700	2.940	AO	224,955	476,375	08/20/2020	04/06/2050
29446M-AJ-1	EQUINOR ASA BASIC		D	2	1.D FE	9,959,900	104.9720	10,497,177	10,000,000	9,963,932		4,032			1.750	1.825	JJ	77,292	29,167	05/18/2020	01/22/2026
29446M-AK-8	EQUINOR ASA BASIC		D	2	1.D FE	10,379,200	107.0790	10,707,870	10,000,000	10,359,483		(19,717)			2.375	1.944	MN	25,729	118,750	06/10/2020	05/22/2030
33938X-AB-1	FLEX LTD BASIC		D	2	2.C FE	9,844,739	120.4080	11,679,609	9,700,000	9,838,498		(6,241)			4.875	4.673	MN	64,364	236,438	08/13/2020	05/12/2030
33938X-AC-9	FLEX LTD BASIC		D	2	2.C FE	9,961,700	111.6350	11,163,475	10,000,000	9,965,175		3,475			3.750	3.826	FA	156,250	82,292	05/08/2020	02/01/2026
344419-AA-4	FOMENTO ECONOMICO MEX BASIC		D		1.G FE	853,821	104.5590	941,031	900,000	874,204		10,208			2.875	4.164	MN	3,666	25,875	12/14/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEX 4 3/8% Due 5/10/2043 MN10		D		1.G FE	37,079,477	124.7090	48,697,489	39,049,000	37,311,230		37,763			4.375	4.684	MN	242,022	1,708,394	01/18/2019	05/10/2043
344419-AC-0	FOMENTO ECONOMICO MEX BASIC		D	2	1.G FE	36,265,950	111.2340	38,931,941	35,000,000	36,252,914		(13,036)			3.500	3.305	JJ	561,458	612,500	06/25/2020	01/16/2050
35177P-AL-1	FRANCE TELECOM 9% Due 3/1/2031 MS1		D		2.A FE	25,800,507	164.6940	31,456,507	19,100,000	23,014,075		(268,894)			9.000	6.246	MS	573,000	1,719,000	05/25/2005	03/01/2031
377373-AJ-4	GLAXOSMITHKLINE CAPITAL BASIC		D	2	1.F FE	4,089	103.4590	4,138	4,000	4,050		(37)			2.875	1.922	JD	10	115	12/05/2019	06/01/2022
40052V-AB-0	GRUPO BIMBO SAB DE CV		D		2.B FE	11,191,101	104.0060	11,001,757	10,578,000	10,724,911		(133,388)			4.500	3.165	JJ	206,271	476,010	05/04/2017	01/25/2022
404280-AK-5	HSBC HOLDINGS PLC 5.1% Due 4/5/2021 AO5		D		1.F FE	3,623,215	101.2000	3,541,986	3,500,000	3,504,138		(15,482)			5.100	4.637	AO	42,642	178,500	10/06/2011	04/05/2021
404280-AQ-2	HSBC HOLDINGS PLC 5 1/4% Due 3/14/2044 MS14		D		1.G FE	20,248,580	138.8860	26,388,281	19,000,000	20,109,652		(25,530)			5.250	4.829	MS	296,479	997,500	08/04/2015	03/14/2044
404280-AV-1	HSBC HOLDINGS PLC 3.4% Due 3/8/2021 MS8		D		1.F FE	15,217,800	100.5500	15,082,505	15,000,000	15,008,745		(46,366)			3.400	3.082	MS	160,083	510,000	03/17/2016	03/08/2021
404280-BA-6	HSBC HOLDINGS PLC BASIC		D		1.F FE	10,026,600	107.5610	10,756,124	10,000,000	10,013,237		(5,196)			3.600	3.542	MN	36,000	360,000	04/18/2018	05/25/2023
404280-BK-4	HSBC HOLDINGS PLC BASIC		D	2	1.F FE	38,068,470	114.1050	43,359,896	38,000,000	38,017,122		(10,772)			4.041	4.011	MS	460,674	1,535,580	04/25/2018	03/13/2028
404280-BM-0	HSBC HOLDINGS PLC BASIC		D	2	1.F FE	16,876,997	104.9840	18,162,158	17,300,000	17,071,630		73,773			3.033	3.517	MN	56,843	524,709	04/25/2018	11/22/2023
404280-CJ-6	HSBC HOLDINGS PLC BASIC		D	2	1.F FE	10,000,000	102.2820	10,228,223	10,000,000	10,000,000					1.645	1.645	AO	33,357	27,417	08/11/2020	04/18/2026
423012-AE-3	HEINEKEN NV 4% Due 10/1/2042 AO1		D		2.A FE	2,494,710	122.0670	3,662,012	3,000,000	2,561,958		10,782			4.000	5.121	AO	30,000	120,000	09/23/2013	10/01/2042
43474T-AB-9	HOLCIM LTD 6 7/8% Due 9/29/2039 MS29		D		2.B FE	22,849,790	145.0670	31,914,791	22,000,000	22,697,369		(18,503)			6.875	6.578	MS	386,528	1,512,500	10/02/2009	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP 6 1/2% Due 9/12/2043 MS12		D		2.B FE	9,789,600	146.3440	14,634,354	10,000,000	9,810,629		3,507			6.500	6.663	MS	196,806	650,000	09/05/2013	09/12/2043
43761A-B#-2	HOMESERVE PLC HOMESERVE PLC		D		2.B	15,000,000	114.6960	17,204,344	15,000,000	15,000,000					4.830	4.830	JD	36,225	724,450	01/03/2019	12/13/2025
45326Y-A*-8	INCITEC PIVOT LTD. INCITEC PIVOT LTD.		D		2.B	7,000,000	112.0780	7,845,451	7,000,000	7,000,000					4.030	4.030	AO	47,800	282,100	11/19/2019	10/30/2028
45326Y-A@-6	INCITEC PIVOT LTD. INCITEC PIVOT LTD.		D		2.B	5,000,000	113.2190	5,660,972	5,000,000	5,000,000					4.130	4.130	AO	34,990	206,500	11/19/2019	10/30/2030
456837-AG-8	ING GROEP		D		1.G FE	15,809,804	103.4320	16,135,451	15,600,000	15,654,475		(42,496)			3.150	2.862	MS	125,580	491,400	12/14/2018	03/29/2022
460599-AB-9	INTERNATIONAL GAME TECH BASIC		D	2	3.C FE	3,399,555	102.5370	3,241,193	3,161,000	3,205,147		(68,893)			6.250	3.952	FA	74,635	197,563	11/19/2018	02/15/2022
460599-AD-5	INTERNATIONAL GAME TECH BASIC		D		3.C FE	534,250	114.4600	572,299	500,000	533,545		(705)			6.250	4.951	JJ	14,410		11/03/2020	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECH BASIC		D	2	3.C FE	1,029,010	107.6350	1,076,351	1,000,000	1,027,676		(1,334)			5.250	4.628	JJ	28,000		09/10/2020	01/15/2029
46132F-AA-8	INVESCO FINANCE PLC BASIC		D		2.A FE	1,363,180	105.1970	1,472,751	1,400,000	1,381,483		9,154			3.125	3.849	MN	3,767	43,750	12/14/2018	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC 5 3/8% Due 11/30/2043 MN31		D		2.A FE	31,803,251	129.7330	41,125,508	31,700,000	31,791,512		(2,154)			5.375	5.352	MN	146,723	1,703,875	11/26/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC BASIC		D		2.A FE	964,920	113.0230	1,130,231	1,000,000	973,972		4,531			3.750	4.331	JJ	17,292	37,500	12/14/2018	01/15/2026
46137N-AB-4	INVERSIONES LATIN AMERICA INVERSIONES LATIN AMERICA		D		3.A FE	25,883,347	106.3100	27,516,600	25,883,347	25,883,347					5.350	5.350	MS	350,036	1,384,759	10/19/2017	03/31/2033
462629-A*-7	IPSEN SA IPSEN SA		D		3.A	20,000,000	94.8640	18,972,772	20,000,000	20,000,000					3.630	3.630	JJ	318,633	725,985	07/26/2019	07/23/2026
478375-AN-8	JOHNSON CONTROLS 4.95% Due 7/2/2064 JJ2		D	2	2.B FE	8,100,000	137.2290	11,115,530	8,100,000	8,100,000					4.950	4.950	JJ	199,361	400,950	02/02/2017	07/02/2064
478375-AR-9	JOHNSON CONTROLS 3.9% Due 2/14/2026 FA14		D	2	2.B FE	3,145,116	113.8520	3,485,009	3,061,000	3,110,462		(9,131)			3.900	3.537	FA	45,430	119,379	12/28/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS 5 1/8% Due 9/14/2045 MS14		D	2	2.B FE	10,548,800	137.0740	13,707,408	10,000,000	10,508,408		(10,996)			5.125	4.769	MS	152,326	512,500	12/28/2016	09/14/2045
493859-B*-2	KIER GROUP PLC SENIOR NOTES		D		4.A	13,000,000	75.0000	9,750,000	13,000,000	13,000,000					4.830	4.830	JD	19,186	627,900	11/16/2012	12/20/2022
493859-B@-0	KIER GROUP PLC SENIOR NOTES		D		4.A	8,000,000	75.0000	6,000,000	8,000,000	8,000,000					4.220	4.220	MN	38,449	337,600	11/05/2014	11/20/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
493859-C*-1	KIER GROUP PLC SENIOR NOTES		D		4.A	6,000,000	75.0000	4,500,000	6,000,000	6,000,000					4.610	4.610	MN	31,502	276,600	11/05/2014	11/20/2024
50247V-AB-5	LYB INTL FINANCE BV 5 1/4% Due 7/15/2043 JJ15		D		2.C FE	12,221,968	129.7090	14,553,360	11,220,000	12,138,403		(22,855)			5.250	4.658	JJ	271,618	589,050	01/31/2017	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV 4 7/8% Due 3/15/2044 MS15		D	2	2.C FE	9,857,580	126.0230	11,972,193	9,500,000	9,814,104		(7,684)			4.875	4.638	MS	136,365	463,125	06/16/2014	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANC		D	2	2.C FE	1,309,952	112.1360	1,569,899	1,400,000	1,330,981		9,538			3.500	4.422	MS	16,197	49,000	09/25/2018	03/02/2027
539439-AP-4	LLOYDS TSB GR-AD BASIC		D	2	1.G FE	4,784,400	104.2920	5,214,596	5,000,000	4,881,625		38,636			2.907	3.792	MN	21,803	145,350	05/24/2018	11/07/2023
539439-AR-0	LLOYDS TSB GR-AD BASIC		D		1.G FE	19,909,200	118.6780	23,735,652	20,000,000	19,930,330		7,998			4.375	4.432	MS	240,625	875,000	05/10/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	496,950	113.5170	567,587	500,000	498,024		286			3.750	3.824	JJ	8,854	18,750	01/12/2017	01/11/2027
53944Y-AF-0	LLOYDS BANKING GROUP PLC BASIC		D		1.G FE	3,110,670	114.7940	3,099,450	2,700,000	3,074,861		(35,809)			4.450	1.169	MN	17,689	60,075	07/23/2020	05/08/2025
552081-AM-3	LYONDELLBASELL IND NV BASIC		D	2	2.C FE	594,970	120.7450	603,727	500,000	594,348		(622)			4.625	3.647	FA	8,030	11,563	07/16/2020	02/26/2055
55608J-AE-8	MACQUARIE GROUP 6 1/4% Due 1/14/2021 JJ14		D		1.G FE	11,939,220	100.1480	12,017,746	12,000,000	11,999,710		7,883			6.250	6.319	JJ	347,917	750,000	03/07/2011	01/14/2021
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS BASIC		D	2	1.G FE	9,543,919	112.4900	10,461,559	9,300,000	9,469,073		(25,304)			3.350	3.017	AO	77,888	311,550	01/08/2018	04/01/2027
606822-AA-2	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	888,012	100.4120	903,708	900,000	899,068		5,513			2.950	3.583	MS	8,850	26,550	12/14/2018	03/01/2021
606822-AN-4	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	5,136,712	113.5030	5,334,618	4,700,000	5,113,266		(26,871)			3.677	2.115	FA	61,927	108,472	07/16/2020	02/22/2027
606822-AT-1	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	2,995,770	106.5580	3,196,728	3,000,000	2,998,073		841			3.455	3.486	MS	34,262	103,650	04/04/2018	03/02/2023
606822-AV-6	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	25,118,950	117.6900	29,422,468	25,000,000	25,090,907		(10,805)			3.961	3.902	MS	327,333	990,250	04/04/2018	03/02/2028
606822-AW-4	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	4,605,390	101.8070	4,581,330	4,500,000	4,537,463		(64,751)			3.535	2.056	JJ	68,491	159,075	12/11/2019	07/26/2021
606822-BB-9	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	18,213,805	127.5540	23,597,524	18,500,000	18,234,841		9,831			4.286	4.404	JJ	341,392	792,910	11/26/2018	07/26/2038
606822-BD-5	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	9,122,850	108.7180	9,784,661	9,000,000	9,082,829		(24,396)			3.407	3.101	MS	97,100	306,630	04/29/2019	03/07/2024
606822-BH-6	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	5,757,700	117.3880	6,573,728	5,600,000	5,739,949		(15,017)			3.741	3.382	MS	66,340	209,496	10/22/2019	03/07/2029
606822-BM-5	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	20,825,500	112.6050	22,520,939	20,000,000	20,751,948		(73,552)			3.195	2.699	JJ	289,325	479,250	01/21/2020	07/18/2029
606822-BN-3	MITSUBISHI UFJ FIN GRP BASIC		D		1.G FE	10,126,000	105.4340	10,543,428	10,000,000	10,108,429		(17,571)			2.193	1.920	FA	76,755	109,650	04/14/2020	02/25/2025
60920L-AC-8	MONDELEZ INTL HLDINGS NE 2% Due 10/28/2021 A028		D	2	2.B FE	12,952,030	101.1990	13,155,920	13,000,000	12,991,745		9,826			2.000	2.078	AO	45,500	260,000	10/19/2016	10/28/2021
62947Q-AY-4	NXP BV BASIC		D	2	2.C FE	13,435,900	126.5340	15,816,793	12,500,000	13,291,262		(84,523)			5.550	4.562	JD	57,813	693,750	05/30/2019	12/01/2028
62947Q-AZ-1	NXP BV BASIC		D	2	2.C FE	10,570,700	112.8710	11,287,123	10,000,000	10,381,549		(115,046)			4.875	3.558	MS	162,500	487,500	04/29/2019	03/01/2024
63254A-AP-3	NATIONAL AUSTRALIA BK/NY BASIC		D		1.D FE	771,200	112.6090	900,873	800,000	778,703		3,751			3.375	3.963	JJ	12,525	27,000	12/14/2018	01/14/2026
68620Y-A#-9	ORIGIN ENERGY FINANCE LIMITED ORIGIN ENERGY FINANCE LIMITED		D		2.B	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					5.160	5.160	JJ	190,347	412,800	01/18/2019	01/15/2029
68620Y-A@-1	ORIGIN ENERGY FINANCE LIMITED SENIOR NOTES		D		2.B	20,000,000	110.5730	22,114,695	20,000,000	20,000,000					5.040	5.040	JD	33,600	1,008,000	12/11/2013	12/19/2023
69867D-AC-2	PANTHER BF AGGREGATOR 2 BASIC		D	2	5.A FE	2,770,500	108.4940	2,929,331	2,700,000	2,755,562		(13,952)			8.500	7.790	MN	29,325	229,500	12/09/2019	05/15/2027
714264-AK-4	PERNOD-RICAR 5 1/2% Due 1/15/2042 JJ15		D		2.A FE	6,303,510	141.8260	8,509,568	6,000,000	6,260,927		(6,755)			5.500	5.159	JJ	152,167	330,000	08/01/2013	01/15/2042
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4 3/8% Due 3/15/2026 MS15		D	2	2.C FE	12,097,211	113.2810	13,253,910	11,700,000	11,948,014		(44,465)			4.375	3.901	MS	150,719	511,875	01/09/2018	03/15/2026
74779P-A*-9	QUBE HOLDINGS LIMITED QUBE HOLDINGS LIMITED		D		2.C	9,000,000	107.7070	9,693,670	9,000,000	9,000,000					3.670	3.670	AO	66,978	330,300	10/24/2017	10/18/2024
75625Q-AD-1	RECKITT BENCKISER TSY BASIC		D		1.G FE	2,827,050	106.8920	3,206,748	3,000,000	2,897,203		27,078			2.750	3.809	JD	1,146	82,500	04/26/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY BASIC		D		1.G FE	13,012,274	111.2600	14,908,782	13,400,000	13,110,693		38,370			3.000	3.368	JD	5,583	402,000	05/10/2018	06/26/2027
767201-AS-5	RIO TINTO FIN USA LTD 3 3/4% Due 6/15/2025 JD15		D	2	1.F FE	30,947,018	112.9520	34,902,230	30,900,000	30,941,265		(13,807)			3.750	3.701	JD	51,500	1,158,750	12/14/2018	06/15/2025
76720A-AD-8	RIO TINTO FIN USA PLC 4 3/4% Due 3/22/2042 MS22		D	2	1.F FE	5,907,688	139.1200	8,694,989	6,250,000	5,954,831		7,565			4.750	5.117	MS	81,641	296,875	10/04/2013	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC 4 1/8% Due 8/21/2042 FA21		D	2	1.F FE	41,334,130	130.4590	54,792,710	42,000,000	41,425,418		14,998			4.125	4.220	FA	625,625	1,732,500	07/23/2018	08/21/2042
78413H-AB-5	SES 5.3% Due 4/4/2043 A04		D		2.C FE	5,304,100	104.9800	5,249,021	5,000,000	5,267,099		(6,513)			5.300	4.903	AO	64,042	265,000	06/13/2014	04/04/2043
78467K-A#-4	SSE PLC SENIOR NOTES		D		2.A	25,000,000	103.5560	25,889,021	25,000,000	25,000,000					3.890	3.890	AO	202,604	972,500	02/14/2012	04/16/2022
786455-B#-1	SAFESTORE HOLDINGS PLC SAFESTORE HOLDINGS PLC		B		2.B	20,001,600	98.0710	21,564,553	21,988,800	21,988,800				1,805,400	1.260	1.260	AO	47,716	255,683	11/06/2019	10/29/2026
786584-A@-1	SAFRAN 4.28% Due 2/9/2022 FA9		D		2.A	35,000,000	103.4110	36,193,703	35,000,000	35,000,000					4.280	4.280	FA	590,878	1,498,000	01/20/2012	02/09/2022
801060-AD-6	SANOFI BASIC		D	2	1.E FE	6,059,358	116.8090	7,125,376	6,100,000	6,067,149		3,753			3.625	3.708	JD	7,371	221,125	12/14/2018	06/19/2028
822582-AD-4	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15		D		1.D FE	39,383,038	156.0590	50,406,916	32,300,000	38,517,232		(227,641)			6.375	4.719	JD	91,517	2,043,188	07/16/2020	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN 5 1/2% Due 3/25/2040 MS25		D		1.D FE	4,686,981	144.0670	6,771,135	4,700,000	4,689,500		301			5.500	5.519	MS	68,933	258,500	03/19/2010	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN BASIC		D		1.D FE	5,361,060	116.2780	5,813,875	5,000,000	5,348,443		(10,981)			3.625	3.177	FA	65,451	181,250	12/04/2019	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12		D		1.D FE	16,531,260	132.8020	20,849,853	15,700,000	16,496,091		(21,273)			4.550	4.198	FA	275,818	714,350	02/27/2019	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MN11		D		1.D FE	36,184,422	110.9790	39,730,658	35,800,000	36,167,247		(54,651)			3.250	2.991	MN	161,597	1,163,500	04/14/2020	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FIN 4 1/8% Due 5/11/2035 MN11		D		1.D FE	9,090,228	125.1270	10,510,689	8,400,000	8,996,491		(31,516)			4.125	3.492	MN	48,125	346,500	11/28/2017	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN 4 3/8% Due 5/11/2045 MN11		D		1.D FE	78,125,910	131.5810	101,317,398	77,000,000	78,063,306		(25,566)			4.375	4.282	MN	467,882	3,368,750	05/31/2019	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN 4% Due 5/10/2046 MN10		D		1.D FE	23,943,140	125.4890	29,489,878	23,500,000	23,951,238		(13,160)			4.000	3.869	MN	133,167	940,000	10/07/2019	05/10/2046
822582-BT-8	SHELL INTERNATIONAL FIN BASIC		D		1.D FE	1,619,335	110.6170	1,880,491	1,700,000	1,639,498		10,064			2.875	3.612	MN	6,924	48,875	12/14/2018	05/10/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-CE-0	SHELL INTERNATIONAL FIN BASIC		D	2	1.D FE	43,430,120	110.6630	46,478,440	42,000,000	43,417,718		(12,957)			3.125	2.945	MN	196,875	1,000,000	08/03/2020	11/07/2049
822582-CF-7	SHELL INTERNATIONAL FIN BASIC		D	2	1.D FE	8,728,990	107.2070	9,112,577	8,500,000	8,697,044		(31,946)			2.375	1.797	AO	47,665	100,938	04/14/2020	04/06/2025
822582-CG-5	SHELL INTERNATIONAL FIN BASIC		D	2	1.D FE	10,959,520	110.5710	11,057,060	10,000,000	10,911,692		(47,828)			2.750	1.656	AO	64,931	137,500	07/29/2020	04/06/2030
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.4% Due 9/23/2021 MS23		D	2	2.B FE	1,349,541	101.2440	1,367,812	1,351,000	1,350,777		301			2.400	2.423	MS	8,827	26,148	09/19/2016	09/23/2021
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.2% Due 9/23/2026 MS23		D	2	2.B FE	13,983,340	111.8320	15,656,517	14,000,000	13,989,816		1,595			3.200	3.214	MS	121,956	448,000	09/19/2016	09/23/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT BASIC		D		1.E FE	27,211,170	111.0480	27,206,694	24,500,000	27,176,258		(34,912)			3.250	0.726	MN	75,201		12/07/2020	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT 4.4% Due 5/27/2045 MN27		D		1.E FE	60,240,120	135.1430	81,085,934	60,000,000	60,229,443		(6,354)			4.400	4.372	MN	249,333	2,640,000	06/21/2017	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT		D		1.E FE	12,953,850	132.6570	17,245,423	13,000,000	12,957,018		884			4.200	4.221	MS	159,250	546,000	03/07/2017	03/16/2047
853254-AK-6	STANDARD CHARTERED PLC 5.3% Due 1/9/2043 JJ9		D		2.B FE	5,220,550	126.9500	6,347,478	5,000,000	5,189,376		(4,631)			5.300	5.014	JJ	126,611	265,000	01/14/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC 5.7% Due 3/26/2044 MS26		D		2.B FE	9,431,190	134.5550	12,109,943	9,000,000	9,385,530		(8,198)			5.700	5.375	MS	135,375	513,000	06/13/2014	03/26/2044
85771P-AE-2	STATOILHYDRO ASA- SPON ADR 4 1/4% Due 11/23/2041 MN23		D		1.D FE	45,921,266	125.7320	57,553,790	45,775,000	45,912,280		(4,883)			4.250	4.226	MN	205,352	1,945,438	10/19/2018	11/23/2041
85771P-AL-6	STATOILHYDRO ASA- SPON ADR 3.95% Due 5/15/2043 MN15		D		1.D FE	13,394,190	121.6290	15,811,803	13,000,000	13,398,066		(13,093)			3.950	3.733	MN	65,614	513,500	12/04/2019	05/15/2043
85771P-AQ-5	STATOILHYDRO ASA- SPON ADR 4.8% Due 11/8/2043 MN8		D		1.D FE	38,443,050	134.6960	48,490,448	36,000,000	38,162,479		(54,215)			4.800	4.381	MN	254,400	1,728,000	06/23/2015	11/08/2043
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	454,310	108.6910	543,457	500,000	465,276		5,492			2.632	4.045	JJ	6,105	13,160	12/14/2018	07/14/2026
86562M-AX-8	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	25,479,820	105.4890	27,427,213	26,000,000	25,764,937		108,942			3.102	3.564	JJ	367,415	806,520	06/05/2018	01/17/2023
86562M-AY-6	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	16,309,862	113.6220	18,974,880	16,700,000	16,407,785		35,510			3.544	3.830	JJ	269,620	591,848	03/12/2018	01/17/2028
86562M-BC-3	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	31,272,960	117.0010	36,855,319	31,500,000	31,315,719		20,464			3.944	4.035	JJ	559,062	1,242,360	11/26/2018	07/19/2028
86562M-BF-6	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	504,465	109.3260	546,628	500,000	502,690		(898)			3.936	3.731	AO	4,100	19,680	12/14/2018	10/16/2023
86562M-BP-4	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	4,967,550	111.0320	5,551,580	5,000,000	4,971,674		2,854			3.040	3.116	JJ	69,667	152,000	07/16/2019	07/16/2029
86562M-BV-1	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	14,989,408	106.0770	15,699,390	14,800,000	14,962,488		(26,920)			2.348	2.063	JJ	160,238	173,752	04/14/2020	01/15/2025
86562M-BW-9	SUMITOMO MITSUI FINL GRP BASIC		D		1.G FE	20,090,500	109.2760	21,855,198	20,000,000	20,082,970		(7,530)			2.750	2.698	JJ	253,611	275,000	01/21/2020	01/15/2030
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC		D		2.A FE	34,540,200	100.5620	34,693,744	34,500,000	34,540,120		(80)			2.142	2.129	MS	201,170		12/18/2020	09/23/2030
8672EM-AG-9	SUNCORP-METWAY LTD		D		1.E FE	24,995,860	103.2070	25,801,782	25,000,000	24,998,831		843			2.800	2.804	MN	110,833	700,000	04/28/2017	05/04/2022
87124V-AD-1	SYDNEY AIRPORT FINANCE 3.9% Due 3/22/2023 MS22		D		2.A FE	7,437,383	106.1950	7,752,250	7,300,000	7,333,912		(14,380)			3.900	3.680	MS	78,293	284,700	12/05/2012	03/22/2023
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES		D		2.B	10,000,000	110.8850	11,088,506	10,000,000	10,000,000					4.060	4.060	AO	69,922	406,000	07/21/2015	10/29/2025
87656X-A@-0	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES		D		2.B	5,000,000	106.4810	5,324,061	5,000,000	5,000,000					3.830	3.830	AO	32,981	191,500	07/21/2015	10/29/2023
87656X-B*-1	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES		D		2.B	8,000,000	112.6570	9,012,526	8,000,000	8,000,000					4.160	4.160	AO	57,316	332,800	07/21/2015	10/29/2027
87656X-C*-0	TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN		C		2.B Z	8,000,000	102.8980	8,231,847	8,000,000	8,000,000					2.910	2.910	FA	93,767		05/06/2020	08/06/2030
87656X-C@-8	TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN		C		2.B Z	8,000,000	102.8400	8,227,197	8,000,000	8,000,000					3.010	3.010	FA	96,989		05/06/2020	08/06/2032
87938W-AC-7	TELEFONICA EMISIONES SAU 7.045% Due 6/20/2036 JD20		D		2.C FE	16,657,275	149.1770	19,393,062	13,000,000	15,951,092		(124,812)			7.045	4.930	JD	27,984	915,850	07/25/2014	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU		D		2.C FE	1,547,230	115.6700	1,735,047	1,500,000	1,538,806		(5,548)			4.103	3.630	MS	19,318	61,545	06/13/2019	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2.C FE	8,394,720	127.7860	9,583,982	7,500,000	8,352,492		(15,265)			5.213	4.467	MS	122,723	377,943	07/16/2020	03/08/2047
87938W-AW-3	TELEFONICA EMISIONES SAU BASIC		D		2.C FE	30,440,800	123.9900	32,361,289	26,100,000	30,423,503		(14,580)			4.895	3.891	MS	408,121	298,595	11/05/2020	03/06/2048
87946F-A*-1	TELEPERFORMANCE S.A. SENIOR NOTES		D		2.C	3,908,346	101.6560	3,964,603	3,900,000	3,901,710		(1,761)			3.640	3.592	JD	8,675	141,960	12/14/2016	12/09/2021
87946F-A@-9	TELEPERFORMANCE S.A. 3.98% Due 12/9/2024 JD9		D		2.C	21,000,000	107.0370	22,477,782	21,000,000	21,000,000					3.980	3.980	JD	51,077	835,800	10/22/2014	12/09/2024
88827A-AA-1	TITAN ACQ/CO-BORROWER BASIC		D	2	5.B FE	13,080,500	103.9460	13,720,921	13,200,000	13,097,288		14,847			7.750	7.930	AO	215,967	1,023,000	12/04/2019	04/15/2026
89153V-AG-4	TOTAL CAPITAL INTL SA 3.7% Due 1/15/2024 JJ15		D		1.D FE	4,787,760	109.7710	5,269,022	4,800,000	4,795,899		1,252			3.700	3.730	JJ	81,893	177,600	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA BASIC		D		1.D FE	1,319,526	110.7650	1,439,942	1,300,000	1,312,482		(3,543)			3.750	3.437	AO	10,969	48,750	12/14/2018	04/10/2024
89153V-AU-3	TOTAL CAPITAL INTL SA BASIC		D	2	1.D FE	588,455	115.9940	579,969	500,000	587,508		(947)			3.461	2.580	JJ	8,124		07/16/2020	07/12/2049
89153V-AW-9	TOTAL CAPITAL INTL SA BASIC		D	2	1.D FE	41,409,380	113.7380	43,220,424	38,000,000	41,396,860		(12,520)			3.386	2.996	JD	7,148	643,340	09/17/2020	06/29/2060
892331-AC-3	TOYOTA MOTOR CORP BASIC		D		1.E FE	1,890,196	107.8220	2,048,619	1,900,000	1,894,377		2,069			3.419	3.541	JJ	29,052	64,961	12/14/2018	07/20/2023
89675*-AP-2	TRITON CONTAINER INTERNATIONAL 6.6% Due 4/30/2022 A030		C		2.C FE	2,800,000	103.9250	2,909,892	2,800,000	2,800,000					6.600	6.600	AO	31,313	184,800	03/26/2010	04/30/2022
89675*-AR-8	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES		C		2.C FE	1,200,000	103.9660	1,247,589	1,200,000	1,200,000					6.650	6.652	AO	17,290	79,800	03/26/2010	04/30/2022
90352J-AA-1	UBS GROUP FUNDING SWITZE BASIC		D	2	1.G FE	7,856,830	104.0780	8,326,236	8,000,000	7,928,120		28,122			3.491	3.888	MN	29,480	279,280	07/20/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZE		D	2	1.G FE	6,291,850	116.9540	7,017,240	6,000,000	6,200,756		(28,312)			4.253	3.646	MS	69,466	255,180	04/04/2018	03/23/2028
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC		D	2	2.C FE	14,067,488	111.5640	14,280,143	12,800,000	14,059,600		(7,888)			3.750	2.550	JJ	230,667		12/17/2020	07/08/2030
91912E-AA-3	VALE SA 5 5/8% Due 9/11/2042 MS11		D		2.C FE	6,180,000	134.2300	6,711,523	5,000,000	6,174,616		(5,384)			5.625	3.995	MS	85,938		10/30/2020	09/11/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC BASIC		D	2	4.B FE	498,000	104.1120	520,561	500,000	498,074		74			5.000	5.051	JJ	13,889		10/30/2020	07/15/2030
92841#-AA-4	VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA FINANCE P.L.C.		C		1.G PL	20,000,000	100.8990	20,179,752	20,000,000	20,000,000					4.500	4.493	JJ	695,000		03/25/2020	01/15/2029
92857W-AQ-3	VODAFONE GRP 6.15% Due 2/27/2037 FA27		D		2.B FE	31,966,295	144.4380	44,342,410	30,700,000	31,733,143		(41,314)			6.150	5.815	FA	650,328	1,888,050	04/23/2014	02/27/2037
92857W-BD-1	VODAFONE GRP 4 3/8% Due 2/19/2043 FA19		D		2.B FE	9,493,600	124.0870	12,408,656	10,000,000	9,558,517		11,162			4.375	4.698	FA	160,417	437,500	06/16/2014	02/19/2043
92857W-BJ-8	VODAFONE GRP BASIC		D		2.B FE	2,970,870	114.3560	3,430,680	3,000,000	2,980,642		3,905			4.125	4.287	MN	10,656	123,750	05/23/2018	05/30/2025
92857W-BK-5	VODAFONE GRP BASIC		D		2.B FE	28,724,625	119.9310	32,861,216	27,400,000	28,610,836		(87,800)			4.375	3.664	MN	103,226	1,115,625	12/02/2020	05/30/2028
92857W-BM-1	VODAFONE GRP BASIC		D		2.B FE	47,713,497	138.8420	59,354,742	42,750,000	47,616,226		(88,885)			5.250	4.507	MN	193,266	2,226,000	12/14/2020	05/30/2048
92857W-BT-6	VODAFONE GRP BASIC		D		2.B FE	1,397,700	138.3610	1,383,606	1,000,000	1,395,451		(2,249)			5.125	3.302	JD	1,708	25,625	07/16/2020	06/19/2059
92857W-BU-3	VODAFONE GRP BASIC		D		2.B FE	43,250,930	123.3280	45,014,668	36,500,000	43,210,779		(40,151)			4.250	3.277	MS	448,139	414,375	09/24/2020	09/17/2050
97342V-AA-2	WINDMW GMBH SENIOR SECURED NOTES		D		2.C FE	20,000,000	111.1650	22,232,970	20,000,000	20,000,000					5.020	5.020	JD	2,789	1,004,000	12/07/2015	06/30/2027
980236-AM-5	WOODSIDE FINANCE LTD 3.65% Due 3/5/2025 MS5		D	2	2.A FE	9,294,606	107.5160	9,999,004	9,300,000	9,297,508		543			3.650	3.657	MS	109,378	339,450	02/26/2015	03/05/2025
98420E-AB-1	XLIT LTD 5 1/4% Due 12/15/2043 JD15		D		1.F FE	27,896,142	143.5500	39,189,212	27,300,000	27,857,024		(13,646)			5.250	5.094	JD	63,700	1,433,250	01/10/2018	12/15/2043
98420E-AC-9	XLIT LTD 4.45% Due 3/31/2025 MS31		D		2.A FE	886,977	114.2080	1,027,875	900,000	890,830		1,908			4.450	4.718	MS	10,124	40,050	12/14/2018	03/31/2025
A2002*-AL-7	BOREALIS AG BOREALIS AG		D		2.A	9,000,000	114.0170	10,261,517	9,000,000	9,000,000					3.900	3.900	JD	19,500	351,000	12/20/2019	12/11/2031
A3158#-AC-3	HOFER FINANCIAL SERVICES HOFER FINANCIAL SERVICES		D		1.G PL	18,000,000	107.7070	19,387,193	18,000,000	18,000,000					3.410	3.410	JJ	265,980	613,800	08/04/2017	07/25/2024
A3158#-AG-4	HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL SERVICES GmbH		D		1.G PL	15,000,000	101.8190	15,272,873	15,000,000	15,000,000					3.620	3.620	MS	143,292	543,000	10/02/2018	09/26/2021
A3158#-AH-2	HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL SERVICES GmbH		D		1.G PL	12,000,000	107.1460	12,857,575	12,000,000	12,000,000					3.790	3.790	MS	120,017	454,800	10/03/2018	09/26/2023
B0408#-AF-9	FAGRON NV SENIOR NOTES		D		3.C	18,000,000	100.2940	18,052,904	18,000,000	18,000,000					5.780	5.780	AO	219,640	1,040,400	03/27/2014	04/15/2021
B6398#-AB-7	ALIAXIS FINANCE S.A. 4.94% Due 7/6/2021 JJ6		D		2.C	20,000,000	101.7310	20,346,214	20,000,000	20,000,000					4.940	4.940	JJ	480,278	988,000	05/31/2011	07/06/2021
B6398#-AC-5	ALIAXIS FINANCE S.A. 5.09% Due 7/6/2023 JJ6		D		2.C	10,789,400	108.8790	10,887,881	10,000,000	10,227,945		(84,369)			5.090	4.126	JJ	247,431	509,000	05/21/2013	07/06/2023
B6398#-AD-3	ALIAXIS FINANCE S.A. 4.26% Due 7/23/2025 JJ23		D		2.C	5,000,000	111.3410	5,567,052	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
B9550@-AA-9	UMICORE S.A. UMICORE S.A.		B		2.B	35,391,000	103.4750	37,921,472	36,648,000	36,648,000				3,009,000	1.840	1.840	JD	44,955	645,868	12/14/2017	12/07/2027
D2736#-AM-1	FRITZ DRAXLMAIER SERIES L SENIOR NOTES		D		2.C PL	10,000,000	100.6350	10,063,529	10,000,000	10,000,000					4.440	4.440	AO	109,767	514,000	02/21/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER SERIES M SENIOR NOTES		D		2.C PL	8,500,000	109.3230	9,292,479	8,500,000	8,500,000					5.000	5.000	AO	105,069	484,500	02/21/2014	04/02/2024
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO		D		2.C PL	4,000,000	111.6390	4,465,545	4,000,000	4,000,000					4.680	4.680	AO	39,520	195,200	10/22/2019	10/15/2027
D2736#-AX-7	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO		D		2.C PL	4,000,000	113.6120	4,544,496	4,000,000	4,000,000					4.870	4.870	AO	41,124	212,800	10/22/2019	10/15/2029
D5472#-AF-7	MOLKERI ALOIS MULLER GMBH & CO SENIOR NOTES		D		2.B	10,000,000	103.4540	10,345,426	10,000,000	10,000,000					3.720	3.720	JJ	169,467	370,510	05/24/2012	07/18/2022
F0405#-AA-9	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES		D		2.B	10,000,000	112.3590	11,235,911	10,000,000	10,000,000					4.220	4.220	JD	12,894	422,000	07/05/2019	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES		D		2.B	10,000,000	115.1870	11,518,742	10,000,000	10,000,000					4.420	4.420	JD	13,506	442,000	07/05/2019	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES		D		2.B	6,000,000	116.9900	7,019,408	6,000,000	6,000,000					4.520	4.520	JD	8,287	271,200	07/05/2019	06/20/2031
F1000#-AA-6	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS		B		2.A PL	31,569,756	101.9890	35,643,448	34,948,449	34,948,449				2,869,458	1.750	1.750	JD	1,699	587,016	10/02/2019	09/05/2034
F1068#-AD-9	BONDUELLE S.A. 5.04% Due 8/2/2022 FA2		D		2.C PL	6,000,000	103.3820	6,202,901	6,000,000	6,000,000					5.040	5.040	FA	125,160	302,400	07/15/2010	08/02/2022
F1068#-AF-4	BONDUELLE S.A. BONDUELLE SA		D		2.C PL	20,000,000	107.0760	21,415,204	20,000,000	20,000,000					3.850	3.850	JJ	374,306	765,722	07/12/2017	07/06/2027
F1068#-AH-0	BONDUELLE S.A. BONDUELLE SA		B		2.C PL	16,758,000	100.0580	18,334,681	18,324,000	18,324,000				1,504,500	1.860	1.860	MN	55,858	313,773	05/14/2019	05/02/2029
F2977#-AA-3	ELIS SA ELIS SA				2.C PL	39,042,500	101.8510	43,547,351	42,756,000	42,756,000				3,510,500	2.700	2.700	AO	214,849	1,111,091	05/02/2019	04/24/2029
F2977#-AB-1	ELIS SA ELIS SA		C		2.C PL	8,000,000	114.2890	9,143,136	8,000,000	8,000,000					4.990	4.990	AO	74,296	407,200	05/02/2019	04/24/2029
F3152*-AD-6	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2.A PL	25,000,000	109.4440	27,360,918	25,000,000	25,000,000					3.410	3.410	JJ	404,938	497,292	12/23/2019	12/11/2029
F3152*-AE-4	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2.A PL	10,000,000	111.1560	11,115,618	10,000,000	10,000,000					3.600	3.600	JD	21,000	390,000	12/23/2019	12/11/2031
F3152*-AF-1	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2.A PL	3,000,000	113.4680	3,404,036	3,000,000	3,000,000					3.770	3.770	JD	6,598	122,525	12/23/2019	12/11/2034
F3166#-AF-1	ESSILOR INTERNATIONAL COMPAGNI D'OPTIQUE SENIOR NOTES		D		1.F	5,000,000	106.6210	5,331,067	5,000,000	5,000,000					3.400	3.400	MN	26,444	170,000	06/19/2013	11/05/2023
F4162@-AB-4	SAFT GROUPE S.A. SERIES B SENIOR NOTES		D		1.E	15,000,000	104.1660	15,624,871	15,000,000	15,000,000					4.730	4.730	FA	242,413	709,500	02/02/2012	02/28/2022
F7754#-AA-1	SAFRAN SAFRAN		D		2.A	8,000,000	106.7400	8,539,213	8,000,000	8,000,000					3.100	3.100	JD	1,378	124,000	06/18/2020	06/29/2030
F7754#-AB-9	SAFRAN SAFRAN		D		2.A	15,500,000	108.2930	16,785,429	15,500,000	15,500,000					3.300	3.300	JD	2,842	255,750	06/18/2020	06/29/2032
F7908@-AA-8	ROQUETTE FRERES SA 4.18% Due 3/26/2024 MS26		D		1.G FE	20,000,000	105.2460	21,049,294	20,000,000	20,000,000					4.180	4.180	MS	220,611	836,000	02/03/2012	03/26/2024

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
F8568@-AA-7	SONEPAR 4.78% Due 5/15/2024 MN15		D		2.B	20,000,000	106.5590	21,311,706	20,000,000	20,000,000					4.780	4.780	MN	122,156	956,000	03/23/2012	05/15/2024
F8568@-AD-1	SONEPAR 3.54% Due 5/7/2025 MN7		D		2.B	30,000,000	108.7560	32,626,668	30,000,000	30,000,000					3.540	3.540	MN	159,300	1,062,000	04/10/2015	05/07/2025
F9120#-AB-2	TELEPERFORMANCE S.A. SR NOTES		D		2.C	7,000,000	109.1990	7,643,901	7,000,000	7,000,000					4.220	4.220	JD	13,949	295,400	11/22/2016	12/14/2026
G0566*-AD-1	ARQIVA PP FINANCING PLC GUARANTEED SECURED FLOATING RA		B		2.B FE	8,516,781	104.6250	9,959,873	9,519,574	9,519,574				287,607	3.547	0.000	JD	925	566,987	11/01/2016	12/31/2029
G0691*-AC-1	BPHA LIMITED BPHA LIMITED		B		1.E	28,163,500	106.2520	33,406,646	31,441,000	31,441,000				3,277,500	2.350	2.350	MN	84,148	358,757	02/20/2020	05/20/2032
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PL 5.64% Due 3/17/2021 MS17		D		2.B	10,000,000	100.8030	10,080,306	10,000,000	10,000,000					5.640	5.640	MS	162,933	564,000	03/01/2011	03/17/2021
G0827#-BK-5	BARRATT DEVLOPMENTS PLC BARRATT DEVELOPMENTS PLC		B		2.B	19,236,000	103.0950	21,139,613	20,505,000	20,505,000				619,500	2.770	2.770	FA	203,529	541,272	08/29/2017	08/23/2027
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY, L SENIOR SECURED		D		2.A	15,000,000	114.6420	17,196,254	15,000,000	15,000,000					3.900	3.900	MN	58,500	585,000	02/15/2017	11/25/2031
G1418#-AV-5	CARIBBEAN UTILITIES COMPANY LT CARIBBEAN UTILITIES COMPANY LT		D		2.A	10,000,000	116.4170	11,641,691	10,000,000	10,000,000					3.830	3.830	FA	130,858	383,000	09/09/2019	08/28/2039
G1591#-BG-6	BRITVIC PLC BRITVIC PLC		B		2.C	8,561,000	99.5570	9,526,606	9,569,000	9,569,000				1,008,000	2.090	2.090	MN	26,110	96,478	02/14/2020	05/14/2030
G1696#-BA-3	BUNZL FINANCE, PLC GUARANTEED NOTES		D		2.A	15,000,000	107.5160	16,127,353	15,000,000	15,000,000					3.620	3.620	AO	111,617	543,000	10/16/2012	04/17/2024
G1696#-BB-1	BUNZL FINANCE, PLC SENIOR NOTES		D		2.A	5,000,000	110.9250	5,546,256	5,000,000	5,000,000					4.050	4.050	MN	25,875	202,500	04/02/2014	05/15/2025
G1696#-BC-9	BUNZL FINANCE, PLC SENIOR NOTES		D		2.A	13,000,000	111.3450	14,474,907	13,000,000	13,000,000					4.150	4.150	MN	68,936	539,500	04/02/2014	05/15/2025
G1710#-AC-2	CHRISTIE MASON & WOODS LIMITED CHRISTIE MANSON & WOODS LTD		C		2.B PL	5,000,000	112.8850	5,644,256	5,000,000	5,000,000					4.340	4.340	MN	27,728	235,750	05/29/2019	05/15/2026
G1710#-AD-0	CHRISTIE MASON & WOODS LIMITED CHRISTIE MANSON & WOODS LTD		C		2.B PL	5,000,000	116.0420	5,802,079	5,000,000	5,000,000					4.540	4.540	MN	29,006	245,750	05/29/2019	05/15/2029
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED NOTES		D		2.B FE	18,000,000	106.7430	19,213,688	18,000,000	18,000,000					4.290	4.290	AO	158,730	772,200	03/13/2013	04/17/2023
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED NOTES		B		2.B FE	11,072,700	104.3170	12,834,081	12,303,000	12,303,000				371,700	2.620	2.620	MN	45,665	302,791	10/19/2016	11/10/2026
G1746#-AA-4	CADENT FINANCE PLC CADENT FINANCE PLC		D		1.G FE	10,000,000	117.1810	11,718,130	10,000,000	10,000,000					4.070	4.070	MS	115,317	407,000	03/27/2019	03/19/2031
G1746#-AB-2	CADENT FINANCE PLC CADENT FINANCE PLC		B		1.G FE	23,882,400	109.2750	26,888,177	24,606,000	24,606,000				743,400	2.790	2.790	MS	194,510	612,734	03/28/2019	03/19/2031
G1846@-AM-9	CAPITA HOLDINGS LIMITED SERIES B SENIOR UNSECURED NOTE		D		3.B	11,143,063	100.2060	11,165,989	11,143,063	11,143,063					4.500	4.500	JJ	225,647	501,438	06/24/2011	07/19/2021
G1846@-BC-0	CAPITA HOLDINGS LIMITED SENIOR UNSECURED NOTES		D		3.B	7,428,709	97.9130	7,273,669	7,428,709	7,428,709					3.370	3.370	AO	44,506	250,347	10/07/2016	10/27/2023
G1969#-AD-8	BALFOUR BEATTY PLC SENIOR NOTES		D		3.C	21,000,000	100.9230	21,193,895	21,000,000	21,000,000					5.140	5.140	MS	347,807	1,079,400	01/31/2013	03/05/2023
G2037*-AL-0	CHANEL LIMITED CHANEL LIMITED		D		1.G Z	19,000,000	102.9550	19,561,427	19,000,000	19,000,000					2.700	2.700	AO	111,150		10/02/2020	10/13/2035
G2037*-AM-8	CHANEL LIMITED CHANEL LIMITED		D		1.G Z	6,000,000	105.4620	6,327,694	6,000,000	6,000,000					3.200	3.200	AO	41,600		10/02/2020	10/13/2040
G2044@-BB-0	COMPASS GROUP PLC SENIOR NOTES		D		1.G	15,000,000	108.8020	16,320,329	15,000,000	15,000,000					3.540	3.541	AO	132,750	573,500	09/23/2014	12/04/2024
G2044@-BC-8	COMPASS GROUP PLC SENIOR NOTE		D		1.G	5,000,000	111.8120	5,590,609	5,000,000	5,000,000					3.640	3.641	AO	45,500	196,167	09/23/2014	12/04/2026
G2283#-AC-7	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED		D		2.C PL	20,000,000	108.8040	21,760,799	20,000,000	20,000,000					4.140	4.143	JD	2,300	825,700	11/06/2019	10/16/2026
G2283#-AD-5	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED		D		2.C PL	8,000,000	109.4220	8,753,743	8,000,000	8,000,000					4.320	4.322	JD	960	344,640	11/06/2019	10/16/2029
G2615@-AB-0	DCC TREASURY IRELAND 2013 LIMI GTD SENIOR UNSECURED NOTES		D		2.B	7,000,000	106.4270	7,449,865	7,000,000	7,000,000					4.040	4.040	AO	51,847	282,800	02/28/2013	04/25/2023
G2616#-AM-3	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		B		2.B	19,009,600	104.3290	20,391,742	19,545,600	19,545,600				1,604,800	1.960	1.960	MS	114,928	359,903	09/19/2017	09/13/2027
G2616#-AS-0	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		D		2.B	2,500,000	114.6890	2,867,237	2,500,000	2,500,000					4.550	4.550	AO	27,490	113,750	04/12/2019	04/04/2026
G2616#-AT-8	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		D		2.B	5,500,000	118.9930	6,544,601	5,500,000	5,500,000					4.670	4.670	AO	62,072	256,850	04/12/2019	04/04/2029
G2685@-AL-3	GREAT PORTLAND ESTATES PLC GREAT PORTLAND ESTATES PLC		B		2.B Z	19,722,000	103.4060	21,203,360	20,505,000	20,505,000				783,000	2.770	2.770	MN	88,354		08/05/2020	11/22/2035
G2686@-AC-2	THE GREAT ROLLING STOCK CO LTD THE GREAT ROLLING STOCK CO LTD		B		2.B	27,671,700	102.2600	29,355,806	28,707,000	28,707,000				867,300	2.690	2.690	MN	98,672	714,740	12/18/2017	11/15/2032
G2730#-AF-9	DERWENT LONDON PLC DERWENT LONDON PLC		B		1.G	13,109,000	107.9760	14,760,317	13,670,000	13,670,000				413,000	2.870	2.870	JJ	164,560	377,276	02/07/2019	01/31/2029
G2765*-AC-8	DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION DESIGNATED		D		2.A PL	10,000,000	111.1870	11,118,740	10,000,000	10,000,000					4.220	4.220	JJ	189,900	422,000	07/28/2017	07/19/2026
G2765*-AK-0	DIONYSUS AVIATION DIONYSUS AVIATION		D		2.A PL	10,000,000	108.4890	10,848,854	10,000,000	10,000,000					4.640	4.640	JJ	222,978	464,000	01/14/2019	01/08/2024
G2765@-AA-0	DIONYSUS AVIATION LIMITED GUARANTEED NOTES		D		2.A PL	15,000,000	101.4460	15,216,954	15,000,000	15,000,000					4.190	4.190	FA	260,129	628,500	06/29/2016	08/02/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G27650-AB-8	DIONYSUS AVIATION LIMITED GUARANTEED NOTES		D		2.A PL	8,000,000	107.5670	8,605,357	8,000,000	8,000,000					4.710	4.710	FA	155,953	376,800	06/29/2016	08/02/2023
G2890*-AN-2	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P		D		4.B Z	16,071,016	75.0000	16,740,642	22,320,855	16,071,016					6.370	11.255	MS		55,387	09/15/2020	09/15/2023
G2890*-AP-7	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P		D		4.B Z	7,585,289	75.0000	7,901,342	10,535,123	7,585,289					5.140	11.255	MS		211,978	09/15/2020	09/15/2023
G2890*-AQ-5	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P		D		4.B Z	4,152,229	75.0000	4,325,238	5,766,984	4,152,229					5.540	11.255	MS		337,794	09/15/2020	09/15/2023
G294A8-AA-7	DYSON FINANCE LIMITED SENIOR NOTES		B		1.G	22,671,000	105.0240	21,535,210	20,505,000	20,505,000				619,500	2.770	2.770	MN	72,576	525,711	04/24/2015	05/27/2025
G29560-AE-1	ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES		D		2.B	13,000,000	106.0410	13,785,302	13,000,000	13,000,000					4.350	4.350	FA	207,350	565,500	11/14/2013	02/19/2023
G29560-AF-8	ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES		D		2.B	15,000,000	109.4970	16,424,503	15,000,000	15,000,000					4.620	4.620	FA	254,100	693,000	11/14/2013	02/19/2024
G31980-AA-5	ESSENTRA PLC ESSENTRA PLC		C		2.C	12,000,000	110.6280	13,275,366	12,000,000	12,000,000					4.400	4.400	MN	46,933	528,000	12/13/2017	11/29/2024
G31980-AB-3	ESSENTRA PLC ESSENTRA PLC		C		2.C	8,000,000	115.3370	9,226,980	8,000,000	8,000,000					4.580	4.580	MN	32,569	366,400	12/13/2017	11/29/2027
G31980-AC-1	ESSENTRA PLC ESSENTRA PLC		C		2.C	6,000,000	117.4350	7,046,072	6,000,000	6,000,000					4.680	4.680	MN	24,960	280,800	12/11/2017	11/29/2029
G31980-AD-9	ESSENTRA PLC ESSENTRA PLC		D		2.C	15,000,000	111.4800	16,721,988	15,000,000	15,000,000					3.980	3.980	AO	104,475	298,500	11/26/2019	04/28/2027
G31980-AE-7	ESSENTRA PLC ESSENTRA PLC		D		2.C	9,000,000	113.2410	10,191,648	9,000,000	9,000,000					4.140	4.140	AO	65,205	186,300	11/26/2019	04/28/2030
G3225*-AE-6	EVERSHOLT FUNDIING PLC SENIOR SECURED GUARANTEED NOTE		B		2.B	18,301,500	102.4740	21,012,363	20,505,000	20,505,000				619,500	2.650	2.650	MN	60,376	506,773	10/21/2016	11/21/2028
G3646#-AA-1	FORTH PORTS FINANCE LIMITED 4.89% Due 12/5/2023 JD5		D		2.C	13,000,000	108.2370	14,070,809	13,000,000	13,000,000					4.890	4.890	JD	45,912	635,680	11/13/2013	12/05/2023
G3663#-AA-9	FORTH PORTS FINANCE PLC SENIOR SECURED NOTES		B		2.C	4,966,000	98.5360	5,387,965	5,468,000	5,468,000				165,200	2.620	2.620	JD	6,367	136,581	01/03/2017	12/15/2026
G3663#-AB-7	FORTH PORTS FINANCE PLC SENIOR SECURED NOTES		B		2.C	7,449,000	98.5240	8,080,911	8,202,000	8,202,000				247,800	2.620	2.620	JJ	104,462	201,711	10/07/2016	01/06/2027
G4146*-AD-2	G4S PLC SENIOR NOTES		D		2.C	10,775,660	104.7940	9,955,468	9,500,000	9,741,454		(198,847)			6.060	3.810	MS	191,900	575,700	04/16/2015	03/01/2022
G4273*-AJ-4	HAMMERSON PLC SENIOR NOTES		D		2.C	13,760,000	96.5600	13,286,638	13,760,000	13,760,000					3.200	3.200	JJ	207,929	454,080	10/13/2016	01/11/2024
G4445*-AA-6	HS1 LIMITED 3.79% Due 3/30/2028 MS30		D		1.G PL	50,000,000	109.9000	54,950,144	50,000,000	50,000,000					3.790	3.790	MS	479,014	1,895,000	09/20/2012	03/30/2028
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP PLC 6 1/4% Due 5/8/2023 MN8		D		2.C	9,000,000	108.7270	9,785,440	9,000,000	9,000,000					6.250	6.250	MN	82,813	562,500	04/03/2013	05/08/2023
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC 4.95% Due 5/11/2022 MN11		D		2.C YE	5,000,000	103.4540	5,172,675	5,000,000	5,000,000					4.950	4.950	MN	34,375	247,500	03/27/2015	05/11/2022
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC 5.21% Due 5/11/2025 MN11		D		2.C	5,000,000	110.5140	5,525,676	5,000,000	5,000,000					5.210	5.210	MN	36,181	260,500	03/27/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC 4.19% Due 9/29/2021 MS29		D		2.C	4,000,000	101.3380	4,053,536	4,000,000	4,000,000					4.190	4.190	MS	42,831	167,600	08/18/2016	09/29/2021
G4588#-BL-4	INTERMEDIATE CAPITAL GROUP PLC 4.96% Due 9/29/2026 MS29		D		2.C	8,000,000	111.0370	8,882,937	8,000,000	8,000,000					4.960	4.960	MS	101,404	396,800	08/18/2016	09/29/2026
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC		D		2.C	8,000,000	107.0780	8,566,254	8,000,000	8,000,000					4.760	4.760	AO	70,871	380,800	04/30/2019	04/24/2024
G4588#-BS-9	INTEMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC		D		2.C	5,000,000	114.8870	5,744,347	5,000,000	5,000,000					5.350	5.350	MS	70,590	267,500	04/02/2019	03/26/2029
G4706#-AB-4	ICON INVESTMENTS FIVE UNLIMITE ICON INVESTMENT FIVE UNLIMITED		D		2.C Z	5,000,000	101.0050	5,050,244	5,000,000	5,000,000					2.320	2.320	JD	7,411		07/09/2020	12/08/2023
G4706#-AC-2	ICON INVESTMENTS FIVE UNLIMITE ICON INVESTMENT FIVE UNLIMITED		D		2.C Z	6,000,000	100.8060	6,048,360	6,000,000	6,000,000					2.430	2.430	JD	9,315		07/09/2020	12/08/2025
G4936#-AB-8	IPUT PROPERTY FUND IPUT PROPERTY FUND		B		1.G PL	13,107,600	97.9970	14,365,623	14,659,200	14,659,200				1,551,600	1.250	1.250	MN	21,378	89,063	02/20/2020	05/19/2032
G4989#-AC-0	JACKSON SQUARE AVIATION JACKSON SQUARE AVIAITION		C		2.A PL	20,000,000	109.5820	21,916,305	20,000,000	20,000,000					3.840	3.841	JD	23,467	768,000	10/06/2017	09/28/2027
G5265*-AB-8	KINGSPAN SECURITIES 2016 DESIG ACTIVITY COMPANY GUARANTEED SR		B		2.B	27,737,500	100.4540	30,678,772	30,540,000	30,540,000				2,507,500	1.350	1.350	MN	51,536	382,590	11/02/2016	11/16/2024
G5560#-AC-6	LONDON LUTON AIRPORT HOLDINGS London Luton Airport Holdings		B		3.A	45,038,000	93.1850	44,584,283	47,845,000	47,845,000				1,445,500	3.230	3.230	FA	575,230	1,475,924	08/29/2017	08/17/2029
G5600#-AA-0	LONDONMETRIC PROPERTY PLC. STERLING SENIOR NOTES		B		2.C	22,715,000	100.2350	23,978,634	23,922,500	23,922,500				722,750	2.620	2.620	MS	174,103	560,425	08/11/2016	09/21/2023
G5791#-AA-9	MU FINANCE PLC 3.79% Due 6/26/2027 FA1		D		1.G PL	15,000,000	113.1050	16,965,761	15,000,000	15,000,000					3.790	3.790	FA	236,875	568,500	07/23/2018	06/26/2027
G5814#-AA-2	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A				3.A PL	4,438,224	102.8970	4,566,819	4,438,224	4,438,224					5.580	5.580	MJSD	688	247,653	09/28/2018	06/30/2031
G5814#-AB-0	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B				3.A PL	4,438,225	102.8970	4,566,819	4,438,225	4,438,225					5.580	5.580	MJSD	688	247,653	09/28/2018	06/30/2031
G5963#-AH-6	MEGGITT PLC SENIOR NOTES		D		2.C	15,000,000	106.0740	15,911,172	15,000,000	15,000,000					3.600	3.600	JJ	262,500	540,000	04/06/2016	07/06/2026

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
G6177#-AD-5	INCHCAPE PLC SENIOR UNSECURED		B		2.B	14,670,000	102.9560	16,888,871	16,404,000	16,404,000				495,600	3.020	3.020	MN	59,173	461,462	02/06/2017	05/18/2027
G6363#-AM-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR UNSECUR		D		4.B PL	18,000,000	80.7500	14,535,000	18,000,000	18,000,000					4.170	4.168	JD	4,170	375,300	11/03/2020	06/29/2023
G6363#-AN-7	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC SENIOR		D		4.B PL	2,000,000	79.7500	1,595,000	2,000,000	2,000,000					4.530	4.526	JD	503	45,300	11/03/2020	06/29/2025
G6363#-AP-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B PL	6,000,000	80.5000	4,830,000	6,000,000	6,000,000					4.610	4.610	FA	99,115		11/03/2020	02/22/2024
G6363#-AQ-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B PL	5,000,000	79.7500	3,987,500	5,000,000	5,000,000					4.840	4.840	FA	86,717		11/03/2020	02/22/2026
G6363#-AS-6	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B PL	4,000,000	79.2500	3,170,000	4,000,000	4,000,000					5.020	5.020	FA	71,953		11/03/2020	02/22/2029
G6363#-AU-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B PL	7,000,000	80.0000	5,600,000	7,000,000	7,000,000					5.830	5.830	MS	121,296		11/03/2020	03/14/2027
G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B PL	12,000,000	76.7500	9,210,000	12,000,000	12,000,000					4.120	4.120	FA	170,293		11/03/2020	02/27/2028
G6428#-AA-8	NETWORK HOMES LIMITED NETWORK HOMES LIMITED		B		1.F PL	24,435,900	109.0590	28,325,998	25,973,000	25,973,000				784,700	2.940	2.940	MN	84,845	712,159	01/17/2019	01/15/2031
G6462*-AC-5	NEWLON HOUSING TRUST NEWLON HOUSING TRUST		B		1.G	19,237,500	113.0070	23,172,004	20,505,000	20,505,000				619,500	3.140	3.140	MN	59,020	603,634	12/10/2018	11/28/2033
G6515#-AB-0	JOHN WOOD GROUP PLC SENIOR NOTES		D		3.A	12,000,000	97.9620	11,755,444	12,000,000	12,000,000					3.770	3.770	FA	173,420	452,400	05/13/2014	08/13/2024
G6515#-AE-4	JOHN WOOD GROUP PLC SENIOR NOTES		D		3.A	11,000,000	98.0980	10,790,764	11,000,000	11,000,000					3.870	3.870	MN	56,760	425,700	05/13/2014	11/13/2024
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC		D		2.C	10,000,000	99.8400	9,983,966	10,000,000	10,000,000					4.610	4.610	JJ	229,219	461,000	07/17/2019	07/02/2026
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK SENIOR SECURED NOTES		B		2.B	19,270,800	118.2240	19,393,546	16,404,000	16,404,000				495,600	4.070	4.070	JD	20,400	631,819	10/08/2014	12/20/2029
G6750*-AB-8	THE 1887 COMPANY LIMITED SENIOR SECURED NOTES		D		2.C	25,000,000	100.9130	25,228,139	25,000,000	25,000,000					5.010	5.010	AO	302,688	1,252,464	01/20/2011	04/04/2021
G6750*-AC-6	THE 1887 COMPANY LIMITED SENIOR SECURED NOTES		B		2.C	20,026,500	104.1630	18,510,825	17,771,000	17,771,000				536,900	2.840	2.840	AO	86,920	468,866	02/26/2015	04/29/2025
G6970*-AB-2	PEEL PORTS LIMITED 5 1/4% Due 12/10/2022 JD10		D		2.B PL	23,000,000	107.2140	24,659,248	23,000,000	23,000,000					5.250	5.250	JD	70,438	1,207,500	11/20/2012	12/10/2022
G6970*-AJ-5	PEEL PORTS LIMITED GUARANTEED SECURED SENIOR NOTE		B		2.B PL	17,516,400	103.0040	16,896,701	16,404,000	16,404,000				495,600	3.450	3.450	JJ	237,380	544,224	05/24/2016	01/31/2027
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC SENIOR NOTES SERIES 2016-B		D		2.A YE	25,000,000	108.5480	27,137,082	25,000,000	25,000,000					3.420	3.420	JD	59,375	855,000	04/07/2016	06/08/2026
G7178*-AB-0	PORTERBROOK RAIL FINANCE LIMIT SERIES A SECURED NOTES		B		2.B FE	22,077,000	107.0910	21,958,978	20,505,000	20,505,000				619,500	3.180	3.180	AO	128,601	605,552	09/14/2018	07/20/2028
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD		B		2.B FE	7,763,560	102.7170	8,354,642	8,133,650	8,133,650				245,735	2.770	2.770	AO	46,938	209,084	04/22/2019	04/16/2028
G7332#-AB-9	RRPF ENGINE LEASING LIMITED SERIES B		D		2.C FE	9,000,000	104.1930	9,377,372	9,000,000	9,000,000					3.990	3.991	FA	139,650	359,100	10/16/2013	10/30/2023
G7332#-AF-0	RRPF ENGINE LEASING LIMITED LEASING (US) LLC		D		2.C FE	11,000,000	100.5670	11,062,408	11,000,000	11,000,000					2.770	2.771	FA	118,494	304,700	03/17/2015	04/13/2022
G7334@-AH-6	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED		D		2.C FE	15,002,258	84.6040	12,690,657	15,000,000	15,001,604		(276)			1.213	3.393	FA	70,766	422,144	11/09/2018	06/13/2026
G7334@-AL-7	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED		D		2.C FE	4,000,000	107.7580	4,310,330	4,000,000	4,000,000					4.350	4.347	FA	67,667	174,000	02/25/2019	06/13/2026
G7334@-AY-9	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED		D		2.C FE	14,000,000	109.5400	15,335,663	14,000,000	14,000,000					4.610	4.611	FA	250,989	482,257	11/25/2019	06/13/2028
G7605#-AA-1	ROADSTER FINANCE DAC ROADSTER FINANCE DAC		B		2.C FE	29,467,500	97.2650	29,704,732	30,540,000	30,540,000				2,277,900	2.290	2.290	AO	141,816	646,725	10/27/2017	10/18/2032
G7737#-AC-8	SGN MIDCO LIMITED SGN MIDCO LIMITED		B		2.B PL	18,150,600	108.4730	19,276,675	17,771,000	17,771,000				536,900	2.900	2.900	MS	153,176	473,587	03/21/2018	03/14/2030
G7996#-AA-8	SEGRO plc SEGRO plc		B		1.G PL	21,101,400	104.7060	23,023,535	21,988,800	21,988,800				1,805,400	1.770	1.770	FA	144,870	361,707	05/24/2017	08/17/2027
G7996#-AG-5	SEGRO plc SEGRO PLC		B		2.A Z	16,604,000	100.0740	17,115,128	17,102,400	17,102,400				498,400	1.450	1.450	AO	46,842		07/17/2020	10/23/2035
G7997@-AK-7	SANCTUARY HOUSING ASSOCIATION SANCTUARY HOUSING ASSOCIATION		B		1.F	27,936,000	110.7430	30,277,102	27,340,000	27,340,000				826,000	2.780	2.780	FA	263,907	725,997	03/02/2018	02/26/2033
G8038#-AH-1	SERCO GROUP PLC SENIOR		D		3.C	1,994,621	102.5960	2,046,402	1,994,621	1,994,621					5.170	5.170	AO	20,338	103,122	10/04/2011	10/20/2021
G8038#-AJ-7	SERCO GROUP PLC SENIOR NOTES		D		3.C	3,989,242	109.7740	4,379,165	3,989,242	3,989,242					5.570	5.570	AO	43,823	222,201	10/04/2011	10/20/2023
G8038#-AM-0	SERCO GROUP PLC SERIES C SENIOR NOTES		D		3.C	3,989,242	109.8540	4,382,333	3,989,242	3,989,242					5.080	5.080	MN	26,458	202,654	03/28/2013	05/14/2024
G8038#-AN-8	SERCO GROUP PLC SERCO GROUP PLC		D		2.C PL	8,000,000	104.6630	8,373,073	8,000,000	8,000,000					3.270	3.270	AO	60,313		09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC SERCO GROUP PLC		D		2.C PL	9,000,000	104.7330	9,425,994	9,000,000	9,000,000					3.550	3.550	AO	73,663		09/16/2020	10/08/2027
G8038#-AR-9	SERCO GROUP PLC SERCO GROUP PLC		D		2.C PL	7,000,000	106.0590	7,424,147	7,000,000	7,000,000					3.970	3.970	AO	64,071		09/16/2020	10/08/2032
G8056*-AA-7	SEVERN TRENT WATER LIMITED SENIOR NOTES		D		2.A	10,000,000	112.1570	11,215,731	10,000,000	10,000,000					3.690	3.690	MS	120,950	368,960	01/01/2016	03/03/2027
G8056*-AG-4	SEVERN TRENT WATER LIMITED SEVERN TRENT WATER LIMITED		D		2.A YE	10,000,000	116.1410	11,614,077	10,000,000	10,000,000					4.110	4.110	MN	61,650	410,960	11/07/2018	11/07/2028
G8279@-AA-6	SOUTH EAST WATER LIMITED SOUTH EAST WATER LIMITED		B		2.B	12,431,000	109.6020	14,982,606	13,670,000	13,670,000				413,000	2.940	2.940	MS	117,220	370,999	09/26/2019	09/16/2031
G8967#-AQ-6	TRITON CONTAINER INTERNATIONAL SENIOR SECURED NOTES		C		2.C FE	17,000,000	107.4590	18,268,089	17,000,000	17,000,000					4.260	4.260	JD	2,012	724,200	05/29/2014	06/30/2026
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES		C		2.C FE	1,600,000	101.0450	1,616,716	1,600,000	1,600,000					3.230	3.230	MS	13,064	51,680	02/19/2015	03/31/2022

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
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES		C		2.C FE	2,857,143	103.8220	2,966,354	2,857,143	2,857,143					3.610	3.610	MS	26,072	103,143	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES		C		2.C PL	4,000,000	107.1240	4,284,958	4,000,000	4,000,000					3.910	3.910	MS	39,534	156,400	02/19/2015	03/31/2027
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL		D		2.C FE	10,000,000	111.4800	11,147,981	10,000,000	10,000,000					4.640	4.640	JD	1,289	464,000	07/19/2017	06/30/2029
G9006@-AJ-5	TRANSMISSION FINANCE DAS SENIOR SECURED EURO NOTES		B		2.A	16,926,000	104.0950	19,074,397	18,324,000	18,324,000				1,504,500	1.690	1.690	MN	49,032	286,873	02/01/2017	05/04/2026
G9075*-AA-2	TRITAX BIG BOX REIT PLC TRITAX BIG BOX REIT PLC		B		2.A	39,789,000	105.2610	43,167,474	41,010,000	41,010,000				1,239,000	2.860	2.860	FA	400,736	1,122,950	03/06/2019	02/28/2028
G91608-AA-6	UK POWER NETWORKS SERVICES 5% Due 12/14/2021 JD14		D		2.A	17,000,000	103.6450	17,619,654	17,000,000	17,000,000					5.000	5.000	JD	40,139	850,000	11/23/2011	12/14/2021
G9224*-AF-1	UNITED DRUG FINANCE LIMITED GTD SR NOTES		D		2.C	15,000,000	106.6960	16,004,361	15,000,000	15,000,000					4.480	4.480	MS	179,200	672,000	06/27/2013	09/25/2023
G9224*-AG-9	UNITED DRUG FINANCE LIMITED GTD SR NOTES		D		2.C	2,000,000	110.5310	2,210,618	2,000,000	2,000,000					4.590	4.590	MS	24,480	91,800	06/27/2013	09/25/2025
G9284#-AY-3	VITOL FINANCE LTD 5.74% Due 7/28/2021 JJ28		D		2.B	20,156,200	102.3850	20,476,914	20,000,000	20,016,290		(27,170)			5.740	5.594	JJ	487,900	1,148,000	03/03/2015	07/28/2021
G9400#-AA-4	MARI COUVA / MARI KOKAKO MARI COUVA LTD				3.A PL	11,855,488	101.1140	11,987,554	11,855,488	11,855,488					5.350	5.350	MJSD	1,762	634,269	03/07/2018	09/30/2033
G9400#-AB-2	MARI COUVA / MARI KOKAKO MARI KOKAKO				3.A PL	11,687,099	101.1140	11,817,289	11,687,099	11,687,099					5.350	5.350	MJSD	1,737	625,260	03/07/2018	09/30/2033
G9605#-AF-6	WHITBREAD GROUP PLC 4.86% Due 1/26/2022 JJ26		D		2.B	11,000,000	103.1520	11,346,719	11,000,000	11,000,000					4.860	4.860	JJ	230,175	545,580	06/23/2011	01/26/2022
G9605#-AJ-8	WHITBREAD GROUP PLC Whitbread Group plc		B		2.B	20,625,600	99.4840	21,759,097	21,872,000	21,872,000				660,800	2.630	2.630	FA	215,713	549,838	02/16/2017	08/16/2027
G9766#-AE-4	WORKSPACE GROUP PLC Workspace Group plc		B		2.B	19,336,500	99.2570	20,352,695	20,505,000	20,505,000				619,500	3.190	3.190	FA	245,291	625,232	07/13/2017	08/16/2027
H4777*-AA-3	SBM DEEP PANUKE S.A. SENIOR SECURED NOTES		D		3.A PL	3,255,001	99.3890	3,235,126	3,255,001	3,255,001					3.500	3.500	JD	5,063	113,925	10/02/2014	12/15/2021
K3380#-AB-4	ELFELAGIO SEV SENIOR UNSECURED NOTES		B		1.G YE	24,948,000	104.5030	28,819,918	27,578,040	27,578,040				2,363,088	1.950	1.950	MJSD	23,901	510,248	01/03/2017	12/15/2026
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SENIOR NOTES		D		2.B	10,500,000	106.5410	11,186,831	10,500,000	10,500,000					4.010	4.010	FA	150,876	421,050	06/06/2013	08/22/2023
L0175#-AD-4	ALPHA TRAINS FINANCE S.A. FLOATING RATE NOTES		B		2.B	21,190,000	100.9430	24,662,478	24,432,000	24,432,000				2,006,000	2.129	0.000	JD	1,445	240,131	03/30/2017	12/31/2028
L0175#-AE-2	ALPHA TRAINS FINANCE S.A. ALPHA TRAINS FINANCE S.A.		B		2.B FE	10,000,800	95.9920	10,553,692	10,994,400	10,994,400				902,700	1.380	1.380	JD	421	145,625	12/04/2019	09/30/2031
L8038*-AA-4	SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15		D		3.C	11,038,002	99.5170	10,984,658	11,038,002	11,038,002					5.500	5.538	MJSD	26,982	607,090	10/10/2012	09/15/2027
L8367#-AE-3	SHURGARD LUXEMBOURG SARL SENIOR GUARANTEED NOTES		B		2.C	22,504,000	108.2460	26,446,702	24,432,000	24,432,000				2,006,000	2.770	2.770	JD	11,279	648,485	06/03/2015	06/25/2027
L9031*-AA-9	TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT LIMITED		D		2.C PL	4,000,000	111.4480	4,457,916	4,000,000	4,000,000					4.970	4.970	AO	39,760	198,800	05/02/2018	04/19/2025
L9031*-AB-7	TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT LIMITED		D		2.C PL	10,000,000	114.4320	11,443,200	10,000,000	10,000,000					5.100	5.100	AO	102,000	510,000	05/02/2018	04/19/2028
L9031*-AH-4	TERMINAL INVESTMENT LTD HLDG TERMINAL INVESTMENT LTD HLDG		D		2.C PL	6,000,000	110.5050	6,630,314	6,000,000	6,000,000					4.470	4.470	MN	43,955	268,200	11/25/2019	05/02/2029
L9082*-AF-6	TRAFIGURA FUNDING S.A. 5.53% Due 3/25/2023 MS25		D		2.A PL	8,000,000	107.9120	8,632,924	8,000,000	8,000,000					5.530	5.530	MS	117,973	442,400	02/15/2013	03/25/2023
L9082*-AM-1	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A.		D		2.A PL	6,000,000	108.5200	6,511,180	6,000,000	6,000,000					5.550	5.550	MN	29,600	333,000	06/04/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A.		D		2.A PL	7,000,000	114.7810	8,034,648	7,000,000	7,000,000					5.720	5.720	MN	35,591	400,400	06/04/2018	05/29/2025
L9619@-AB-5	VTG AG VTG AG		B		2.B FE	19,380,900	100.5020	20,257,540	20,156,400	20,156,400				775,500	1.700	1.700	AO	59,965		10/01/2020	10/29/2035
N1492@-AE-6	BOSKALIS FINANCE B.V. SENIOR NOTES		D		2.B	11,000,000	105.4770	11,602,518	11,000,000	11,000,000					3.660	3.660	JJ	177,815	402,600	05/08/2013	07/22/2023
N4281@-BS-3	KONINKLIJKE VOPAK N.V. 3.74% Due 6/19/2023 JD19		D		2.B	18,000,000	105.4840	18,987,039	18,000,000	18,000,000					3.740	3.740	JD	22,440	673,200	09/28/2012	06/19/2023
N4281@-CD-5	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V.		D		2.C Z	3,000,000	106.6290	3,198,880	3,000,000	3,000,000					3.400	3.400	JD	2,833		07/01/2020	12/19/2032
N4281@-CH-6	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V.		D		2.C Z	10,000,000	107.5610	10,756,131	10,000,000	10,000,000					3.890	3.890	JD	10,806		07/01/2020	06/19/2026
N4281@-CJ-2	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V.		D		2.C Z	7,000,000	107.6060	7,532,439	7,000,000	7,000,000					4.070	4.070	JD	71,225		07/01/2020	12/19/2028
N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA N SENIOR UNSECURED NOTES		D		2.B	25,000,000	109.2630	27,315,730	25,000,000	25,000,000					4.170	4.170	FA	350,396	1,042,500	06/29/2012	08/30/2024
N6510@-AC-7	NUTRECO N.V. SENIOR NOTES		D		2.C	10,000,000	104.1610	10,416,122	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	05/23/2012	07/11/2022
N6777#-AG-4	OVERSEAS ASSISTANCE FINANC B.V SERIES G SENIOR UNSECURED NOTE		D		3.A PL	8,750,000	101.4630	8,878,049	8,750,000	8,750,000					5.000	5.001	JD	1,215	608,038	02/24/2012	03/30/2024
N7334#-AF-0	WERELDHAVE NV SENIOR NOTES		D		4.A	23,000,000	96.3700	22,165,136	23,000,000	23,000,000					4.300	4.300	JJ	434,061	989,000	07/01/2014	07/23/2024
N7660#-AM-9	SHV NEDERLAND B.V. 4.42% Due 3/28/2022 MS28		D		2.A	15,000,000	103.9350	15,590,304	15,000,000	15,000,000					4.420	4.420	MS	171,275	663,000	02/28/2012	03/28/2022
N8505#-AA-2	TENNET HOLDING B.V. TENNET HOLDING B.V.		B		1.G	16,956,000	104.5410	19,156,063	18,324,000	18,324,000				1,504,500	1.610	1.610	JJ	128,660	273,873	01/28/2019	01/24/2029
N9061@-AA-8	VTTI B.V. 4.53% Due 12/15/2022 JD15		D		2.C	4,000,000	105.8950	4,235,810	4,000,000	4,000,000					4.530	4.530	JD	8,053	181,200	11/07/2018	12/15/2022
N9061@-AB-6	VTTI B.V. 4.87% Due 12/15/2025 JD15		D		2.C	4,000,000	114.8960	4,595,857	4,000,000	4,000,000					4.870	4.870	JD	8,658	194,800	11/07/2018	12/15/2025
N9061@-AC-4	VTTI B.V. 4.97% Due 12/15/2027 JD15		D		2.C	12,000,000	117.8540	14,142,527	12,000,000	12,000,000					4.970	4.970	JD	26,507	596,400	11/07/2018	12/15/2027
N9061@-AF-7	VTTI B.V. VTTI B.V.		D		2.C	9,000,000	108.4460	9,760,111	9,000,000	9,000,000					3.800	3.800	JD	15,200	342,000	12/27/2017	12/15/2024
N9061@-AG-5	VTTI B.V. VTTI B.V.		D		2.C	2,000,000	111.9630	2,239,252	2,000,000	2,000,000					4.050	4.050	JD	3,600	81,000	12/21/2017	12/15/2027
P0091#-AA-7	AERIS HOLDING COSTA RICA SA SENIOR SECURED NOTES		D		4.C FE	16,269,268	83.3130	13,554,376	16,269,268	16,269,268					7.250	7.250	MN	150,717	1,179,522	10/21/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P2604*-AA-7	FIBRA MACQUARIE MEXICO SENIOR NOTES		D		2.C	25,000,000	106.7630	26,690,781	25,000,000	25,000,000					5.550	5.550	JD	15,417	1,387,500	03/21/2018	06/27/2023
P3596#-AA-3	EVM ENERGIA DEL VALLE DE MEXIC EVM ENERGIA DEL VALLE DE MEXIC		D		2.B PL	11,000,000	120.0000	13,200,000	11,000,000	11,000,000					6.020	6.020	JD	1,839	649,234	09/30/2018	12/31/2040
P4000*-AB-1	CORPORACION INMOBILIARIA CORPORACION INMOBILIARIA		D		2.C FE	20,000,000	111.7770	22,355,390	20,000,000	20,000,000					5.310	5.310	MS	312,700	1,062,000	12/14/2017	09/15/2027
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA		D		2.C FE	10,000,000	111.4390	11,143,922	10,000,000	10,000,000					5.180	5.180	JD	24,461	501,315	09/05/2019	06/14/2029
P4000*-AF-2	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA		D		2.C FE	3,000,000	112.6550	3,379,662	3,000,000	3,000,000					5.280	5.277	JD	3,960	154,417	09/05/2019	06/14/2031
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV		D		2.C PL	12,730,132	120.0000	15,276,158	12,730,132	12,730,132					5.980	5.980	MJSD	23,261	761,262	05/23/2018	12/20/2044
P4368#-AA-5	FORTIS TCI LIMITED SENIOR NOTES		D		2.B	15,299,993	111.3960	17,043,622	15,299,993	15,299,993					4.750	4.750	JD	26,244	726,681	12/04/2014	12/18/2029
P4368#-AC-1	FORTIS TCI LIMITED SENIOR NOTES		D		2.B	5,500,000	114.2160	6,281,897	5,500,000	5,500,000					5.140	5.139	MN	46,331	282,680	02/01/2017	05/02/2031
P4368#-AD-9	FORTIS TCI LIMITED 5.29% Due 9/15/2031 MS15		D		2.B YE	5,000,000	115.3880	5,769,395	5,000,000	5,000,000					5.290	5.290	MS	77,881	264,480	03/18/2016	09/15/2031
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA		D		2.A PL	15,451,927	99.7500	15,413,297	15,451,927	15,451,927					1.828	3.514	MJSD	785	418,560	01/02/2020	09/30/2037
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA		D		2.A PL	1,772,413	105.3030	1,866,411	1,772,413	1,772,413					3.240	3.253	MJSD	160	59,338	01/02/2020	09/30/2037
P4920#-AA-6	GREENFIELD SPV I, S.A.P.I. DE GREENFIELD SPV I, S.A.P.I. DE		D		2.C PL	15,000,000	117.3480	17,602,163	15,000,000	15,000,000					5.550	5.548	JD	2,313	832,500	01/02/2018	12/31/2032
P7000*-AA-6	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA		D		2.A PL	14,452,555	99.7500	14,416,424	14,452,555	14,452,555					1.828	3.514	MJSD	734	391,490	01/02/2020	03/31/2037
P7000*-AB-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA		D		2.A PL	2,215,774	105.2420	2,331,919	2,215,774	2,215,774					3.220	3.233	MJSD	198	73,724	01/02/2020	03/31/2037
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO		D		2.C FE	14,590,664	97.5200	14,228,852	14,590,664	14,590,664					4.090	4.090	JD	26,523	596,758	09/16/2019	12/15/2026
Q0005*-AA-5	AWOF I FINANCE COMPANY PTY LTD AWOF I FINANCE COMPANY PTY LTD		D		1.G	20,000,000	107.6020	21,520,443	20,000,000	20,000,000					3.330	3.330	AO	123,950	666,000	11/01/2019	10/24/2029
Q0458*-AB-5	AQUASURE FINANCE LIMITED 4.48% Due 2/27/2024 JJ12		D		1.G FE	33,000,000	109.7630	36,221,937	33,000,000	33,000,000					4.480	4.481	JJ	694,027	1,478,400	11/20/2013	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE LIMITED 3.28% Due 7/12/2027 JJ12		D		1.G FE	10,000,000	108.9550	10,895,509	10,000,000	10,000,000					3.280	3.280	JJ	153,978	328,000	04/15/2015	07/12/2027
Q0697#-AA-4	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD		D		2.A FE	23,000,000	108.8130	25,026,987	23,000,000	23,000,000					3.500	3.500	AO	201,250	805,000	09/15/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD		D		2.A FE	11,000,000	109.3140	12,024,524	11,000,000	11,000,000					3.600	3.600	AO	99,000	396,000	09/15/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD		D		2.A FE	6,000,000	110.5020	6,630,110	6,000,000	6,000,000					3.750	3.750	AO	56,250	225,000	09/15/2017	10/01/2032
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS PTY AUSTRALIA PACIFIC AIRPORT PTY		C		1.G	3,000,000	106.7660	3,202,986	3,000,000	3,000,000					3.140	3.140	JD	7,065	96,383	12/10/2019	12/04/2031
Q0845#-AA-5	AUSTALIAN GAS NETWORKS LIMITED SERIES A GUARANTEED SENIOR SEC		D		2.A	15,000,000	112.7840	16,917,669	15,000,000	15,000,000					3.620	3.620	MS	167,425	543,000	06/04/2015	09/10/2027
Q1297#-AF-5	CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES		B		1.G	25,920,000	104.3710	25,499,808	24,432,000	24,432,000				2,006,000	1.930	1.919	NOV	64,594	455,712	09/17/2014	11/12/2024
Q1297#-AJ-7	CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES		B		1.G	20,502,400	101.2780	22,882,455	22,593,760	22,593,760				1,902,680	0.955	0.955	OCT	49,747	208,288	09/11/2015	10/08/2025
Q1629#-AA-5	BRISBANE AIRPORT CORPORATION P SERIES A SENIOR SECURED NTS		D		2.B	7,000,000	101.9620	7,137,364	7,000,000	7,000,000					5.240	5.240	JJ	170,154	366,800	03/22/2011	07/14/2021
Q1842#-AH-1	ARC INFRASTRUCTURE GUARANTEED SR SECURED NOTES		D		2.B	18,000,000	113.9900	20,518,236	18,000,000	18,000,000					4.790	4.790	JJ	395,175	862,200	04/16/2014	07/16/2026
Q2107#-AK-2	CONTACT ENERGY LIMITED SENIOR NOTES		D		2.B	19,000,000	108.1260	20,544,027	19,000,000	19,000,000					4.190	4.190	JD	26,537	796,100	06/13/2013	12/19/2023
Q2107#-AL-0	CONTACT ENERGY LIMITED SENIOR NOTES		D		2.B	4,000,000	112.3800	4,495,181	4,000,000	4,000,000					4.330	4.330	JD	5,773	173,200	06/13/2013	12/19/2025
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LIMTIE 4.47% Due 10/27/2021 A027		D		3.C	13,000,000	100.4930	13,064,097	13,000,000	13,000,000					4.470	4.470	AO	103,307	730,600	09/22/2011	10/27/2021
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES		D		1.E FE	16,081,272	111.7950	17,978,136	16,081,272	16,081,272					3.400	3.400	JD	45,564	546,763	08/13/2015	09/01/2032
Q2759#-AA-7	CONSOLIDATED PRESS (FINANCE PT GUKARANTEED SERIES P SENIOR NO		D		2.C PL	12,000,000	103.3910	12,406,891	12,000,000	12,000,000					4.210	4.210	JD	18,243	505,200	05/21/2015	06/18/2022
Q2759#-AB-5	CONSOLIDATED PRESS (FINANCE PT GUARANTEED SERIES Q SENIOR NOT		D		2.C PL	12,000,000	109.9390	13,192,722	12,000,000	12,000,000					4.540	4.540	JD	19,673	544,800	05/21/2015	06/18/2025
Q3079#-AE-8	DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED		D		2.B FE	25,000,000	106.2330	26,558,328	25,000,000	25,000,000					3.820	3.820	JD	76,931		09/23/2020	12/02/2027
Q3079#-AG-3	DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED		D		2.B Z	18,000,000	109.7250	19,750,545	18,000,000	18,000,000					4.352	4.352	JD	63,104		09/23/2020	12/02/2032

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
Q3080#-AA-3	DEXUS WHOLESALE PROPERTY FUND DEXUS WHOLESALE PROPERTY FUND		D		1.F	2,500,000	115.8730	2,896,814	2,500,000	2,500,000					4.140	4.140	MN	11,213	103,500	05/30/2018	05/22/2030
Q3261#-AP-1	DOWNER GROUP SENIOR NOTES		D		2.B FE	15,000,000	112.6060	16,890,838	15,000,000	15,000,000					4.570	4.570	JJ	329,421	685,500	06/10/2015	07/08/2025
Q3300*-AA-1	DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES		D		2.C	4,500,000	101.5590	4,570,162	4,500,000	4,500,000					3.680	3.680	MS	47,380	165,575	06/18/2014	09/18/2021
Q3300*-AC-7	DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES		D		2.C	5,500,000	112.5990	6,192,964	5,500,000	5,500,000					4.230	4.230	MS	66,564	232,625	06/18/2014	09/18/2026
Q3383#-AB-5	STAR ENTERTAINMENT GROUP 5.69% Due 6/15/2021 JD15		D		2.C PL	10,000,000	102.1060	10,210,637	10,000,000	10,000,000					5.690	5.690	JD	25,289	599,833	05/05/2011	06/15/2021
Q3393*-AH-4	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2.B	12,000,000	108.8340	13,060,051	12,000,000	12,000,000					3.710	3.710	MN	56,887	445,200	02/13/2013	05/15/2025
Q3393*-AK-7	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2.B	20,000,000	102.9990	20,599,741	20,000,000	20,000,000					3.110	3.110	FA	229,794	622,000	05/14/2015	08/18/2022
Q3393*-AL-5	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2.B	12,000,000	107.9240	12,950,897	12,000,000	12,000,000					3.440	3.440	FA	152,507	412,800	05/14/2015	08/18/2025
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SENIOR NOTES		D		1.G	13,000,000	112.5480	14,631,269	13,000,000	13,000,000					3.740	3.740	MS	149,912	486,200	05/08/2014	09/10/2026
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD GUARANTEED SR NOTES		D		1.G	18,000,000	109.3720	19,687,033	18,000,000	18,000,000					3.090	3.090	JD	30,900	556,200	03/19/2015	06/11/2027
Q3915*-AC-4	FLETCHER BUILDING LIMITED SENIOR NOTES		D		2.C	9,000,000	106.5700	9,591,320	9,000,000	9,000,000					3.700	3.700	JJ	148,925	355,500	04/28/2016	07/20/2026
Q3915*-AD-2	FLETCHER BUILDING LIMITED SENIOR NOTES		D		2.C	18,000,000	105.8810	19,058,553	18,000,000	18,000,000					3.800	3.800	JJ	305,900	729,000	04/28/2016	07/20/2028
Q3917#-AA-2	FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES		D		2.B PL	4,000,000	109.3640	4,374,575	4,000,000	4,000,000					4.170	4.170	MS	47,723	166,800	06/12/2014	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES		D		2.B PL	13,000,000	112.8140	14,665,865	13,000,000	13,000,000					4.270	4.270	MS	158,820	555,100	06/12/2014	09/18/2026
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LI SENIOR NOTES		D		1.G	11,000,000	112.5140	12,376,532	11,000,000	11,000,000					3.550	3.550	MS	104,133	390,500	08/19/2014	09/25/2029
Q3920#-AL-3	FONTERRA CO-OPERATIVE GR LTD FONTERRA CO-OPERATIVE GR LTD		D		1.G FE	11,000,000	116.1930	12,781,263	11,000,000	11,000,000					4.090	4.090	JD	16,246	449,900	12/26/2018	12/18/2028
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES		D		2.B FE	11,088,231	108.7580	12,059,334	11,088,231	11,088,231					3.780	3.780	MJSD	4,657	419,135	03/17/2015	06/27/2027
Q4822#-AA-4	ISPT FINANCE PTY LTD. ISPT FINANCE PTY LTD.		B		1.G YE	19,528,600	99.9930	22,311,056	22,312,600	22,312,600				1,951,700	3.380	3.380	FA	257,673	680,210	09/09/2019	08/28/2029
Q5000*-AA-9	ICPF FINANCE PTY LTD SERIES A GUARANTEED SENIOR NOT		D		1.G FE	15,000,000	107.6630	16,149,480	15,000,000	15,000,000					3.310	3.310	JD	23,446	496,500	01/02/2017	12/14/2028
Q5011#-AB-0	HOTEL PROPERTIES INVESTMENT HOTEL PROPERTIES LIMITED		B		2.C PL	23,625,000	107.3390	24,776,055	23,082,000	23,082,000				2,019,000	5.070	5.070	FA	455,100	1,054,881	06/22/2017	08/11/2027
Q5601@-AA-0	LENDLEASE INTERNATIONAL LENDLEASE INTERNATIONAL TOWERS		D		2.A FE	8,000,000	113.1590	9,052,685	8,000,000	8,000,000					4.300	4.300	AO	78,356	344,000	04/17/2019	04/09/2029
Q5995*-AB-4	MERIDIAN FINCO PTY LTD SENIOR GUARANTEED NOTES		D		2.A FE	18,000,000	112.9670	20,334,136	18,000,000	18,000,000					3.920	3.920	MS	203,840	705,575	06/03/2014	09/17/2026
Q6235#-AT-9	MIRVAC GROUP FINANCE LIMITED MIRVAC GROUP FINANCE LIMITED		D		1.G PL	6,000,000	113.7010	6,822,073	6,000,000	6,000,000					4.080	4.080	MS	70,040	244,800	06/26/2019	09/18/2030
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR SECURED NOTE		D		2.B	7,000,000	107.1010	7,497,040	7,000,000	7,000,000					3.340	3.340	AO	40,266	233,800	03/19/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR SECURED NOTE		D		2.B FE	4,000,000	108.2990	4,331,951	4,000,000	4,000,000					3.440	3.440	AO	23,698	137,600	03/19/2015	04/29/2027
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINAN GUARANTEED SENIOR SECURED NOT		D		2.B	10,000,000	106.5180	10,651,787	10,000,000	10,000,000					3.080	3.080	MS	89,833	308,000	06/30/2016	09/16/2026
Q6518@-AE-2	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS		D		2.B FE	24,000,000	109.1200	26,188,786	24,000,000	24,000,000					3.550	3.550	AO	177,500	852,000	10/24/2017	10/16/2027
Q6518@-AF-9	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS		D		2.B FE	12,000,000	109.7000	13,164,023	12,000,000	12,000,000					3.650	3.650	AO	91,250	438,000	10/24/2017	10/16/2029
Q6568@-AA-9	ENDEAVOUR ENERGY ENDEAVOUR ENERGY		D		2.A	17,000,000	111.5690	18,966,805	17,000,000	17,000,000					3.500	3.500	AO	145,444	595,000	02/21/2018	02/14/2028
Q6568@-AB-7	ENDEAVOUR ENERGY ENDEAVOUR ENERGY		D		2.A	8,000,000	112.7550	9,020,432	8,000,000	8,000,000					3.600	3.600	AO	70,400	288,000	02/21/2018	02/14/2030
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT LIMITED) GTD		D		2.B	5,000,000	109.2110	5,460,526	5,000,000	5,000,000					3.730	3.730	MS	55,432	186,500	05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT) GTD SEN SEC		D		2.B	9,000,000	110.5900	9,953,092	9,000,000	9,000,000					3.830	3.830	MS	102,453	344,700	05/05/2015	09/14/2027
Q7160#-AF-6	ORICA LTD GUARANTEED SENIOR NOTES		D		2.B FE	9,992,540	105.6590	10,565,891	10,000,000	9,997,837		1,117			4.630	4.643	AO	84,883	463,000	08/21/2015	10/25/2022
Q7160#-AJ-8	ORICA LTD SR NOTES		D		2.B FE	22,000,000	108.2360	23,811,961	22,000,000	22,000,000					4.590	4.590	MS	288,915	1,009,800	08/07/2013	09/18/2023
Q7160#-AL-3	ORICA LTD SENIOR NOTES		D		2.B FE	6,000,000	113.5490	6,812,923	6,000,000	6,000,000					4.330	4.330	MN	41,857	259,800	02/22/2017	05/03/2027
Q7160#-AP-4	ORICA LTD Q7160#AP4		D		2.B	7,000,000	106.9400	7,485,795	7,000,000	7,000,000					3.400	3.400	AO	44,294	79,333	06/11/2020	10/24/2030
Q7397#-AN-4	PRATT FINANCE PTY. LTD. SENIOR NOTES SERIES G		D		2.B PL	7,000,000	109.7560	7,682,944	7,000,000	7,000,000					5.420	5.420	JJ	177,053	379,400	05/17/2011	07/13/2023

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
Q7397#-AQ-7	PRATT FINANCE PTY. LTD. SENIOR NOTES		D		2.B PL	13,000,000	109.5860	14,246,235	13,000,000	13,000,000					4.480	4.480	MN	92,213	582,400	04/22/2014	05/04/2024
Q7397#-AS-3	PRATT FINANCE PTY. LTD. SENIOR NOTES		D		2.B PL	8,000,000	110.3640	8,829,084	8,000,000	8,000,000					3.790	3.790	JJ	141,493	303,200	03/11/2015	07/13/2027
Q7794#-AB-9	QPH FINANCE CO. PTY LIMITED GTD SR SECURED NOTES		D		2.B FE	23,000,000	104.0830	23,938,996	23,000,000	23,000,000					3.980	3.980	FA	328,018	915,400	06/28/2012	08/22/2022
Q7795#-AA-0	QIC FINANCE QIC FINANCE SHOPPING CENTER FU		D		1.G	9,652,700	111.3560	11,135,577	10,000,000	9,735,092		34,414			3.860	4.330	JJ	181,206	390,997	06/28/2018	07/12/2027
Q7795#-AB-8	QIC FINANCE QIC FINANCE (SHOPPING CTR FD)		D		1.G	27,000,000	112.5190	30,380,142	27,000,000	27,000,000					3.960	3.960	JJ	504,900	1,082,697	07/28/2017	07/11/2029
Q7795*-AA-4	QIC FINANCE PROPERTY FUND LTD QIC FINANCE PROPERTY FUND LTD		D		1.F	8,000,000	111.7430	8,939,437	8,000,000	8,000,000					3.670	3.670	FA	117,440	293,600	08/14/2019	08/07/2029
Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD		B		1.G FE	54,685,883	102.5810	62,707,074	61,129,331	61,129,331				5,347,029	4.230	4.250	MJSD	7,183	2,343,292	05/31/2019	03/31/2042
Q8501*-AE-9	SCA PROPERTY GROUP SCA PROPERTY GROUP		D		2.A FE	11,000,000	116.9290	12,862,216	11,000,000	11,000,000					4.610	4.610	MS	153,539	507,070	06/12/2018	09/12/2031
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES		D		1.G FE	17,000,000	106.8550	18,165,400	17,000,000	17,000,000					3.090	3.090	FA	185,314	525,340	07/12/2016	08/24/2026
Q8773@-AK-4	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES		D		1.G FE	5,000,000	106.9200	5,346,019	5,000,000	5,000,000					3.190	3.190	FA	56,268	159,520	07/12/2016	08/24/2028
Q8773@-AT-5	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND TRUST MANAGEMENT LTD		D		1.G	10,000,000	111.3430	11,134,254	10,000,000	10,000,000					3.810	3.810	AO	64,558	381,020	05/07/2019	04/30/2029
Q8806#-AB-3	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2.C FE	15,000,000	112.0170	16,802,580	15,000,000	15,000,000					4.720	4.720	JD	37,367	730,519	06/20/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2.C FE	3,000,000	113.4610	3,403,829	3,000,000	3,000,000					4.820	4.820	JD	7,632	149,119	06/20/2018	06/12/2030
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D		2.B FE	12,000,000	111.1990	13,343,936	12,000,000	12,000,000					4.165	4.165	MS	137,445	499,200	07/01/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D		2.B FE	12,000,000	113.2620	13,591,417	12,000,000	12,000,000					4.260	4.260	MS	140,580	511,200	07/01/2015	09/22/2027
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED		D		2.B FE	4,000,000	108.4090	4,336,365	4,000,000	4,000,000					3.450	3.450	JD	4,217	138,000	10/19/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED		D		2.B FE	4,000,000	108.6360	4,345,455	4,000,000	4,000,000					3.550	3.550	JD	4,339	142,000	01/02/2017	12/20/2028
Q9194@-AA-5	TRANSPOWER NEW ZEALAND LIMITED 3.43% Due 10/13/2021 A013		D		1.D	20,000,000	102.0380	20,407,607	20,000,000	20,000,000					3.430	3.430	AO	148,633	686,000	09/21/2011	10/13/2021
Q9328*-AA-6	UNISON NETWORKS LIMITED 3.78% Due 10/31/2021 A031		D		2.A	10,000,000	102.1870	10,218,687	10,000,000	10,000,000					3.780	3.780	AO	64,050	378,000	08/30/2011	10/31/2021
Q9328*-AB-4	UNISON NETWORKS LIMITED 3.98% Due 10/31/2023 A031		D		2.A	3,000,000	107.9050	3,237,143	3,000,000	3,000,000					3.980	3.980	AO	20,232	119,400	08/30/2011	10/31/2023
Q9389#-AF-7	VECTOR LIMITED VECTOR LIMITED		D		2.B FE	12,000,000	108.7380	13,048,586	12,000,000	12,000,000					3.490	3.490	AO	76,780	418,800	11/10/2017	10/25/2027
Q9389#-AG-5	VECTOR LIMITED VECTOR LIMITED		D		2.B FE	6,000,000	109.2240	6,553,448	6,000,000	6,000,000					3.590	3.590	AO	39,490	215,400	11/14/2017	10/25/2029
Q9395*-AA-4	VICINITY CENTRES 3.86% Due 12/21/2025 JD21		D		1.F	20,000,000	111.1670	22,233,346	20,000,000	20,000,000					3.860	3.860	JD	21,444	772,000	09/24/2015	12/21/2025
Q9395@-AA-2	WAYPOINT REIT WAYPOINT REIT		D		2.A FE	25,000,000	103.6320	25,908,090	25,000,000	25,000,000					2.890	2.890	AO	124,431		08/13/2020	10/29/2027
Q9395@-AC-8	WAYPOINT REIT WAYPOINT REIT		D		2.A FE	22,000,000	104.8260	23,061,690	22,000,000	22,000,000					3.330	3.330	AO	126,170		08/13/2020	10/29/2032
Q9749#-AF-2	WESTRAC PTY 5.19% Due 6/7/2023 JD7		D		2.B PL	5,000,000	109.1330	5,456,633	5,000,000	5,000,000					5.190	5.190	JD	17,300	259,500	03/28/2011	06/07/2023
Q9749#-AG-0	WESTRAC PTY 5.19% Due 7/7/2023 JJ7		D		2.B PL	4,000,000	109.1330	4,365,306	4,000,000	4,000,000					5.190	5.190	JJ	100,340	207,575	03/28/2011	07/07/2023
Q9749#-AL-9	WESTRAC PTY WESTRAC PTY		D		2.B PL	7,000,000	107.4610	7,522,252	7,000,000	7,000,000					3.310	3.310	JJ	111,988		05/22/2020	07/07/2027
Q9749#-AM-7	WESTRAC PTY WESTRAC PTY		D		2.B PL	2,000,000	109.2570	2,185,140	2,000,000	2,000,000					3.660	3.660	JJ	35,380		05/22/2020	07/07/2032
Q9883#-AA-9	Z ENERGY LIMITED Z ENERGY LIMITED		D		2.C PL	15,000,000	107.3260	16,098,916	15,000,000	15,000,000					3.830	3.830	JJ	282,463	574,500	01/11/2018	01/04/2026
Q9883#-AB-7	Z ENERGY LIMITED Z ENERGY LIMITED		D		2.C PL	8,000,000	107.5300	8,602,386	8,000,000	8,000,000					4.040	4.040	JJ	158,907	323,200	01/11/2018	01/04/2028
R3000#-AE-1	HAFSLUND E-CO AS HAFSLUND E-CO AS		B		1.G	29,227,520	101.3280	28,937,041	28,557,690	28,557,690				(669,830)	2.960	2.960	JJ	361,604	398,708	02/19/2020	07/27/2027
R6237@-AA-9	NORSPAN LNG VI AS NORSPAN LNG VI AS		D		2.C PL	15,000,000	101.6570	15,248,605	15,000,000	15,000,000					2.680	2.681	MS	78,167		09/17/2020	05/28/2030
W1004@-AA-5	AKELIUS RESIDENTIAL PRPTY AV AKELIUS RESIDENTIAL PROPERTY A		D		2.B FE	18,000,000	112.3910	20,230,460	18,000,000	18,000,000					5.110	5.110	JJ	442,015	919,800	01/14/2019	01/08/2026
W2469*-AC-9	ELEKTA AB SENIOR NOTES		D		2.C PL	4,000,000	101.1140	4,044,566	4,000,000	4,000,000					5.110	5.110	MN	32,363	204,400	05/04/2011	05/04/2021
W2469*-AD-7	ELEKTA AB 5.21% Due 5/4/2023 MN4		D		2.C PL	10,270,200	107.5930	10,759,256	10,000,000	10,092,741		(36,601)			5.210	4.786	MN	82,492	521,000	08/17/2015	05/04/2023
W2710@-AB-6	ELLEVIO AB SWEDISH KRONA SECURED NOTES		B		2.B FE	19,999,967	106.3210	21,839,797	20,541,443	20,541,443				2,495,454	2.780	2.779	FA	191,937	516,285	09/08/2016	10/26/2028
W7000#-AB-2	NORDION ENERGI AB NORDION ENERGI AB		B		2.B	29,394,400	102.5190	34,890,598	34,033,160	34,033,160				4,638,760	2.380	2.380	JJ	355,495	380,130	02/10/2020	01/23/2032
X4771#-AA-7	LANDSNET HF SENIOR UNSECURED NOTES		D		2.B	5,000,000	102.6460	5,132,279	5,000,000	5,000,000					3.960	3.960	JD	1,650	198,000	01/06/2017	12/28/2021
X4771#-AB-5	LANDSNET HF SENIOR UNSECURED NOTES		D		2.B	5,000,000	103.1600	5,158,025	5,000,000	5,000,000					3.960	3.960	MS	62,700	197,970	12/07/2016	03/07/2022
X4771#-AE-9	LANDSNET HF SENIOR UNSECURED NOTES		D		2.B	9,000,000	115.0680	10,356,117	9,000,000	9,000,000					4.610	4.610	JD	3,458	414,900	01/06/2017	12/28/2026
X4771#-AF-6	LANDSNET HF SENIOR UNSECURED NOTES		D		2.B	8,000,000	115.2680	9,221,410	8,000,000	8,000,000					4.610	4.610	MS	116,787	368,770	12/07/2016	03/07/2027
X4771#-AJ-8	LANDSNET hf LANSNET hf		D		2.B	7,000,000	110.4640	7,732,507	7,000,000	7,000,000					3.750	3.750	FA	95,521	131,220	02/28/2020	02/20/2030

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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
X5151*-AD-2	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER		D		2.B FE	4,000,000	103.2260	4,129,027	4,000,000	4,000,000					4.010	4.010	MS	50,348	160,400	03/14/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER		D		2.B FE	5,000,000	106.0980	5,304,895	5,000,000	5,000,000					4.120	4.120	MS	64,661	206,000	03/14/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER		D		2.B FE	1,000,000	110.9820	1,109,821	1,000,000	1,000,000					4.300	4.300	MS	13,497	43,000	03/14/2018	03/08/2025
X5151*-AG-5	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER		D		2.B FE	2,000,000	114.7680	2,295,352	2,000,000	2,000,000					4.410	4.410	MS	27,685	88,200	03/14/2018	03/08/2028
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED NOTES		D		2.C FE	5,423,366	107.1560	5,811,451	5,423,366	5,423,366					4.960	4.960	MN	34,372	268,999	11/29/2013	11/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						39,327,602,756	XXX	44,979,698,818	38,352,452,728	39,318,059,051	(415,251)	(29,949,917)		88,118,514	XXX	XXX	XXX	355,106,508	1,334,668,335	XXX	XXX
000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1			4	3.B FM	307,921	100.0000	290,921	290,921	306,068		1,332			5.500	2.797	MON	1,333	15,947	10/19/2010	10/25/2033
004421-EB-5	ACE 2004-HE4 SERIES 2004HS1 CLASS M2			4	1.D FM	3,329,578	99.9730	3,386,357	3,387,268	3,338,263		4,383			1.945	2.099	MON	1,281	84,290	09/21/2018	02/25/2034
02660T-DM-2	American Home Mortgage Investm SERIES 20051 CLASS M1			4	1.D FM	11,131,273	94.3160	11,632,705	12,333,820	11,215,613		84,340			1.000	2.208	MON	2,399	129,664	02/28/2020	06/25/2045
05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1			4	1.A FM	739,992	102.3740	788,339	770,061	743,938		1,545			2.607	3.819	MON	1,703	28,316	08/29/2013	11/25/2033
05950D-AD-2	Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1			4	1.D FM	804,654	96.7970	819,876	847,004	808,343		881			4.255	5.552	MON	3,003	32,871	11/16/2017	06/20/2036
05951U-AE-1	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1			4	1.D FM	1,348,459	99.1390	1,623,799	1,637,908	1,377,637		4,439			5.834	10.260	MON	7,963	85,138	01/14/2015	10/25/2036
06051G-DM-8	BAFC 2004-2 Adj % Due 5/25/2035 Mo-1			4	1.D FM	445,332	101.6700	450,374	442,978	444,842		(181)			3.631	3.463	MON	1,343	17,762	09/30/2013	05/25/2035
07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1			4	1.D FM	435,843	97.1780	430,061	442,551	436,517		319			1.000	1.317	MON	74	6,720	03/28/2018	04/25/2034
07386H-JU-6	BALTA 2003-3 Flt % Due 7/25/2034 Mo-25			4	1.A FM	86,825	99.8970	91,156	91,250	90,045		986			0.788	2.369	MON	14	1,190	01/17/2014	07/25/2034
07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1			4	1.D FM	12,123,594	94.4410	12,277,309	13,000,000	12,271,567		107,564			0.865	1.759	MON	2,194	179,875	12/18/2019	08/25/2035
073879-CV-8	Bear Stearns Asset Backed Secu SERIES 2004HE6 CLASS M2			4	1.D FM	1,040,381	102.3660	1,065,330	1,040,707	1,040,444		24			2.020	2.032	MON	409	25,706	10/26/2017	08/25/2034
126673-WH-5	CWHEL 2004-I A			4	1.D FM	2,007,500	99.3570	2,185,847	2,200,000	2,160,551		41,133			0.858	2.906	MON	367	38,216	03/28/2017	07/25/2035
12668A-VL-6	CWALT 2005-56 Flt % Due 12/25/2035 Mo-25			4	1.D FM	862,149	95.3570	933,560	979,020	876,476		4,688			0.668	4.148	MON	127	11,552	02/06/2015	12/25/2035
12668B-RC-9	CWALT 2006-OC2			4	1.D FM	4,909,375	99.5200	5,868,832	5,897,147	5,035,611		29,961			0.348	3.565	MON	399	58,497	03/29/2017	02/25/2036
12668U-AG-6	Countrywide Asset-Backed Certi SERIES 20073 CLASS 2A3			4	1.D FM	6,216,843	85.8420	5,832,436	6,794,364	6,229,527		12,684			0.355	0.918	MON	473	12,911	06/29/2020	05/25/2047
126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2			4	1.D FM	4,287,441	97.0790	4,225,604	4,352,732	4,291,081		2,723			0.985	1.074	MON	834	65,600	07/26/2019	08/25/2047
126697-AF-8	CWL 2007-12 Flt % Due 8/25/2047 Mo-25			4	1.D FM	8,850,000	96.6670	11,599,980	12,000,000	9,544,199		(390,217)			1.498	3.683	MON	1,997	243,412	08/08/2016	08/25/2047
12669E-G6-7	CWHL 2003-50 Adj % Due 1/19/2034 Mo-1			4	1.D FM	440,093	100.0000	446,229	446,229	440,532		(156)			2.746	3.477	MON	1,030	16,235	08/08/2013	01/19/2034
12669F-WD-1	CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1			4	2.B FM	652,104	106.6370	679,055	636,793	649,888		1,374			5.250	4.414	MON	2,786	34,065	04/23/2012	05/25/2034
144526-AC-4	Carrington Mortgage Loan Trust SERIES 2007RFC1 CLASS A3			4	1.D FM	8,812,812	94.8200	9,433,271	9,948,609	9,109,727		131,992			0.285	1.546	MON	473	78,748	03/19/2018	12/25/2036
144531-BE-9	CARR 2006-NC1			4	1.D FM	4,539,778	95.3170	6,016,213	6,311,822	4,875,405		128,911			1.315	3.722	MON	1,614	116,417	05/04/2017	02/25/2035
144531-DP-2	CARR 2006-NC1 SERIES 2005NC5 CLASS M2			4	1.D FM	9,293,750	97.1980	9,719,781	10,000,000	9,369,451		44,010			0.645	1.103	MON	1,075	141,510	01/16/2019	10/25/2035
144531-EY-2	CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25			4	1.D FM	4,271,660	95.9710	4,318,691	4,500,000	4,319,099		41,007			0.548	1.511	MON	274	47,580	10/30/2019	01/25/2036
144531-FP-0	CARR 2006-NC1 SERIES 2006OPT1 CLASS M2			4	1.D FM	5,603,250	92.8370	5,802,295	6,250,000	5,698,013		45,607			0.505	1.228	MON	614	61,191	05/24/2019	02/25/2036
144538-AC-9	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3			4	1.D FM	9,127,727	97.6150	9,342,130	9,570,356	9,166,970		30,454			0.295	0.764	MON	471	76,732	08/29/2019	04/25/2036
144538-AD-7	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A4			4	1.D FM	7,875,000	90.6870	9,068,669	10,000,000	7,946,231		71,231			0.395	2.254	MON	774	21,343	06/25/2020	04/25/2036
144539-AD-5	CARR 2006-NC5 SERIES 2006NC5 CLASS A4			4	1.D FM	1,727,250	82.5090	1,732,679	2,100,000	1,745,058		17,808			0.365	1.570	MON	107	14,584	02/05/2020	01/25/2037
144539-AE-3	CARR 2006-NC5 SERIES 2006NC5 CLASS A5			4	1.D FM	1,681,920	99.7660	1,778,338	1,782,504	1,699,906		7,605			0.205	0.723	MON	61	12,650	09/13/2018	01/25/2037
14453F-AD-1	Carrington Mortgage Loan Trust SERIES 2006NC2 CLASS A4			4	1.D FM	10,039,375	95.5000	10,505,000	11,000,000	10,224,815		78,278			0.385	1.058	MON	706	98,309	06/20/2018	06/25/2036
14453M-AD-6	Carrington Mortgage Loan Trust SERIES 2006NC4 CLASS A4			4	1.D FM	8,375,000	82.9690	8,296,887	10,000,000	8,481,759		106,759			0.385	1.727	MON	645	89,377	01/02/2020	10/25/2036
14454E-AD-3	Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS A4			4	1.D FM	5,472,188	91.1720	5,470,304	6,000,000	5,543,014		35,626			0.435	1.017	MON	363	56,693	08/24/2018	06/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	Carrington Mortgage Loan Trust SERIES 2007HE1																				
14454E-AE-1	CLASS M1			4	1.D FM	6,117,428	84.1200	6,654,764	7,911,000	6,204,758		87,330			0.435	2.150	MON	478	60,105	02/11/2020	06/25/2037
152314-JW-1	CXHE 2003-B SERIES 2004B CLASS M2			4	1.D FM	1,583,984	98.1340	1,582,612	1,612,710	1,589,779		2,180			0.895	1.088	MON	241	22,821	01/11/2018	03/25/2034
152314-JY-7	CXHE 2003-B SERIES 2004B CLASS M4			4	1.D FM	819,819	99.8480	819,186	820,435	819,945		44			1.533	1.546	MON	245	16,953	09/20/2017	03/25/2034
152314-JZ-4	CXHE 2003-B SERIES 2004B CLASS M5			4	1.D FM	727,223	99.8940	745,794	746,588	728,860		1,636			1.720	2.061	MON	214	16,861	01/17/2020	03/25/2034
152314-PS-3	CXHE 2003-B Flt % Due 10/25/2035 Mo-25			4	1.D FM	1,155,268	95.1350	1,340,580	1,409,132	1,234,977		26,370			0.848	4.345	MON	133	24,262	07/21/2017	10/25/2035
161546-FX-9	CFAB 2003-4 5.159% Due 11/25/2032 Mo-1			4	1. FM	0	0.0000								5.159	0.000	MON			12/01/2019	11/25/2032
161546-FX-9	CFAB 2003-4 5.159% Due 11/25/2032 Mo-1			4	1.D FM	511,891	100.0000	532,527	532,527	522,008		1,994			5.159	6.058	MON	2,289	24,257	09/28/2015	11/25/2032
161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1			4	1.A FM	195	100.9430	199	197	195					3.160	3.389	MON	1	8	03/20/2014	02/25/2037
161630-AU-2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1			4	1.D FM	505,181	101.1110	526,230	520,446	506,423		(1,327)			3.385	4.302	MON	1,468	22,863	06/06/2014	02/25/2037
161630-AY-4	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1			4	1.D FM	1,094,389	100.8930	1,113,097	1,103,239	1,095,366		636			3.715	3.884	MON	3,430	43,770	01/17/2014	02/25/2037
16165M-AF-5	CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1			4	1.D FM	4,437,039	100.9290	4,884,252	4,839,306	4,480,567		10,817			4.816	6.774	MON	19,420	235,216	04/22/2016	09/25/2036
16678R-AV-9	CCMFC 2004-1A			4	1.D FM	2,101,922	97.0550	2,188,276	2,254,681	2,111,753		3,405			0.718	2.855	MON	1,391	42,632	10/10/2018	01/25/2035
172973-5E-5	CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1			4	1.A FM	272,477	98.6220	305,155	309,419	272,491					5.500	8.181	MON	1,418	16,999	03/24/2008	02/25/2036
	Citigroup Mortgage Loan Trust SERIES 2004HYB4																				
17307G-MC-9	CLASS AA			4	1.D FM	395,217	95.0490	387,768	407,966	395,784		339			0.475	1.588	MON	32	3,934	10/24/2018	12/25/2034
	Citigroup Mortgage Loan Trust SERIES 2006AMC1																				
17309P-AB-2	CLASS A2B			4	1.D FM	4,088,933	90.9530	4,075,612	4,481,023	4,140,620		26,522			0.305	1.146	MON	266	36,385	10/18/2018	09/25/2036
	Citigroup Mortgage Loan Trust SERIES 2006AR9 CLASS																				
17310R-AG-4	1M3			4	1.D FM	2,469,000	97.8890	2,416,869	2,469,000	2,469,000					1.295	1.298	MON	533	59,547	03/27/2018	11/25/2036
22541S-AX-6	CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1			4	1.D FM	3,475,231	100.0000	3,782,564	3,782,564	3,513,502		10,010			5.922	8.273	MON	18,666	165,651	03/02/2016	02/25/2034
22541S-GE-2	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1			4	3.B FM	552,297	100.0000	523,040	523,040	544,981		(3,627)			5.250	4.211	MON	2,288	27,460	06/01/2011	06/25/2034
22541S-GJ-1	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1			4	2.B FM	454,952	100.0000	439,037	439,037	450,963		(2,050)			5.250	4.559	MON	1,921	23,049	07/08/2011	06/25/2034
225470-EC-3	CSFB 2005-10 Flt % Due 11/25/2035 Mo-25			4	1.D FM	3,336,620	73.7410	3,226,812	4,375,895	3,478,909		28,867			0.848	5.897	MON	618	58,533	04/16/2015	11/25/2035
	Countrywide Asset-Backed Certi SERIES 2006BC3																				
23242H-AF-9	CLASS M2			4	1.D FM	1,752,500	88.5320	1,770,637	2,000,000	1,774,559		17,271			0.465	1.444	MON	155	22,782	08/22/2019	02/25/2037
25150U-AA-6	DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1			4	1.D FM	6,423,817	94.0520	6,714,810	7,139,458	6,518,987		26,069			1.379	3.491	MON	8,207	178,969	06/25/2019	04/25/2047
29256P-AJ-3	ECR 2005-3			4	1.D FM	5,297,276	94.9240	5,865,076	6,178,707	5,686,405		116,354			1.108	5.044	MON	1,331	100,698	03/22/2017	10/25/2035
	Equifirst Mortgage Loan Trust SERIES 20042 CLASS																				
29445F-BM-9	M5			4	1.D FM	958,903	100.0180	961,478	961,306	959,527		225			2.020	2.053	MON	378	24,654	09/06/2017	10/25/2034
32027E-AH-4	FFML 2006-FF5			4	1.D FM	5,062,388	88.1680	7,001,413	7,941,000	5,501,998		171,950			0.415	2.904	MON	641	79,841	05/10/2017	04/25/2036
32027N-JT-9	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1			4	1.D FM	303,550	96.7850	298,807	308,733	304,509		381			0.865	1.048	MON	37	4,272	05/29/2018	08/25/2034
32027N-PJ-4	FIRST FRANKLIN BANK SERIES 2004FFH4 CLASS M7			4	1.D FM	2,004,688	100.0180	2,000,355	2,000,000	2,001,850		(881)			2.620	2.590	MON	1,019	63,569	06/15/2017	01/25/2035
32027N-WP-2	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5			4	1.D FM	713,411	95.7690	717,301	748,988	719,745		2,998			0.505	1.137	MON	53	10,369	09/19/2018	11/25/2035
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1			4	1.D FM	83,985	100.0000	83,305	83,305	83,771		(101)			2.787	2.626	MON	193	3,067	12/07/2011	10/25/2033
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1			4	2.B FM	158,383	100.0000	154,853	154,853	157,357		(512)			2.787	2.377	MON	359	5,701	12/10/2012	10/25/2033
3622M8-AE-6	GSAMP Trust SERIES 2006HE8 CLASS A2D			4	1.D FM	2,753,469	85.7600	2,744,320	3,200,000	2,814,508		29,689			0.375	1.302	MON	233	28,273	06/24/2019	01/25/2037
362334-ED-2	GSAMP 2006-HE2 SERIES 2006NC1 CLASS M1			4	1.D FM	7,755,000	94.8800	7,590,425	8,000,000	7,810,684		24,027			0.505	0.789	MON	786	85,684	05/16/2018	02/25/2036
362334-LK-8	GSAMP 2006-HE2			4	1.D FM	14,385,058	90.5470	16,458,699	18,177,000	15,037,205		179,965			0.478	2.066	MON	1,689	188,967	01/08/2020	03/25/2046
36242D-2B-8	GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25			4	1.D FM	6,290,889	97.0580	7,579,009	7,808,706	6,787,210		(303,158)			1.123	2.986	MON	974	128,461	04/30/2015	04/25/2035
36242D-5W-9	GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1			4	1.A FM	287,917	105.0610	303,246	288,639	287,917					5.500	5.535	MON	1,323	15,875	09/30/2009	06/25/2035
36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1			4	1.A FM	26,827	100.0000	26,146	26,146	26,146					5.000	4.455	MON	109	1,417	03/26/2010	05/25/2043
36242D-EY-5	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1			4	1.A FM	749,753	100.0000	724,995	724,995	746,171		4,447			5.000	3.801	MON	3,021	36,250	05/06/2011	09/25/2034
36242D-FG-3	GSAMP 2005-AHL			4	1.D FM	1,342,528	100.0000	1,363,866	1,363,866	1,344,057		468			5.897	6.341	MON	6,702	65,362	05/25/2017	09/25/2034
36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1			4	2.B FM	161,347	98.4760	161,001	163,493	161,546		(34)			5.000	5.363	MON	681	8,175	01/05/2012	12/25/2034
36245E-AF-5	GSAMP 2006-HE7			4	1.D FM	9,020,000	88.4740	14,155,827	16,000,000	10,334,614		(178,347)			0.398	4.114	MON	1,238	144,638	01/24/2017	10/25/2046
40430H-DG-0	HASC 2006-OPT1			4	1.D FM	12,226,875	91.2790	13,691,888	15,000,000	12,712,641		179,034			0.588	1.782	MON	1,715	164,732	10/05/2017	12/25/2035
40430H-ED-6	HASC 2006-OPT1			4	1.D FM	4,096,297	86.1980	4,440,070	5,151,000	4,405,274		106,507			0.668	2.800	MON	669	64,746	11/02/2017	01/25/2036
	HSI Asset Securitization Corpo SERIES 20060PT4																				
40430K-AH-4	CLASS M1			4	1.D FM	6,821,250	91.4910	7,776,704	8,500,000	7,106,695		112,394			0.455	2.176	MON	645	82,052	03/06/2018	03/25/2036
43739H-AC-4	Homebanc Mortgage Trust SERIES 20062 CLASS M1			4	1.D FM	12,335,193	91.4650	12,104,423	13,234,000	12,448,368		113,175			0.475	1.235	MON	1,048	152,778	10/10/2019	12/25/2036
45071K-BM-5	IXIS 2005-HE2 Flt % Due 9/25/2035 Mo-25			4	1.D FM	21,768	100.0280	23,171	23,165	23,130		(35)			1.078	3.393	MON	3	370	11/16/2015	09/25/2035
45255R-AB-3	Impac Secured Assets Corp. SERIES 20063 CLASS A2			4	1.D FM	572,435	82.2490	567,254	689,680	592,803		9,438			0.345	1.997	MON	33	5,869	09/06/2018	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660N-B9-5	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1			4	1.D FM	469,421	100.0000	853,494	853,494	562,836		45,237			5.250	13.970	MON	3,734	22,404	03/03/2009	05/25/2034
45660N-VH-5	RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1			4	2.B FM	703,777	100.0000	688,290	688,290	700,539		911			5.750	5.145	MON	3,298	42,875	01/31/2012	11/25/2033
466247-HE-6	JPMMT 2005-S2 2A15 Adj % Due 12/25/2034 Mo-1			4	1.D FM	1,254,422	100.0000	1,413,433	1,413,433	1,282,618		4,184			2.715	7.360	MON	3,273	47,567	09/29/2016	12/25/2034
466247-HP-1	JPMMT 2005-S2 2A15 4 3/4% Due 11/25/2019 Mo-1			4	1.D FM	70,610	76.1090	52,937	69,555	69,555					4.750	4.394	MON	275	551	05/24/2011	02/25/2021
466247-K7-7	JPMMT 2005-S2 2A15 Adj % Due 11/25/2033 Mo-1			4	1.D FM	661,877	100.4950	666,448	663,168	661,903		22			2.531	2.552	MON	1,464	24,320	06/26/2012	11/25/2033
466247-LZ-4	JPMMT 2005-S2 2A15 Adj % Due 2/25/2035 Mo-1			4	1.D FM	254,658	100.0000	257,531	257,531	254,642		104			3.344	3.960	MON	718	10,253	03/18/2013	02/25/2035
466247-QA-4	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1			4	1.A FM	760,981	100.9690	771,250	763,845	761,250		139			2.643	2.720	MON	1,716	26,003	02/21/2013	06/25/2035
466247-QY-2	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1			4	1.D FM	930,590	102.2230	961,912	940,990	934,721		327			2.871	3.023	MON	2,284	35,376	06/02/2011	06/25/2035
466275-AC-8	JPALT 2007-S1 SERIES 2007S1 CLASS M1			4	1.D FM	3,585,277	78.3440	3,415,000	4,359,000	3,656,641		42,013			0.525	1.848	MON	439	44,150	06/12/2019	04/25/2047
46629Q-AX-4	JP Morgan Mortgage Acquisition SERIES 2006CH2 CLASS MV1			4	1.D FM	23,181,874	81.8350	23,201,974	28,352,000	23,521,330		285,840			0.355	1.650	MON	1,958	206,793	02/26/2020	10/25/2036
46630X-AH-1	JP Morgan Mortgage Acquisition SERIES 2007CH3 CLASS M2			4	1.D FM	19,374,350	89.3460	20,567,375	23,020,000	19,880,756		295,710			0.465	1.613	MON	1,785	224,570	03/15/2019	03/25/2037
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1			4	1.D FM	1,158,756	101.3990	1,188,118	1,171,725	1,160,513		824			3.109	3.383	MON	3,102	47,346	08/02/2013	04/21/2034
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1			4	2.B FM	171,704	101.3990	170,553	168,200	171,116		(248)			3.109	2.526	MON	445	6,796	02/05/2013	04/21/2034
576436-BY-4	MASD 2006-1 SERIES 20051 CLASS M2			4	1.D FM	1,060,137	99.8400	1,125,995	1,127,805	1,073,960		4,636			1.245	1.933	MON	234	26,335	07/12/2017	06/25/2043
576436-CW-7	MASD 2006-1 Flt % Due 1/25/2036 Mo-25			4	1.D FM	2,392,703	98.3330	2,851,898	2,900,246	2,748,155		69,917			0.798	5.723	MON	257	47,712	10/04/2016	01/25/2036
57643L-HS-8	MABS 2006-HE1 SERIES 20050PT1 CLASS M4			4	1.D FM	10,568,438	94.5430	10,476,241	11,080,931	10,669,361		45,186			0.895	1.302	MON	1,929	148,261	06/05/2018	03/25/2035
57643L-QV-1	MABS 2006-HE1 Flt % Due 1/25/2036 Mo-25			4	1.D FM	15,061,049	97.6980	18,971,018	19,418,000	17,409,721		(90,178)			0.518	3.138	MON	1,118	236,078	04/05/2018	01/25/2036
57643M-KK-9	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1			4	2.B FM	907,422	100.0000	902,767	902,767	906,404		139			5.500	5.303	MON	4,138	49,279	06/16/2011	05/25/2035
59020U-X7-5	MLMI 2005-A2 SERIES 2005HE3 CLASS A1B			4	1.D FM	7,575,575	91.4860	7,317,001	7,997,968	7,654,903		37,735			0.475	0.940	MON	528	136,946	08/29/2018	07/25/2036
61744C-XM-3	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C			4	1.D FM	625,006	98.6810	627,751	636,138	626,997		794			0.455	0.621	MON	56	8,157	02/20/2018	12/25/2035
61749B-AD-5	Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B			4	1.D FM	538,659	60.1110	502,123	835,332	578,851		17,971			0.255	4.288	MON	36	6,352	03/28/2018	10/25/2036
61913P-AA-0	MHL 2004-1 Flt % Due 11/25/2034 Mo-25			4	1.A FM	3,414,810	98.1660	3,514,176	3,579,818	3,469,776		26,584			0.928	2.111	MON	646	51,756	08/12/2014	11/25/2034
61913P-AB-8	MHL 2004-1			4	1.A FM	301,099	98.3090	315,111	320,531	306,250		2,886			0.973	3.089	MON	61	4,782	04/19/2017	11/25/2034
63860H-AE-9	NSTR 2007-A			4	1.D FM	9,329,396	94.0940	10,479,746	11,137,500	10,216,471		272,657			0.418	2.873	MON	905	102,959	03/22/2017	03/25/2037
64352V-JK-8	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 2/25/2035 Mo-25			4	1.D FM	1,256,855	98.8390	1,439,035	1,455,940	1,399,028		34,525			0.943	5.586	MON	153	18,149	11/18/2016	02/25/2035
64352V-KB-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20051 CLASS M2			4	1.D FM	889,985	95.2210	887,355	931,895	897,743		4,022			0.865	1.303	MON	157	12,888	03/06/2019	03/25/2035
64352V-KD-2	NEW CENTURY HOME EQ LOAN TRUST			4	1.D FM	4,027,717	95.3360	4,853,081	5,090,482	4,260,454		83,198			1.213	2.938	MON	1,201	88,427	11/01/2017	03/25/2035
64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1			4	1.D FM	6,336,891	102.3440	7,140,574	6,977,000	6,483,036		(32,908)			4.688	5.737	MON	27,256	322,096	07/24/2018	08/25/2035
64352V-MY-4	NEW CENTURY HOME EQ LOAN TRUST			4	1.D FM	2,660,625	95.9670	4,126,600	4,300,000	2,946,304		113,085			0.828	3.986	MON	692	72,717	03/30/2017	09/25/2035
64352V-NK-3	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 10/25/2035 Mo-25			4	1.D FM	1,245,000	98.0940	1,471,411	1,500,000	1,415,819		35,323			0.628	4.160	MON	105	20,767	12/07/2016	10/25/2035
64352V-QS-3	NEW CENTURY HOME EQ LOAN TRUST SERIES 20061 CLASS A2C			4	1.D FM	7,290,000	88.7980	7,991,793	9,000,000	7,552,516		129,839			0.425	1.778	MON	638	84,119	03/21/2018	05/25/2036
64360Y-AC-9	New Century Home Equity Loan T SERIES 20062 CLASS A2C			4	1.D FM	4,953,441	87.9620	5,049,043	5,740,000	5,071,751		57,160			0.395	1.329	MON	441	51,889	04/30/2018	08/25/2036
65106A-AR-4	NCMT 2006-1 Flt % Due 3/25/2036 Mo-25			4	1.D FM	9,729,441	95.1540	11,451,733	12,035,000	11,025,858		370,778			0.598	3.861	MON	800	144,245	12/04/2020	03/25/2036
65536M-AE-7	NHELI 2006-HE2			4	1.D FM	4,965,000	93.3930	5,603,577	6,000,000	5,604,083		191,252			0.478	3.736	MON	558	59,146	03/20/2017	03/25/2036
68383N-CZ-4	OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25			4	1.D FM	3,715,989	95.4140	3,786,853	3,968,866	3,787,610		22,358			0.478	2.995	MON	369	52,512	04/25/2018	12/25/2035
74160M-CS-9	PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1			4	1.A FM	1,648,916	100.0000	1,563,880	1,563,880	1,633,098		1,296			5.500	4.062	MON	7,168	85,806	10/21/2010	01/25/2034
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1			4	1.D FM	7,290,295	93.6100	7,508,601	8,021,138	7,349,049		33,981			0.505	1.025	MON	788	79,280	03/14/2019	08/25/2046
74924N-AE-7	Residential Asset Securities C SERIES 2007KS4 CLASS M1S			4	1.D FM	10,012,500	90.2960	10,158,328	11,250,000	10,209,796		90,080			0.505	1.292	MON	1,105	114,250	05/07/2018	05/25/2037
74924T-AD-6	Residential Asset Securities C SERIES 2006EMX7 CLASS A4			4	1.D FM	8,920,436	85.4430	9,073,688	10,619,566	9,217,569		112,736			0.385	1.718	MON	796	105,054	02/06/2018	08/25/2036
74924T-AD-6	Residential Asset Securities C SERIES 2006EMX7 CLASS A4			4	2. FM		0.0000								0.385	0.000	MON			12/25/2019	08/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S			4	1.D FM	11,605,450	86.3900	14,322,746	16,579,200	11,999,228		226,793			0.525	2.695	MON	1,693	162,130	02/07/2019	04/25/2037
754058-AK-1	Residential Asset Securities C SERIES 2005KS9 CLASS M7			4	1.D FM	1,725,938	99.9880	1,749,790	1,750,000	1,729,631		1,731			1.275	1.379	MON	434	41,669	06/20/2018	10/25/2035
75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS AI4			4	1.D FM	4,626,753	91.5970	4,931,436	5,383,858	4,754,829		53,951			0.395	1.627	MON	414	45,035	05/17/2018	11/25/2036
759950-AY-4	Renaissance Home Equity Loan T SERIES 20032 CLASS M1			4	1.D FM	1,783,903	100.0000	1,814,523	1,814,523	1,788,607		2,381			1.383	1.591	MON	488	32,623	11/02/2018	08/25/2033
76110W-TB-2	Residential Asset Securities C SERIES 2003KS7 CLASS MI1			4	1.D FM	722,163	100.0000	720,259	720,259	721,248		(351)			5.574	5.554	MON	3,346	33,493	06/13/2018	09/25/2033
761118-KU-1	RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25			4	1.D FM	3,307,416	96.1180	4,049,721	4,213,268	3,355,561		(22,886)			0.548	6.557	MON	449	61,775	01/09/2015	10/25/2045
805564-DV-0	SAST 2004-2 SERIES 19992 CLASS BF1			4	1.D FM	1,354,153	100.0000	1,364,386	1,364,386	1,356,023		857			8.410	8.728	MON	9,562	59,314	10/26/2018	05/25/2029
805564-QK-0	SAST 2004-2			4	1.D FM	737,745	95.7140	772,242	806,822	754,700		5,583			1.018	2.319	MON	160	12,132	12/07/2017	08/25/2035
805564-QL-8	SAST 2004-2 Flt % Due 8/25/2035 Mo-25			4	1.D FM	496,883	103.4660	537,979	519,956	503,422		1,879			1.948	2.617	MON	113	12,220	09/13/2016	08/25/2035
805564-SD-4	SAST 2004-2 Flt % Due 10/25/2035 Mo-25			4	1.D FM	7,252,327	97.3170	8,127,310	8,351,365	7,637,269		110,912			0.808	3.444	MON	750	109,072	11/15/2016	10/25/2035
80556A-AD-9	Saxon Asset Securities Trust SERIES 20063 CLASS A4			4	1.D FM	6,635,156	86.0920	6,456,869	7,500,000	6,694,285		59,129			0.385	1.350	MON	483	67,032	01/15/2020	10/25/2046
81375W-CU-8	Securitized Asset Backed Recei SERIES 20050P1 CLASS M3			4	1.D FM	726,679	96.8440	731,166	754,992	731,537		2,022			1.165	1.571	MON	147	11,847	04/19/2018	01/25/2035
83611M-JL-3	SVHE 2005-OPT4			4	1.D FM	6,708,431	92.6790	7,974,118	8,604,000	7,115,924		135,862			0.608	3.962	MON	1,017	101,416	03/30/2017	12/25/2035
83612C-AE-9	SVHE 2006-OPT5			4	1.D FM	9,656,468	91.3820	10,607,607	11,608,000	10,059,715		157,712			0.388	1.645	MON	876	103,749	05/24/2018	07/25/2036
83612H-AD-0	SVHE 2006-3 Flt % Due 11/25/2036 Mo-25			4	1.D FM	4,533,625	93.1020	5,553,562	5,965,000	5,357,663		150,229			0.398	5.683	MON	264	69,045	01/23/2020	11/25/2036
84751P-KW-8	Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1			4	1.D FM	4,900,567	96.2860	4,853,543	5,040,763	4,920,791		9,017			0.448	0.770	MON	251	63,603	06/05/2018	12/25/2036
863576-DN-1	SASC 2005-6 SERIES 2005WF4 CLASS M8			4	1.D FM	792,345	99.0000	782,097	790,000	791,935		(186)			2.770	2.758	MON	426	26,318	06/06/2018	11/25/2035
863579-BC-1	SARM 2004-12			4	1.D FM	5,922,813	93.5350	6,684,675	7,146,683	6,017,186		46,115			0.698	6.060	MON	970	86,522	01/25/2017	09/25/2034
86358E-MA-1	SAIL 2004-8 Flt % Due 9/25/2034 Mo-25			4	1.D FM	700,245	97.7700	764,684	782,123	740,276		10,794			1.078	3.827	MON	94	12,507	10/21/2016	09/25/2034
86359A-3E-1	SASC 2003-31A Adj % Due 10/25/2033 Mo-1			4	1.A FM	800,316	100.0000	803,832	803,832	800,814		341			2.508	2.583	MON	1,684	26,439	10/25/2012	10/25/2033
86359A-5A-7	SASC 2003-31A Adj % Due 11/25/2033 Mo-1			4	1.D FM	1,579,086	100.0000	1,569,766	1,569,766	1,577,261		(666)			2.890	2.701	MON	3,821	55,175	02/20/2014	11/25/2033
86359A-FD-0	SASC 2003-31A Flt % Due 12/25/2032 Mo-25			4	1.D FM	3,656,125	100.3930	4,141,583	4,125,388	4,068,428		93,318			1.798	6.251	MON	824	100,631	03/24/2016	12/25/2032
86359A-ZE-6	SASC 2003-31A			4	1.D FM	814,257	96.4390	835,940	866,807	835,599		6,935			3.150	5.206	MON	2,284	30,459	08/18/2017	06/25/2033
86359D-VX-2	SASC 2005-NC2 SERIES 2005AR1 CLASS M2			4	1.D FM	9,342,956	96.6490	9,318,389	9,641,503	9,381,600		29,177			0.605	0.928	MON	1,134	130,541	09/13/2019	09/25/2035
86359L-DX-4	SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19			4	1.A FM	1,333,654	96.1450	1,346,633	1,400,621	1,345,531		7,670			0.812	1.717	MON	379	18,250	08/13/2014	10/19/2034
86359L-FN-4	SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19			4	1.D FM	449,524	96.1260	449,555	467,674	452,624		1,406			0.852	1.598	MON	133	6,281	05/13/2014	04/19/2035
86361N-AD-3	Structured Asset Securities Co SERIES 2006GEL4 CLASS M1			4	1.D FM	1,968,661	96.7270	1,968,195	2,034,792	1,982,418		7,536			0.525	0.897	MON	208	25,701	03/05/2019	10/25/2036
86363W-AD-1	Structured Asset Securities Co SERIES 2007BC3 CLASS 1A4			4	1.D FM	10,928,125	87.9440	11,432,700	13,000,000	11,042,373		101,914			0.445	1.347	MON	1,125	124,163	09/26/2019	05/25/2047
86365D-AB-5	Structured Asset Securities Co SERIES 2007BC4 CLASS A2			4	1.D FM	876,563	91.1390	911,390	1,000,000	898,339		9,170			0.645	1.560	MON	125	11,598	01/25/2018	11/25/2037
881561-UK-8	TMTS 2005-8HE Flt % Due 7/25/2035 Mo-25			4	1.D FM	15,548,186	97.5530	20,463,997	20,977,238	17,867,443		711,389			0.748	3.398	MON	1,743	329,014	02/07/2017	07/25/2035
92925C-BH-4	WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25			4	1.D FM	999,469	96.9430	1,070,627	1,104,386	1,015,028		4,832			0.648	3.701	MON	139	18,380	10/07/2016	12/25/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						574,325,304	XXX	627,444,495	677,258,528	596,819,419		5,686,261			XXX	XXX	XXX	237,362	9,329,078	XXX	XXX
03027W-AJ-1	AMTT 2007-1A 3.07% Due 3/15/2023 Mo-15			2,4	1.A FE	4,500,000	101.8010	4,581,060	4,500,000	4,500,000					3.070	3.070	MON	6,140	138,150	03/06/2013	03/15/2023
03027W-AK-8	AMTT 2007-1A BASIC			4	1.A FE	6,500,000	109.3560	7,108,108	6,500,000	6,500,000					3.652	3.680	MON	10,550	237,380	03/27/2018	03/23/2028
05359A-AG-8	AVENTURA MALL TRUST SERIES 2018AVM CLASS C			4	1.A FM	10,001,560	93.3390	9,333,863	10,000,000	10,000,565		(459)			4.112	4.141	MON	34,269	418,086	06/19/2018	07/05/2040
05491L-AA-6	BBCMS 2016-ETC 2.937% Due 8/14/2036 Mo-5			4	1.A FM	15,369,876	98.9240	14,838,578	15,000,000	15,214,685		(36,871)			2.937	2.663	MON	31,818	440,550	06/08/2017	08/14/2036
05491U-BD-9	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS A5			4	1.A FM	15,449,400	119.7100	17,956,487	15,000,000	15,416,254		(16,087)			4.314	3.959	MON	53,925	647,100	12/04/2018	12/15/2051
05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH SERIES 2018PARK CLASS A			4	1.A FM	13,183,234	117.2080	14,834,039	12,656,154	13,145,432		(19,445)			4.091	3.947	MON	44,582	526,360	05/01/2019	08/10/2038

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
05492P-AQ-1	BANC OF AMERICA MERRILL LYNCH SERIES 2019BPR CLASS AMP			4	1.A FE	15,449,910	99.8790	14,981,895	15,000,000	15,419,835		(28,975)			3.287	3.025	MON	41,088	493,050	12/05/2019	11/05/2032
05526Q-AA-4	BAMLL 2015-200P SERIES 2015200P CLASS A			4	1.A FM	5,544,363	108.3150	6,173,960	5,700,000	5,574,177		11,952			3.218	3.531	MON	15,286	183,426	06/06/2018	04/14/2033
05526Q-AE-6	BAMLL 2015-200P 3.49% Due 4/14/2033 Mo-1			4	1.A FM	5,149,715	107.8990	5,394,929	5,000,000	5,066,717		(15,677)			3.490	3.146	MON	14,542	174,500	04/14/2015	04/14/2033
05526Q-AG-1	BAMLL 2015-200P 3.71566% Due 4/14/2033 Mo-1			4	1.A FM	15,308,862	107.2660	15,982,563	14,900,000	15,082,094		(43,099)			3.716	3.399	MON	46,136	544,704	04/22/2015	04/14/2033
05538U-AA-1	BB-UBS TRUST SERIES 2012SHOW CLASS A			4	1.A FM	8,463,945	104.0080	8,944,689	8,600,000	8,509,242		17,317			3.430	3.701	MON	24,583	294,997	04/18/2018	11/05/2036
056083-AA-6	BXP TRUST SERIES 2017GM CLASS A			4	1.A FM	10,299,225	111.5250	11,152,464	10,000,000	10,200,442		(29,294)			3.379	3.036	MON	28,158	337,900	06/21/2017	06/13/2039
056083-AG-3	BXP TRUST SERIES 2017GM CLASS B			4	1.A FM	5,092,036	110.5750	5,528,772	5,000,000	5,061,200		(9,182)			3.539	3.330	MON	14,746	174,094	06/21/2017	06/13/2039
060352-AF-8	BANK SERIES 2017BNK6 CLASS A5			4	1.A FM	16,478,890	114.0430	18,246,920	16,000,000	16,322,606		(47,384)			3.518	3.170	MON	46,907	562,880	07/14/2017	07/15/2060
06035R-AU-0	BANK SERIES 2018BN14 CLASS AS			4	1.A FM	8,754,923	118.2270	10,049,288	8,500,000	8,703,066		(23,574)			4.481	4.128	MON	31,740	380,885	09/18/2018	09/15/2060
06539X-AH-7	BANK SERIES 2020BN27 CLASS A5			4	1.D FM	6,179,652	104.9320	6,295,891	6,000,000	6,170,692		(8,960)			2.144	1.807	MON	10,720	64,320	06/19/2020	04/15/2063
06539X-AQ-7	BANK SERIES 2020BN27 CLASS AS			4	1.D FM	5,149,645	106.4350	5,321,731	5,000,000	5,142,291		(7,354)			2.551	2.210	MON	10,629	63,775	06/19/2020	04/15/2063
065402-BF-5	BANK SERIES 2019BN18 CLASS AS			4	1.A FM	11,047,587	115.3390	12,371,237	10,726,000	11,036,737		(7,012)			3.826	3.571	MON	34,198	410,377	05/21/2019	05/15/2062
065403-BF-3	BANK SERIES 2019BN17 CLASS AS			4	1.A FM	8,239,345	115.8050	9,264,410	8,000,000	8,224,003		(7,747)			3.976	3.642	MON	26,507	318,080	03/21/2019	04/15/2052
065404-BA-2	BANK SERIES 2018BN10 CLASS A4			4	1.D FM	10,127,869	112.6040	10,190,632	9,050,000	10,110,891		(16,978)			3.428	1.632	MON	25,853	25,853	11/16/2020	02/15/2061
065404-BB-0	BANK SERIES 2018BN10 CLASS A5			4	1.A FM	19,506,160	115.2430	19,546,412	16,961,000	19,502,491		(3,668)			3.688	3.060	MON	52,127	52,127	11/18/2020	02/15/2061
065405-AF-9	BANK SERIES 2019BN16 CLASS AS			4	1.A FM	5,149,765	118.7830	5,939,134	5,000,000	5,145,683		(2,269)			4.267	4.136	MON	17,779	213,350	02/01/2019	02/15/2052
06540B-BD-0	BANK SERIES 2019BN21 CLASS A5			4	1.A FM	10,884,680	110.4870	11,601,098	10,500,000	10,877,142		(7,034)			2.851	2.698	MON	24,946	283,912	03/02/2020	10/15/2052
06540B-BG-3	BANK SERIES 2019BN21 CLASS AS			4	1.A FM	5,149,830	110.3470	5,517,374	5,000,000	5,146,612		(2,743)			3.093	2.969	MON	12,888	154,650	09/27/2019	10/15/2052
06540V-BE-4	BANK SERIES 2019BN24 CLASS AS			4	1.A FM	9,393,642	112.1310	10,091,753	9,000,000	9,389,396		(4,185)			3.283	3.118	MON	24,623	279,055	02/10/2020	11/15/2062
06540W-BD-4	BANK SERIES 2019BN19 CLASS A3			4	1.A FM	17,969,855	112.9400	19,199,845	17,000,000	17,948,087		(17,349)			3.183	2.678	MON	45,093	448,273	05/27/2020	08/15/2061
06540Y-AQ-2	BANK SERIES 2020BN28 CLASS AS			4	1.D FM	1,544,930	102.5920	1,538,881	1,500,000	1,543,830		(1,099)			2.140	1.802	MON	2,675	8,025	09/21/2020	03/15/2063
06540Y-AV-1	BANK SERIES 2020BN28 CLASS B			4	1.D FM	3,089,853	103.8290	3,114,866	3,000,000	3,087,753		(2,100)			2.344	2.015	MON	5,860	17,580	09/21/2020	03/15/2063
06541K-BA-5	BANK SERIES 2018BN12 CLASS A4			4	1.D FM	17,756,250	118.8420	17,826,299	15,000,000	17,715,478		(40,772)			4.255	1.632	MON	53,188	53,188	11/17/2020	05/15/2061
06541K-BD-9	BANK SERIES 2018BN12 CLASS AS			4	1.A FM	15,449,976	118.1330	17,719,947	15,000,000	15,407,759		(16,955)			4.492	4.292	MON	56,155	663,583	05/15/2018	05/15/2061
06541W-AX-0	BANK SERIES 2017BNK5 CLASS A5			4	1.A FM	19,866,671	113.1590	22,015,121	19,455,000	19,724,843		(41,159)			3.390	3.148	MON	54,960	659,525	02/15/2019	06/01/2060
06541X-AF-7	BANK SERIES 2017BNK7 CLASS A5			4	1.A FM	7,724,978	113.6990	8,527,433	7,500,000	7,695,654		(9,347)			3.435	3.242	MON	21,469	257,625	09/19/2017	09/15/2060
06541X-AJ-9	BANK SERIES 2017BNK7 CLASS AS			4	1.A FM	8,027,486	113.5590	9,084,692	8,000,000	8,018,055		(1,505)			3.748	3.744	MON	24,987	299,840	11/06/2018	09/15/2060
07332V-BD-6	BBCMS 2017-C1 A4 367% 02/15/50			4	1.A FM	20,351,399	113.7930	21,947,246	19,287,000	20,131,323		(94,573)			3.674	2.864	MON	59,050	629,852	06/24/2020	02/15/2050
08161B-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS A5			4	1.D FM	14,316,414	117.3540	14,317,147	12,200,000	14,287,641		(28,773)			4.025	1.479	MON	40,921	40,921	11/20/2020	04/10/2051
08162B-BE-1	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS A5			4	1.A FM	12,359,996	115.4130	13,849,566	12,000,000	12,339,641		(11,824)			3.542	3.212	MON	35,421	425,052	05/22/2019	05/15/2052
08162C-AF-7	BENCHMARK MORTGAGE TRUST SERIES 2018B6 CLASS AS			4	1.A FM	7,724,846	117.8100	8,835,787	7,500,000	7,680,385		(20,492)			4.441	4.094	MON	27,756	333,075	09/20/2018	11/10/2051
08162F-AG-8	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS AS			4	1.A FM	9,784,934	112.6450	10,701,316	9,500,000	9,769,408		(9,516)			3.419	3.078	MON	27,066	324,786	07/19/2019	08/15/2052
08162Q-AE-9	BENCHMARK MORTGAGE TRUST SERIES 2020IG3 CLASS A4			4	1.D FM	10,299,971	107.3300	10,732,971	10,000,000	10,280,390		(19,581)			2.437	2.053	MON	20,308	142,153	05/22/2020	09/15/2048
08162T-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS A2			4	1.A FM	2,574,910	108.0460	2,701,153	2,500,000	2,569,771		(2,323)			4.377	4.046	MON	9,119	109,425	11/09/2018	11/15/2051
08162V-AG-3	BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS AM			4	1.A FM	9,269,802	114.9830	10,348,488	9,000,000	9,258,785		(5,724)			3.979	3.729	MON	29,843	358,110	03/21/2019	03/15/2062
08162W-BC-9	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS A5			4	1.D FM	3,604,840	102.6350	3,592,227	3,500,000	3,602,294		(2,546)			1.850	1.521	MON	5,396	16,188	09/21/2020	09/15/2053
08162W-BE-5	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AS			4	1.D FM	6,179,529	102.7370	6,164,222	6,000,000	6,175,261		(4,268)			2.148	1.819	MON	10,740	32,220	09/21/2020	09/15/2053
08162W-BG-0	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS B			4	1.D FM	3,604,753	101.7900	3,562,637	3,500,000	3,602,283		(2,470)			2.351	2.019	MON	6,857	20,571	09/21/2020	09/15/2053
125039-AH-0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD6 CLASS AM			4	1.A FM	10,606,528	112.6020	11,260,163	10,000,000	10,558,832		(32,062)			3.709	3.191	MON	30,908	339,992	02/11/2020	11/13/2050
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS A4			4	1.A FM	1,858,828	119.6630	2,094,105	1,750,000	1,855,731		(1,747)			4.279	3.972	MON	6,240	74,883	03/08/2019	08/15/2051
12514M-BE-4	CD 2016-CD1 SERIES 2016CD1 CLASS AM			4	1.A FM	9,717,355	105.0340	11,056,394	10,526,483	9,817,650		47,463			2.926	3.655	MON	25,667	308,005	11/29/2018	08/10/2049
12515D-AT-1	CD 2017-CD4			4	1.A FM	8,239,937	112.3640	8,989,082	8,000,000	8,158,801		(23,399)			3.747	3.402	MON	24,977	299,728	04/28/2017	05/10/2050
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD5 CLASS A4			4	1.A FM	7,439,850	113.1810	7,560,509	6,680,000	7,386,632		(53,218)			3.431	1.707	MON	19,099	114,595	06/23/2020	08/15/2050
125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS A			4	1.A FM	3,604,861	99.8180	3,493,623	3,500,000	3,531,964		(22,207)			3.656	3.000	MON	10,663	127,960	07/24/2017	07/10/2022
125354-AE-0	CGRBS 2013-VN05			4	1.A FM	4,409,180	105.3720	4,530,989	4,300,000	4,340,332		(19,709)			3.703	3.225	MON	13,271	156,681	05/05/2017	03/13/2035
12593G-AF-9	COMM 2015-PC1 3.902% Due 7/10/2050 Mo-1			4	1.A FM	17,392,334	111.8770	18,739,337	16,750,000	17,081,196		(73,699)			3.902	3.409	MON	54,465	653,585	10/05/2018	07/10/2050
12593J-BF-2	COMM 2015-CR24 3.696% Due 8/10/2048 Mo-1			4	1.D FM	7,819,492	111.9780	7,838,427	7,000,000	7,808,264		(11,229)			3.696	1.063	MON	21,560		12/04/2020	08/10/2048
12593Y-BE-2	COMM MORTGAGE TRUST SERIES 2016CR28 CLASS A4			4	1.D FM	22,622,656	113.1180	22,623,650	20,000,000	22,592,638		(30,019)			3.762	1.053	MON	62,700		12/08/2020	02/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12594M-BC-1	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4			4	1.A FM	12,958,867	109.9870	14,298,341	13,000,000	12,961,602		1,530			3.091	3.152	MON	33,486	401,830	04/30/2019	10/10/2049
12595E-AD-7	COMM MORTGAGE TRUST SERIES 2017COR2 CLASS A3			4	1.A FM	9,368,308	113.6830	10,345,183	9,100,000	9,322,335		(14,633)			3.510	3.286	MON	26,618	319,410	02/13/2019	09/10/2050
12595X-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A2			4	1.A FM	2,574,993	105.8170	2,645,413	2,500,000	2,568,805		(2,705)			4.148	3.955	MON	8,641	103,550	08/08/2018	08/15/2051
12595X-AT-0	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A4			4	1.A FM	13,389,935	118.8830	15,454,817	13,000,000	13,362,566		(11,989)			4.256	4.076	MON	46,105	549,172	08/08/2018	08/15/2051
12624N-AC-4	COMM 2012-LTRT 3.3996% Due 10/5/2030 Mo-1			4	1.A FM	10,041,211	97.9420	9,794,176	10,000,000	10,007,264		(6,015)			3.400	3.358	MON	28,330	339,960	08/14/2015	10/05/2030
12625C-AJ-2	COMM 2013-WWP 3.7255% Due 3/10/2031 Mo-1			4	1.A FM	481,791	106.3290	505,061	475,000	478,269		(1,605)			3.726	3.379	MON	1,475	17,696	10/03/2018	03/10/2031
12625E-AG-4	COMM 2013-SFS 3.08636% Due 4/12/2035 Mo-1			4	1.A FM	5,878,459	96.4020	5,784,115	6,000,000	5,964,445		12,412			3.086	3.336	MON	15,432	182,196	04/04/2013	04/12/2035
12625X-AA-5	COMM 2013-300P 4.353% Due 8/10/2030 Mo-1			4	1.A FM	13,900,650	106.6880	13,688,070	12,830,000	13,199,349		(138,912)			4.353	3.179	MON	46,541	594,765	11/09/2018	08/10/2030
12625X-AG-2	COMM 2013-300P 4.53995% Due 8/10/2030 Mo-1			4	1.A FM	7,780,277	105.3830	7,903,741	7,500,000	7,582,792		(32,674)			4.540	4.080	MON	28,375	335,004	05/01/2014	08/10/2030
12626B-AN-4	COMM 2013-CR10 4.517% Due 8/10/2046 Mo-1			4	1.A FM	8,810,000	108.7410	8,699,270	8,000,000	8,266,963		(99,977)			4.517	3.158	MON	30,113	361,360	02/19/2015	08/10/2046
12626G-AP-8	COMM 2013-LC13 5.009% Due 8/10/2046 Mo-1			4	1.A FM	7,885,898	104.9870	7,287,133	6,941,000	7,265,013		(116,992)			4.749	2.916	MON	27,471	347,675	04/24/2015	08/10/2046
12630B-BC-1	COMM 2013-CR13 4.449% Due 12/10/2023 Mo-1			4	1.A FM	11,051,172	109.3960	10,939,553	10,000,000	10,382,127		(127,796)			4.449	3.050	MON	37,075	444,900	06/01/2015	12/10/2023
12630D-BA-1	COMM 2014-CR14 4.526% Due 2/10/2047 Mo-1			4	1.A FM	5,582,397	109.1400	5,478,808	5,020,000	5,229,087		(67,766)			4.526	3.044	MON	18,934	227,205	05/28/2015	02/10/2047
12635W-AA-5	COMM MORTGAGE TRUST SERIES 2016787S CLASS A			4	1.A FM	13,984,389	110.8970	14,852,456	13,393,000	13,781,671		(69,948)			3.545	2.931	MON	39,565	466,552	02/12/2020	02/10/2036
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2019ICE4 CLASS A			4	1.D FM	15,000,000	100.0390	15,005,777	15,000,000	15,000,000					1.138	1.139	MON	12,559	247,555	05/28/2019	05/15/2036
12655T-BP-3	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM			4	1.A FM	15,020,236	110.9800	16,092,083	14,500,000	15,012,844		(7,159)			3.263	3.121	MON	39,428	463,618	01/23/2020	08/15/2057
17291D-AD-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C5 CLASS A4			4	1.A FM	14,848,334	118.6820	14,936,079	12,585,000	14,708,482		(139,852)			4.228	1.774	MON	44,341	266,047	06/23/2020	06/10/2051
17320D-AG-3	CGCMT 2013-GC11 SERIES 2013GC11 CLASS A4			4	1.A FM	1,031,758	105.0490	1,050,491	1,000,000	1,030,015		(1,654)			3.093	2.865	MON	2,578	30,930	11/19/2019	04/10/2046
17320D-AN-8	CGCMT 2013-GC11 3.422% Due 4/10/2046 Mo-1			4	1.A FM	12,348,942	105.0240	12,602,871	12,000,000	12,088,780		(42,223)			3.422	3.059	MON	34,220	410,640	06/02/2015	04/10/2046
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015GC35 CLASS A4			4	1.A FM	8,850,000	112.9780	9,038,279	8,000,000	8,840,141		(9,859)			3.818	3.267	MON	25,453	152,720	06/16/2020	11/10/2048
17325G-AF-3	CGCMT 2016-C3 3.366% Due 11/15/2049 Mo-1			4	1.A FM	7,069,497	109.2140	7,563,055	6,925,000	7,005,746		(14,127)			3.366	3.139	MON	19,425	233,096	01/23/2019	11/15/2049
17325G-AG-1	CGCMT 2016-C3 3.669% Due 11/15/2049 Mo-1			4	1.A FM	3,089,881	106.2350	3,187,045	3,000,000	3,054,581		(9,008)			3.669	3.321	MON	9,173	110,070	11/03/2016	11/15/2049
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017B1 CLASS A4			4	1.A FM	9,269,712	113.3300	10,199,704	9,000,000	9,184,355		(26,514)			3.458	3.111	MON	25,935	311,220	08/15/2017	08/15/2027
17327G-AW-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C6 CLASS A2			4	1.A FM	2,059,983	107.9030	2,158,054	2,000,000	2,058,028		(982)			4.242	4.104	MON	7,070	84,840	11/19/2018	11/10/2051
17328R-BB-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2020GC46 CLASS AS			4	1.D FM	5,149,756	109.6950	5,484,737	5,000,000	5,138,062		(11,693)			2.918	2.581	MON	12,158	121,583	02/13/2020	01/15/2053
20048E-BA-8	COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1			4	1.A FM	11,884,002	103.9210	12,252,331	11,790,000	11,817,238		(17,929)			3.282	3.139	MON	32,246	386,948	10/29/2019	01/10/2046
23305J-AA-0	DBUBS MORTGAGE TRUST SERIES 2017BRBK CLASS A			4	1.A FM	17,282,688	108.0430	19,037,240	17,620,000	17,318,770		17,147			3.452	3.640	MON	50,687	608,242	12/04/2018	10/10/2034
233062-AA-6	DBCG MORTGAGE TRUST SERIES 2017BBG CLASS A			4	1.A FM	10,000,000	99.9040	9,990,449	10,000,000	10,000,000					0.853	0.853	MON	3,971	136,545	06/14/2017	06/15/2034
23307D-BC-6	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS AM			4	1.A FM	16,479,469	120.4320	19,269,061	16,000,000	16,465,101		(6,917)			4.764	4.630	MON	63,520	750,271	10/17/2018	10/15/2051
23312V-AF-3	DBJPM 2016-C3 2.89% Due 9/10/2049 Mo-1			4	1.A FM	12,916,234	109.7660	13,720,766	12,500,000	12,822,737		(47,073)			2.890	2.382	MON	30,104	325,125	03/11/2020	09/10/2049
29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1			4	1.A FM	10,520,183	109.3570	10,723,306	9,805,814	10,459,026		(61,157)			2.902	1.623	MON	23,714	142,282	06/17/2020	07/10/2049
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019SMRT CLASS A			4	1.A FM	13,389,817	108.6800	14,128,444	13,000,000	13,246,368		(75,895)			4.149	3.513	MON	44,948	539,370	01/10/2019	01/10/2024
30290M-AN-7	FREMF MORTGAGE TRUST SERIES 2012K19 CLASS B			4	1.A FM	1,998,691	103.5110	1,992,577	1,925,000	1,978,494		(6,829)			4.168	3.722	MON	6,687	78,765	12/04/2017	05/25/2045
30291H-AE-7	FREMF 2013-K28 3.49396% Due 6/25/2046 Mo-1			4	1.A FM	3,152,766	104.7880	3,237,950	3,090,000	3,108,240		(11,353)			3.610	3.231	MON	9,295	109,682	11/15/2016	06/25/2046
36192K-AV-9	GSMS 2012-GCJ7 4.085% Due 5/10/2045 Mo-1			4	1.A FM	14,568,400	103.1880	14,446,360	14,000,000	14,135,708		(113,904)			4.085	3.247	MON	47,658	571,900	12/04/2019	05/10/2045
36197X-AP-9	GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1			4	1.A FM	11,154,365	104.3990	11,389,953	10,910,000	11,037,046		(31,627)			3.375	2.840	MON	30,684	321,525	10/21/2020	06/10/2046
36228C-UV-3	GSMS 2005-ROCK CLASS A 5.366% Due 5/3/2032 Mo-1			4	1.A FM	15,143,216	117.0220	17,553,335	15,000,000	15,041,113		(9,156)			5.366	5.346	MON	67,075	804,900	01/11/2006	05/03/2032
36248G-AJ-9	GSMS 2013-GC16 SERIES 2013GC16 CLASS B			4	1.A FM	5,500,945	106.1490	5,412,536	5,099,000	5,470,731		(16,187)			5.161	4.055	MON	21,930	263,159	03/29/2019	11/10/2046
36250S-AE-9	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS A5			4	1.A FM	10,299,654	119.3040	11,930,373	10,000,000	10,288,217		(4,910)			4.155	4.019	MON	34,625	415,500	07/18/2018	07/10/2051
36252C-AA-0	GSMS 2017-485L			4	1.A FM	12,321,957	112.7870	13,534,479	12,000,000	12,209,029		(31,928)			3.721	3.412	MON	37,210	446,520	02/14/2019	02/10/2037
36254C-AV-2	GS MORTGAGE SECURITIES TRUST SERIES 2017GS7 CLASS A4			4	1.A FM	17,448,849	113.8580	17,775,552	15,612,000	17,320,269		(128,580)			3.430	1.653	MON	44,624	267,746	06/23/2020	08/10/2050

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
36254J-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS A			4	1.A FM	5,149,683	110.9160	5,545,811	5,000,000	5,108,068		(13,245)			3.591	3.270	MON	14,963	176,653	09/19/2017	09/10/2037
36254J-AG-0	GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS B			4	1.A FM	5,001,586	106.2170	5,310,873	5,000,000	5,000,000		(518)			3.599	3.612	MON	14,996	177,053	09/19/2017	09/10/2037
36254X-AA-2	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS A			4	1.A FM	9,951,591	111.1860	10,707,217	9,630,000	9,890,383		(22,855)			3.541	3.347	MON	29,360	346,643	12/10/2019	01/10/2043
36254X-AE-4	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS B			4	1.A FM	9,558,175	106.8340	10,149,273	9,500,000	9,554,492		(5,431)			3.659	3.604	MON	28,964	341,963	06/28/2019	01/10/2043
36255N-AT-2	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4			4	1.A FM	25,811,696	117.0980	27,456,228	23,447,172	25,695,156		(87,207)			3.992	3.069	MON	78,001	686,867	06/23/2020	03/10/2051
36257H-BT-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS AS			4	1.A FM	11,844,184	112.1560	12,897,893	11,500,000	11,824,853		(11,459)			3.412	3.077	MON	32,698	392,380	06/26/2019	07/10/2052
36257U-AL-1	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS A4			4	1.A FM	8,243,264	111.6150	8,929,160	8,000,000	8,231,792		(8,144)			3.001	2.667	MON	20,003	240,040	09/17/2019	09/01/2052
36257U-AQ-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS AS			4	1.A FM	10,588,089	110.3850	11,038,475	10,000,000	10,572,709		(12,947)			3.212	2.537	MON	26,764	246,230	07/21/2020	09/01/2052
36260J-AH-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC39 CLASS AS			4	1.A FM	7,209,888	114.8130	8,036,893	7,000,000	7,198,112		(6,692)			3.819	3.491	MON	22,278	267,330	05/09/2019	05/10/2052
38406H-AA-0	GRCE 2014-GRCE 3.3687% Due 6/10/2028 Mo-1			4	1.A FM	10,007,813	100.0870	10,008,720	10,000,000	10,006,859		(954)			3.369	3.039	MON	28,073		12/17/2020	06/10/2028
38406J-AA-6	GRCE 2020-GRCE SERIES 2020GRCE CLASS A			4	1.D FM	2,574,836	105.3610	2,634,015	2,500,000	2,574,027		(809)			2.347	2.021	MON	9,779	4,890	11/10/2020	12/10/2040
38406J-AE-8	GRCE 2020-GRCE SERIES 2020GRCE CLASS B			4	1.D FE	5,149,863	106.2890	5,314,435	5,000,000	5,148,264		(1,599)			2.600	2.272	MON	21,667	10,833	11/10/2020	12/10/2040
38406J-AG-3	GRCE 2020-GRCE SERIES 2020GRCE CLASS C			4	1.G FE	2,371,766	104.2990	2,451,027	2,350,000	2,371,535		(231)			2.680	2.583	MON	10,496	5,248	11/10/2020	12/10/2040
43289V-AA-1	HILT 2016-SFP 2.82844% Due 11/5/2035 Mo-1			4	1.A FM	18,532,659	100.2700	18,575,083	18,525,000	18,529,387		(2,355)			2.828	2.828	MON	43,664	523,968	08/06/2019	11/05/2035
43300L-AA-8	HILTON USA TRUST SERIES 2016HHV CLASS A			4	1.A FM	16,675,827	109.1350	18,018,270	16,510,000	16,665,083		(6,060)			3.719	3.675	MON	51,167	614,007	04/08/2019	11/05/2038
44217N-AC-0	HGMT 2015-HGLR 3.08656% Due 3/5/2037 Mo-1			4	1.A FM	10,897,930	102.3970	11,263,628	11,000,000	10,948,217		10,536			3.087	3.219	MON	28,293	339,522	05/26/2017	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR 3.18601% Due 3/5/2037 Mo-1			4	1.A FM	6,058,911	93.2730	5,605,694	6,010,000	6,031,437		(5,223)			3.186	3.106	MON	15,957	191,479	11/27/2019	03/05/2037
44421G-AE-3	HUDSON YARDS SERIES 201930HY CLASS B			4	1.A FM	5,149,981	111.8500	5,592,481	5,000,000	5,126,980		(13,994)			3.380	2.607	MON	14,083	169,000	06/24/2019	06/10/2037
44421L-AA-0	HY 2016-10HY 2.835% Due 8/10/2038 Mo-1			4	1.A FM	25,964,807	108.3900	26,701,954	24,635,000	25,941,526		(8,948)			2.835	1.817	MON	58,200	233,462	12/03/2020	08/10/2038
44421L-AE-2	HY 2016-10HY 3.075% Due 8/10/2038 Mo-1			4	1.A FM	5,928,438	108.0270	6,211,537	5,750,000	5,854,530		(17,748)			3.076	2.727	MON	14,738	174,009	08/08/2016	08/10/2038
44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2019SURF CLASS A			4	1.A FM	7,724,483	119.4760	8,960,691	7,500,000	7,712,426		(6,794)			4.145	3.973	MON	25,906	310,875	03/01/2019	02/11/2041
46638U-AK-2	JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1			4	1.A FM	5,204,102	102.1170	5,105,859	5,000,000	5,058,577		(37,249)			3.977	3.198	MON	16,570	198,835	12/01/2016	10/15/2045
46639J-AH-3	JPMCC 2013-C10 3.3715% Due 12/15/2047 Mo-1			4	1.A FM	14,610,391	104.5460	14,636,466	14,000,000	14,193,696		(95,890)			3.372	2.651	MON	39,334	472,010	10/18/2016	12/15/2047
46640U-AH-5	JPMBB 2013-C17 4.4584% Due 1/15/2047 Mo-1			4	1.A FM	10,977,734	109.0730	10,907,304	10,000,000	10,357,777		(119,303)			4.458	3.148	MON	37,153	445,840	06/03/2015	01/15/2047
46642N-BD-7	JPMBB Commercial Mortgage Secu SERIES 2014C22 CLASS A4			4	1.A FM	5,213,777	110.0740	5,279,143	4,796,000	5,159,655		(54,122)			3.801	1.562	MON	15,192	91,153	06/17/2020	09/15/2047
46643P-BJ-8	JPMBB 2014-C25 4.0651% Due 11/15/2047 Mo-1			4	1.A FM	17,882,174	108.4760	18,568,993	17,118,000	17,501,603		(99,972)			4.065	3.413	MON	57,989	695,864	03/28/2019	11/15/2047
46643T-BJ-0	JPMBB Commercial Mortgage Secu SERIES 2014C26 CLASS A4			4	1.A FM	16,324,020	110.1060	16,760,358	15,222,000	16,175,121		(148,898)			3.494	1.837	MON	44,325	322,327	06/16/2020	01/15/2048
46645U-AX-5	JPMCC 2016-JP4 3.8703% Due 12/15/2049 Mo-1			4	1.A FM	7,209,972	109.9040	7,693,262	7,000,000	7,129,356		(21,097)			3.870	3.519	MON	22,577	270,921	12/05/2016	12/15/2049
46645U-AY-3	JPMCC 2016-JP4 4.0526% Due 12/15/2049 Mo-1			4	1.A FM	7,724,970	106.8390	8,012,935	7,500,000	7,639,323		(22,473)			4.053	3.701	MON	25,329	303,945	12/05/2016	12/15/2049
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP5 CLASS A5			4	1.A FM	10,582,843	115.3370	10,795,576	9,360,000	10,492,843		(90,000)			3.723	1.602	MON	29,041	145,205	06/30/2020	03/15/2050
46868R-AA-2	Jackson Park Trust SERIES 2019LIC CLASS A			4	1.A FM	11,905,429	106.6470	12,797,608	12,000,000	11,909,558		3,603			2.766	2.834	MON	27,660	331,920	11/07/2019	10/14/2039
46868R-AG-9	Jackson Park Trust SERIES 2019LIC CLASS B			4	1.A FM	674,627	101.2400	688,432	680,000	674,858		202			2.914	2.985	MON	1,651	19,815	11/07/2019	10/14/2039
55282M-AA-2	MADISON AVENUE TRUST SERIES 2017330M CLASS A			4	1.A FM	6,089,976	105.7800	6,346,790	6,000,000	6,045,449		(13,672)			3.294	3.055	MON	16,472	194,472	07/28/2017	08/15/2034
55354J-AA-2	MSDB TRUST SERIES 2017712F CLASS A			4	1.A FM	15,177,129	108.6470	16,296,975	15,000,000	15,119,380		(18,083)			3.427	3.297	MON	42,832	505,690	10/17/2017	07/11/2039
563136-AA-8	Manhattan West SERIES 2020DMW CLASS A			4	1.D FM	22,143,789	104.5530	22,478,861	21,500,000	22,134,846		(8,943)			2.130	1.957	MON	38,163	152,650	08/17/2020	09/10/2040
61691B-AA-9	MSCBB 2016-MART 2.2004% Due 9/13/2031 Mo-1			4	1.A FM	4,199,983	99.9730	4,198,882	4,200,000	4,199,983					2.200	2.195	MON	7,701	92,417	09/15/2016	09/13/2031
61691B-AG-6	MSCBB 2016-MART 2.4798% Due 9/13/2031 Mo-1			4	1.A FM	6,999,972	99.4710	6,962,946	7,000,000	6,999,972					2.480	2.475	MON	14,466	173,586	09/15/2016	09/13/2031
61763K-BC-7	MORGAN STANLEY BAML TRUST SERIES 2014C15 CLASS AS			4	1.A FM	8,231,094	108.7780	8,702,238	8,000,000	8,188,460		(17,572)			4.255	3.964	MON	28,367	340,400	01/16/2019	04/15/2047
61765T-AF-0	MORGAN STANLEY BAML TRUST SERIES 2015C25 CLASS A5			4	1.A FM	30,287,446	111.2440	30,453,005	27,375,000	30,156,241		(131,205)			3.635	1.338	MON	82,923	227,188	12/03/2020	10/15/2048
61766N-BB-0	MSBAM 2016-C30 SERIES 2016C30 CLASS A5			4	1.A FM	14,469,455	108.8930	16,121,674	14,805,000	14,578,584		33,609			2.860	3.156	MON	35,285	423,423	02/12/2019	09/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61767F-BA-8	MSC 2016-UB11 2.782% Due 8/15/2049 Mo-1			4	1.A FM	6,144,906	108.3330	6,223,747	5,745,000	6,111,095		(33,811)			2.782	1.582	MON	13,319	79,913	06/16/2020	08/15/2049
61768H-AZ-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS AS			4	1.A FM	7,660,711	116.9440	8,698,281	7,438,000	7,654,856		(3,358)			4.272	4.141	MON	26,479	317,751	03/01/2019	03/15/2052
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS A4			4	1.A FM	11,378,549	112.8770	12,416,442	11,000,000	11,357,866		(13,284)			3.261	2.865	MON	29,893	358,710	07/31/2019	07/15/2052
68236J-AA-9	One Bryant Park Trust SERIES 2019OBP CLASS A			4	1.A FM	10,000,000	106.9290	10,692,858	10,000,000	10,000,000					2.516	2.530	MON	6,990	251,641	08/07/2019	09/13/2049
74824D-AA-8	QCMT 2013-QCA 3.275% Due 1/11/2037 Mo-1			4	1.A FM	10,982,578	103.1400	12,376,827	12,000,000	11,572,861		92,614			3.275	4.248	MON	32,750	393,000	06/19/2014	01/11/2037
78397E-AE-6	SBALR Commercial Mortgage 2020 SERIES 2020RR1 CLASS A3			4	1.D FM	4,634,906	102.8250	4,627,130	4,500,000	4,624,628		(10,278)			2.825	2.489	MON	8,828	105,938	02/21/2020	02/13/2053
78403D-AR-1	SBA TOWER TRUST BASIC			4	1.F FE	6,000,000	102.2810	6,136,866	6,000,000	6,000,000					2.328	2.328	MON	6,208	58,588	07/08/2020	01/15/2028
82510W-AA-8	SHOPS 2016-CSTL 3.1255% Due 7/5/2036 Mo-1			4	1.A FM	10,299,960	100.0870	10,008,691	10,000,000	10,174,741		(29,518)			3.126	2.792	MON	26,046	312,550	06/24/2016	07/05/2036
90117P-AC-9	AOTA 2015-1211 3.9005% Due 8/10/2035 Mo-1			4	1.A FM	12,514,238	111.8110	13,428,540	12,010,000	12,265,498		(53,033)			3.901	3.400	MON	39,038	468,450	06/20/2016	08/10/2035
90270Y-AA-7	UBSBB 2013-C5 3.3468% Due 3/10/2046 Mo-1			4	1.A FM	7,102,266	103.4320	7,240,212	7,000,000	7,035,963		(18,917)			3.347	3.073	MON	19,523	234,276	05/03/2017	03/10/2046
90270Y-AG-4	UBSBB 2013-C5 3.6487% Due 3/10/2046 Mo-1			4	3.B FM	6,370,342	100.7840	6,238,551	6,190,000	6,236,823		(23,721)			3.649	3.254	MON	18,821	225,855	04/03/2018	03/10/2046
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C2 CLASS A4			4	1.A FM	13,801,926	113.5000	15,199,962	13,392,000	13,678,314		(41,720)			3.487	3.120	MON	38,915	466,979	10/21/2019	08/15/2050
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS A4			4	1.A FM	2,119,922	119.7110	2,394,213	2,000,000	2,108,708		(6,331)			4.313	3.808	MON	7,189	86,268	03/12/2019	05/15/2051
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS A4			4	1.A FM	18,244,422	112.8820	20,318,713	18,000,000	18,159,041		(24,817)			3.426	3.275	MON	51,390	616,680	02/07/2019	08/15/2050
90276G-AW-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS AS			4	1.A FM	10,387,100	112.2610	11,226,112	10,000,000	10,310,906		(43,536)			3.739	3.214	MON	31,158	373,900	12/18/2019	08/15/2050
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C4 CLASS A4			4	1.A FM	12,129,191	112.8200	13,346,593	11,830,000	12,079,069		(16,247)			3.563	3.371	MON	35,125	421,503	02/08/2019	10/15/2050
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS A5			4	1.A FM	7,209,446	113.3440	7,934,046	7,000,000	7,175,533		(11,242)			3.474	3.247	MON	20,265	243,180	11/01/2017	11/15/2050
90278L-AY-5	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C15 CLASS A4			4	1.A FM	15,449,997	119.4200	17,913,035	15,000,000	15,436,869		(6,774)			4.341	4.210	MON	54,261	651,135	12/18/2018	12/15/2051
90349D-AE-2	UBSBB 2012-C3 3.814% Due 8/10/2049 Mo-1			4	1.A FM	10,664,518	104.2180	10,838,657	10,400,000	10,451,019		(33,795)			3.814	3.482	MON	33,055	394,113	02/10/2020	08/10/2049
90349G-AN-5	UBSBB 2013-C6 3.8751% Due 4/10/2046 Mo-1			4	3.B FM	5,161,033	100.0160	5,000,790	5,000,000	5,037,720		(18,018)			3.875	3.504	MON	16,146	193,755	05/21/2013	04/10/2046
90353D-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS A5			4	1.A FM	2,113,281	118.7320	2,374,637	2,000,000	2,110,085		(1,803)			4.296	4.018	MON	7,160	85,923	03/08/2019	08/15/2051
91830C-AG-3	VNDO 2012-6AVE 3.2977% Due 11/15/2030 Mo-1			4	1.A FM	10,152,708	103.0330	10,303,294	10,000,000	10,023,778		(18,718)			3.298	3.116	MON	27,481	329,770	12/02/2014	11/15/2030
92858T-AA-4	VLS Commercial Mortgage Trust SERIES 2020LAB CLASS A			4	1.A FE	5,149,879	103.6390	5,181,957	5,000,000	5,147,899		(1,979)			2.130	1.802	MON	17,750	8,875	10/21/2020	10/10/2042
92890N-AW-9	WFRBS 2012-C10 3.241% Due 12/15/2045 Mo-1			4	2.B FM	10,118,750	99.5030	9,950,343	10,000,000	10,027,593		(19,659)			3.241	3.048	MON	27,008	324,100	01/28/2016	12/15/2045
92936J-BB-9	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1			4	1.A FM	1,656,503	101.4340	1,660,744	1,637,265	1,640,041		(8,589)			3.667	3.144	MON	5,003	60,039	02/20/2019	11/15/2044
92937U-AF-5	WFRBS 2013-C13 3.345% Due 5/15/2045 Mo-1			4	1.A FM	8,370,313	104.7750	8,381,981	8,000,000	8,129,977		(58,808)			3.345	2.568	MON	22,300	267,600	09/23/2016	05/15/2045
92938G-AJ-7	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013C17 CLASS B			4	1.A FM	6,794,922	106.2430	6,905,810	6,500,000	6,746,164		(22,590)			4.788	4.301	MON	25,935	311,220	07/16/2019	12/15/2046
92938V-AS-4	WFRBS 2014-C19 4.271% Due 3/15/2047 Mo-1			4	1.A FM	1,073,125	108.6700	1,086,699	1,000,000	1,053,752		(16,408)			4.271	2.484	MON	3,559	42,710	10/23/2019	03/15/2047
94988M-AA-8	WFCM 2013-BTC 3.544% Due 4/16/2035 Mo-1			4	1.A FM	15,752,344	101.4070	15,210,996	15,000,000	15,216,033		(99,233)			3.544	2.844	MON	44,300	531,600	04/07/2015	04/16/2035
94989A-AW-5	WFCM 2014-LC18 3.808% Due 12/15/2047 Mo-1			4	1.A FM	14,205,157	109.9470	14,881,348	13,535,000	13,837,765		(75,441)			3.808	3.187	MON	42,951	515,413	03/08/2019	12/15/2047
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS A5			4	1.A FM	5,411,220	109.9240	5,482,987	4,988,000	5,363,513		(47,707)			3.451	1.539	MON	14,345	86,068	06/17/2020	02/15/2048
94989D-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS B			4	3.B FM	4,559,530	104.0590	4,658,166	4,476,470	4,554,020		(3,295)			4.139	3.902	MON	15,440	185,281	04/25/2019	02/15/2048
94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS A			4	1.A FE	5,071,065	111.4950	5,574,726	5,000,000	5,063,528		(3,230)			4.194	4.104	MON	17,473	206,297	07/20/2018	07/17/2036
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016NXS5 CLASS A6			4	1.A FM	7,081,594	112.8260	7,108,024	6,300,000	7,079,856		(1,738)			3.635	2.947	MON	19,084		11/30/2020	01/15/2059
95000L-AZ-6	WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1			4	1.A FM	18,703,526	111.9910	19,496,436	17,409,000	18,579,506		(50,394)			3.426	1.995	MON	49,703	295,207	11/30/2020	03/15/2059
95000P-AG-9	WFCM 2016-C37 4.0179% Due 12/15/2049 Mo-1			4	1.A FM	7,056,040	112.3950	7,642,837	6,800,000	6,978,218		(27,291)			4.018	3.520	MON	22,768	272,504	02/12/2020	12/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000X-AF-4	WFCM 2018-C48 A5 SERIES 2017C39 CLASS A5			4	1.D FM	7,226,498	113.2660	7,276,238	6,424,000	7,213,255		(13,243)			3.418	1.434	MON	18,298	18,298	11/18/2020	09/15/2050
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C43 CLASS A4			4	1.A FM	20,355,803	116.9610	23,099,761	19,750,000	20,273,881		(32,388)			4.012	3.769	MON	66,031	792,370	02/20/2019	03/15/2051
95001M-AF-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS A5			4	1.A FM	18,739,504	113.2370	19,884,466	17,560,000	18,577,698		(92,486)			3.453	2.453	MON	50,529	475,823	06/24/2020	07/15/2050
95001M-AG-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS AS			4	1.A FM	6,437,044	112.2590	7,016,215	6,250,000	6,375,745		(18,418)			3.665	3.317	MON	19,089	229,062	06/27/2017	07/15/2050
95001R-AX-7	WFCM 2018-C48 A5 SERIES 2018C48 CLASS A5			4	1.D FM	9,350,277	119.5140	9,363,906	7,835,000	9,329,664		(20,612)			4.302	1.722	MON	28,088	28,088	11/17/2020	01/15/2052
95002E-BC-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2020C55 CLASS AS			4	1.D FM	8,346,974	109.1940	8,849,109	8,104,000	8,340,404		(6,571)			2.937	2.774	MON	19,835	198,345	02/07/2020	02/15/2053
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,741,360,631	XXX	1,834,470,045	1,671,149,358	1,728,479,346		(4,347,498)			XXX	XXX	XXX	4,913,242	50,005,947	XXX	XXX
02004V-AC-7	Ally Auto Receivables Trust SERIES 20182 CLASS A3			4	1.A FE	1,014,752	100.7260	1,013,687	1,006,379	1,011,508		(2,339)			2.920	2.243	MON	1,306	29,386	08/22/2019	11/15/2022
03065F-AF-9	AmeriCredit Automobile Receiva SERIES 20171 CLASS C			4	1.A FE	624,646	100.5470	631,367	627,933	626,336		943			2.710	2.887	MON	615	17,017	03/06/2019	08/18/2022
05377R-CD-4	AESOP 2012-1A 2.99% Due 6/20/2022 Mo-20			4	1.C FE	9,999,404	100.5990	10,059,910	10,000,000	9,999,959		127			2.990	3.010	MON	9,136	299,000	03/22/2016	06/20/2022
05377R-CQ-5	AESOP 2012-1A			4	1. FE		0.0000								3.070	0.000	MON			12/20/2019	09/20/2023
05377R-CQ-5	AESOP 2012-1A			4	1.A FE	22,996,325	103.2070	23,737,653	23,000,000	22,998,871		708			3.070	3.093	MON	21,575	706,124	03/08/2017	09/20/2023
05522R-DA-3	BACCT 2017-A1 SERIES 2018A3 CLASS A3			4	1.A FE	10,173,047	101.5240	10,152,450	10,000,000	10,156,882		(16,165)			3.100	0.187	MON	13,778	25,833	12/09/2020	12/15/2023
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1.D FE	1,579,436	100.8720	1,593,215	1,579,436	1,579,436					6.550	6.550	FA	35,921	103,453	03/05/2009	02/26/2021
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1.D FE	1,520,116	100.8720	1,533,377	1,520,116	1,520,116					6.550	6.550	FA	34,572	99,568	03/05/2009	02/26/2021
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1.D FE	461,340	100.8720	465,365	461,340	461,340					6.550	6.550	FA	10,492	30,218	03/05/2009	02/26/2021
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1.D FE	474,769	100.8720	478,910	474,769	474,769					6.550	6.550	FA	10,798	31,097	03/05/2009	02/26/2021
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1.D FE	188,225	100.8720	189,867	188,225	188,225					6.550	6.550	FA	4,281	12,329	03/05/2009	02/26/2021
05586V-AD-4	BMW Vehicle Lease Trust SERIES 20191 CLASS A4			4	1.A FE	1,620,938	101.1040	1,617,672	1,600,000	1,612,568		(7,414)			2.920	2.444	MON	1,428	46,720	11/12/2019	08/22/2022
05607B-AA-9	BXGNT 2017-A			4	1.F FE	1,284,718	102.5420	1,317,411	1,284,749	1,284,749					2.950	2.972	MON	3,053	37,900	05/24/2017	10/04/2032
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SER.2009A SENIOR SECURED NOTE				1.F	12,584,722	117.8020	14,825,109	12,584,722	12,584,722					6.540	6.541	JD	2,286	819,599	09/23/2009	06/30/2024
12479R-AD-9	CAUTO 2017-1A			4	1.E FE	7,445,907	100.1510	7,458,481	7,447,206	7,447,206					3.870	3.921	MON	12,809	287,406	09/21/2017	04/15/2047
126650-BP-4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10				2.B	11,425,960	115.5780	12,893,291	11,155,512	11,267,384		(13,591)			6.036	5.840	MON	39,279	676,838	09/10/2010	12/10/2028
14575H-AA-6	CAUTO 2016-1A			4	1.F FE		100.0000								4.550	4.593	MON			04/27/2017	02/15/2046
14576A-AA-0	CARS MTI SERIES 20201A CLASS A1			4	1.A FE	6,982,109	100.5600	7,024,116	6,985,000	6,982,124		15			2.010	2.025	MON	6,240		11/18/2020	12/15/2050
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1			4	1.A FE	5,152,422	103.9880	5,358,174	5,152,697	5,152,463		(11)			3.560	3.587	MON	3,057	183,436	07/26/2018	09/25/2045
21079N-AA-9	CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019				2.C FE	46,171	100.5580	46,429	46,171	46,171					5.983	5.983	AO	552	2,762	03/27/2007	04/19/2022
22822R-BD-1	CCI 2005-1A AFX 3.663% Due 5/15/2025 Mo-15			2,4	1.F FE	7,000,000	108.3090	7,581,655	7,000,000	7,000,000					3.663	3.663	MON	11,396	256,410	04/30/2015	05/15/2025
233046-AJ-0	DNKN 2015-1A SERIES 20191A CLASS A2I			4	2.B FE	9,875,000	103.5030	10,220,940	9,875,000	9,875,000					3.787	3.805	FMAN	42,591	373,966	03/20/2019	05/20/2049
254683-CJ-2	DCENT 2016-A4 SERIES 2018A6 CLASS A6			4	1.A FE	1,997,734	100.3720	2,007,442	2,000,000	1,998,134		356			0.543	0.561	MON	512	20,940	11/12/2019	03/15/2026
29373K-AB-9	Enterprise Fleet Financing LLC SERIES 20201 CLASS A2			4	1.A FE	6,188,519	101.5950	6,288,254	6,189,532	6,188,777		258			1.780	1.791	MON	3,978	92,423	02/11/2020	12/22/2025
29374A-AB-0	Enterprise Fleet Financing LLC SERIES 20191 CLASS A2			4	1.A FE	2,061,059	101.6720	2,074,188	2,040,074	2,055,854		(3,881)			2.980	2.782	MON	1,858	60,794	08/22/2019	10/22/2024
31953*-AJ-1	UNION PACIFIC RAILROAD COMPANY SERIES A EQUIPTMENT NOTES				1.D	1,104,763	103.3860	1,142,172	1,104,763	1,104,763					5.470	5.470	JJ	30,047	60,431	05/01/2007	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD COMPANY SERIES B EQUIPTMENT NOTES				1.D	1,028,573	103.7580	1,067,228	1,028,573	1,028,573					5.470	5.471	JJ	24,068	56,263	05/01/2007	09/27/2022
31953*-AL-6	BNSF BNSF				1.C	1,565,422	117.7350	1,843,053	1,565,422	1,565,422					5.960	5.961	MN	11,922	93,299	10/22/2007	10/15/2027
31953*-AM-4	BNSF BNSF				1.C	155,245	117.7350	182,778	155,245	155,245					5.960	5.961	MN	1,182	9,253	10/22/2007	10/15/2027

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
31953*-AN-2	BNSF BNSF				1.C	979,875	117.7350	1,153,659	979,875	979,875					5.960	5.961	MN	7,462	58,419	10/22/2007	10/15/2027
31953*-AP-7	BNSF BNSF				1.C	398,901	117.7350	469,648	398,901	398,901					5.960	5.961	MN	3,038	23,775	10/22/2007	10/15/2027
31953*-AQ-5	BNSF BNSF				1.C	530,821	117.7350	624,964	530,821	530,821					5.960	5.961	MN	4,043	31,637	10/22/2007	10/15/2027
31953*-AR-3	BNSF BNSF				1.C	463,874	117.7350	546,143	463,874	463,874					5.960	5.961	MN	3,533	27,647	09/25/2007	12/13/2027
34417M-AA-5	FOCUS 2017-1A		4				0.0000								3.857	0.000	JAJO			03/21/2017	04/30/2047
34531B-AA-0	FORDR 2016-2		4		1.A FE	1,625,508	100.7910	1,663,056	1,650,000	1,647,239		5,954			2.030	2.412	MON	1,489	33,495	03/20/2017	12/15/2027
34531F-AA-1	FORD CREDIT AUTO OWNER TR 262%		4		1.A FE	14,996,799	102.4980	15,374,750	15,000,000	14,999,228		662			2.620	2.639	MON	17,467	393,000	02/22/2017	08/15/2028
361886-BZ-6	GFORT 2019-1 A SERIES 20191 CLASS A		4		1.A FE	1,441,264	102.9690	1,433,322	1,392,000	1,432,340		(8,924)			2.700	0.445	MON	1,670	9,396	09/16/2020	04/15/2024
36256U-AD-0	GM Financial Automobile Leasin SERIES 20191 CLASS A3		4		1.A FE	1,433,085	100.3430	1,419,462	1,414,610	1,417,600		(11,242)			2.980	2.022	MON	1,288	42,155	09/05/2019	12/20/2021
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3		4		1.A FE	1,235,353	101.0580	1,231,391	1,218,503	1,228,519		(4,957)			2.950	1.886	MON	999	35,946	08/21/2019	08/22/2022
501673-AA-5	LA-ARENA FUNDING INT PAY DIFF DUE TO PUR. FCTR		4		1.F FE	623,508	100.9900	629,681	623,508	623,508					7.656	7.659	JD	2,122	47,736	06/15/2020	12/15/2026
60527T-A*-5	MISSISSIPPI BUS(MS PR) TX RV BD 99A				2.B	2,503,520	104.7110	2,094,211	2,000,000	2,062,989		(76,336)			7.130	3.125	AO	35,254		10/01/2014	10/20/2021
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SENIOR NOTES				1.E FE	5,491,145	108.3250	5,948,305	5,491,145	5,491,145					5.600	5.601	AO	64,918	307,504	01/25/2008	02/27/2024
69363P-AA-8	Public Service New Hampshire F SERIES 20181 CLASS A1		4		1.A FE	1,308,952	104.0550	1,362,055	1,308,981	1,308,981					3.094	3.093	FA	16,875	40,500	05/01/2018	02/01/2026
80284R-AG-4	Santander Drive Auto Receivabl SERIES 20163 CLASS D		4		1.A FE	666,485	100.4080	664,684	661,986	664,626		(1,574)			2.800	2.562	MON	824	18,536	10/23/2019	08/15/2022
83401B-AB-2	Social Professional Loan Progr SERIES 2017F CLASS A2FX		4		1.A FE	731,710	102.3110	728,476	712,018	730,540		(1,170)			2.840	2.323	MON	337	8,426	08/20/2020	01/25/2041
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX		4		1. FE										2.640	0.000	MON			12/25/2019	08/26/2047
83406E-AC-9	Social Professional Loan Progr SERIES 2018A CLASS A2B		4		1.A FE	1,512,902	103.4330	1,513,753	1,463,509	1,510,059		(2,843)			2.950	2.334	MON	720	17,989	08/20/2020	02/25/2042
87342R-AD-6	BELL 2016-1A SERIES 20181 CLASS A2I		4		2.B FE	6,860,000	101.5840	6,968,670	6,860,000	6,860,000					4.300	4.323	FMAN	29,498	296,215	11/14/2018	11/25/2048
89237J-AA-4	Toyota Auto Loan Extended Note SERIES 20201A CLASS A		4		1.A FE	24,998,558	102.9630	25,740,832	25,000,000	24,998,704		146			1.350	1.355	MON	21,563	184,688	06/01/2020	05/25/2033
92347Y-AA-2	Verizon Owner Trust SERIES 2019A CLASS A1A		4		1.A FE	2,669,367	101.9530	2,650,776	2,600,000	2,653,729		(15,638)			2.930	2.157	MON	2,328	63,483	03/03/2020	09/20/2023
92348R-AC-2	Verizon Owner Trust SERIES 20173A CLASS B		4		1.A FE	440,274	100.1720	449,780	449,009	447,082		2,524			2.380	3.038	MON	327	10,686	05/07/2018	04/20/2022
92348X-AA-3	Verizon Owner Trust SERIES 2018A CLASS A1A		4		1.A FE	9,503,542	101.2760	9,425,220	9,306,506	9,402,920		(81,314)			3.230	2.348	MON	9,185	300,600	08/22/2019	04/20/2023
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1				2.B	6,174,963	116.1310	7,138,737	6,147,148	6,159,995		(1,401)			6.250	6.294	MON	32,016	384,197	05/04/2004	02/01/2028
96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER				2.A	4,435,072	120.0000	5,322,087	4,435,072	4,435,072					6.130	6.209	MON	12,083	271,870	11/03/2005	01/15/2032
97181#-KV-4	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV				1.D	1,423,320	117.9960	1,679,467	1,423,320	1,423,320					5.360	5.361	JJ	37,933	76,290	03/30/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV				1.D	891,790	117.0860	1,044,156	891,790	891,790					5.360	5.360	JJ	23,767	47,800	03/30/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV				1.D	722,703	115.2250	832,735	722,703	722,703					5.360	5.360	JJ	19,261	38,737	03/30/2005	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV				1.D	452,015	114.0180	515,379	452,015	452,015					5.380	5.381	JJ	12,092	24,318	03/30/2005	07/02/2028
981464-GS-3	World Financial Network Credit SERIES 2018B CLASS A		4		1.A FE	10,239,063	102.1880	10,218,769	10,000,000	10,221,632		(17,431)			3.460	0.315	MON	15,378	28,833	12/09/2020	07/15/2025
98162X-AB-1	World Omni Automobile Lease Se SERIES 2019A CLASS A2A		4		1.A FE	4,906	100.0640	4,909	4,906	4,906					2.930	2.949	MON	7	142	03/05/2019	11/15/2021
30023J-AS-7	EVERGREEN CREDIT CARD TRUST SERIES 20181 CLASS A		4	A	1.A FE	45,844,750	100.5290	45,801,085	45,560,000	45,837,949		(6,801)			2.950	2.410	MON	59,734		12/17/2020	03/15/2023
03328W-AN-8	ANCHC 2016-9A SERIES 20169A CLASS CR		4	D	1.F FE	12,000,000	99.0010	11,880,175	12,000,000	12,000,000					3.068	3.079	JAJO	79,762	510,014	06/17/2019	07/15/2032
036011-AJ-3	ANNSA 2016-2A SERIES 20162A CLASS BR		4	D	1.C FE	15,000,000	98.0290	14,704,415	15,000,000	15,000,000					1.868	1.872	JAJO	56,811	447,976	06/29/2018	07/20/2031
03665J-AC-2	ANTR 2017-1A		4	D	1.C FE	5,000,000	99.8580	4,992,883	5,000,000	5,000,000					2.618	2.627	JAJO	26,547	187,346	04/20/2017	07/20/2028
06761H-AJ-7	Babson CLO Ltd SERIES 20192A CLASS B		4	D	1.F FE	9,000,000	99.6020	8,964,171	9,000,000	9,000,000					2.868	2.878	JAJO	55,921	364,211	03/15/2019	04/15/2031
08181V-AA-3	Benefit Street Partners CLO Lt SERIES 201816A CLASS A1A		4	D	1.A FE	7,000,000	99.5740	6,970,208	7,000,000	7,000,000					1.438	1.441	JAJO	21,256	180,672	12/12/2018	01/17/2032

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
	Benefit Street Partners CLO Lt SERIES 201816A																				
08181V-AE-5	CLASS B		D	4	1.C FE	5,000,000	99.2790	4,963,932	5,000,000	5,000,000					2.268	2.274	JAJO	23,944	171,473	12/12/2018	01/17/2032
09626Q-BC-0	Bluemountain CLO Ltd SERIES 20142A CLASS BR2		D	4	1.C FE	10,800,000	99.9050	10,789,688	10,800,000	10,800,000					1.965	1.970	JAJO	41,849	333,492	09/06/2018	10/20/2030
09628W-AQ-5	BLUEM 2016-2A SERIES 20162A CLASS BR		D	4	1.F FE	12,000,000	99.2110	11,905,310	12,000,000	12,000,000					2.905	2.915	FMAN	56,434	457,768	08/29/2019	08/20/2032
118382-AE-0	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS B1		D	4	1.C FE	3,500,000	99.3070	3,475,734	3,500,000	3,500,000					1.968	1.973	JAJO	14,353	109,309	02/08/2019	01/18/2031
118382-AJ-9	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS C		D	4	1.F FE	3,000,000	100.1320	3,003,949	3,000,000	3,000,000					2.768	2.777	JAJO	17,302	118,160	02/08/2019	01/18/2031
13875E-AS-3	CANYC 2014-2A		D	4	1.F FE	10,300,000	99.4030	10,238,485	10,300,000	10,300,000					2.737	2.746	JAJO	61,078	401,111	04/07/2017	04/15/2029
13876V-AN-5	CANYC 2016-2A SERIES 20162A CLASS BR		D	4	1.C FE	10,000,000	99.1470	9,914,673	10,000,000	10,000,000					1.968	1.973	JAJO	42,635	313,179	09/21/2018	10/15/2031
13887T-AC-1	Canyon Capital CLO Ltd SERIES 20191A CLASS B		D	4	1.C FE	17,250,000	99.3930	17,145,327	17,250,000	17,250,000					2.218	2.223	JAJO	82,888	584,082	02/19/2019	04/15/2032
146865-AE-0	Carval CLO LTD SERIES 20181A CLASS C		D	4	1.F FE	15,000,000	98.8930	14,833,986	15,000,000	15,000,000					2.318	2.325	JAJO	78,334	521,795	05/08/2018	07/16/2031
197361-AJ-7	Cent CLO LP SERIES 201828A CLASS B		D	4	1.F FE	6,750,000	97.5710	6,586,010	6,750,000	6,750,000					2.506	2.513	FMAN	25,842	233,195	11/01/2018	11/07/2030
26249G-AU-4	DRYDEN Senior Loan Fund SERIES 201433A CLASS BR3		D	4	1.C FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					1.618	1.621	JAJO	15,279		12/14/2020	04/15/2029
26251L-AC-8	Dryden Senior Loan Fund SERIES 201864A CLASS A		D	4	1.A FE	20,000,000	99.3070	19,861,384	20,000,000	20,000,000					1.188	1.190	JAJO	61,240	465,587	03/20/2018	04/18/2031
26251L-AE-4	Dryden Senior Loan Fund SERIES 201864A CLASS B		D	4	1.C FE	9,500,000	97.5960	9,271,652	9,500,000	9,500,000					1.618	1.622	JAJO	39,528	262,798	03/20/2018	04/18/2031
290015-AN-6	Elmwood CLO I Ltd. SERIES 20191A CLASS BR		D	4	1.C FE	11,500,000	99.1650	11,403,973	11,500,000	11,500,000					2.166	2.170	JAJO	50,504		10/15/2020	10/20/2033
29002G-AC-5	Elmwood CLO IV Ltd SERIES 20201A CLASS B		D	4	1.C FE	7,250,000	99.8540	7,239,446	7,250,000	7,250,000					1.918	1.922	JAJO	30,125	101,013	02/26/2020	04/15/2033
33830P-AJ-0	522 Funding CLO LTD SERIES 20191A CLASS C		D	4	1.F FE	6,000,000	99.4840	5,969,014	6,000,000	6,000,000					3.168	3.179	JAJO	41,181	206,910	11/22/2019	01/15/2033
449259-AC-4	ICG 2017 - 1A C MTGE		D	4	1.F FE	6,500,000	98.0340	6,372,187	6,500,000	6,500,000					2.622	2.631	JAJO	30,775	238,927	02/24/2017	04/28/2029
47048J-AQ-6	JTWN 2016-9A SERIES 20169A CLASS A2R		D	4	1.B FE	13,600,000	98.9920	13,462,897	13,600,000	13,600,000					2.059	2.064	JAJO	71,121	433,742	07/22/2019	10/20/2028
47048X-AC-6	Jamestown CLO Ltd SERIES 201914A CLASS A2		D	4	1.C FE	15,997,000	100.3440	16,055,086	16,000,000	15,997,082		82			2.416	2.424	JAJO	78,378	427,421	08/18/2020	10/20/2032
48661A-AC-0	KAYNE CLO SERIES 20181A CLASS B		D	4	1.C FE	8,400,000	100.0000	8,399,971	8,400,000	8,400,000					1.918	1.922	JAJO	34,903	258,800	05/30/2018	07/15/2031
48661W-AC-2	KAYNE CLO SERIES 20193A CLASS B1		D	4	1.C FE	15,000,000	100.0990	15,014,867	15,000,000	15,000,000					2.268	2.274	JAJO	73,702	515,518	02/21/2019	04/15/2032
48661W-AE-8	KAYNE CLO SERIES 20193A CLASS C		D	4	1.F FE	6,550,000	99.2320	6,499,722	6,550,000	6,550,000					3.118	3.130	JAJO	44,246	281,712	02/21/2019	04/15/2032
56844A-AC-3	MARINER CLO LLC SERIES 20191A CLASS B		D	4	1.C FE	11,000,000	99.3210	10,925,279	11,000,000	11,000,000					2.216	2.221	JAJO	57,785	355,954	03/29/2019	04/30/2032
67113G-AG-2	Oak Hill Credit Partners SERIES 20205A CLASS B		D	4	1.C FE	7,500,000	98.5160	7,388,678	7,500,000	7,500,000					1.809	1.484	JAJO	27,883	103,285	02/18/2020	04/18/2033
67707E-AG-9	Oak Hill Credit Partners SERIES 20192A CLASS B1		D	4	1.C FE	10,000,000	99.0020	9,900,162	10,000,000	10,000,000					2.059	2.064	JAJO	41,183	319,274	02/22/2019	04/21/2031
67707E-AJ-3	Oak Hill Credit Partners SERIES 20192A CLASS C		D	4	1.F FE	15,000,000	99.0830	14,862,441	15,000,000	15,000,000					2.909	2.919	JAJO	87,274	608,536	02/22/2019	04/21/2031
68784Y-AB-0	OSCAR US Funding Trust SERIES 20191A CLASS A2		C	4	1.A FE	111,041	100.2270	111,305	111,053	111,048		3			3.100	3.124	MON	201	3,443	03/12/2019	04/11/2022
69915Y-AC-8	Parallel Ltd SERIES 20181A CLASS A2		D	4	1.C FE	8,000,000	98.2420	7,859,371	8,000,000	8,000,000					1.615	1.618	JAJO	25,477	218,643	02/05/2018	04/20/2031
69916D-AC-3	Parallel Ltd SERIES 20182A CLASS A2		D	4	1.C FE	7,000,000	98.4060	6,888,399	7,000,000	7,000,000					2.065	2.070	JAJO	28,505	223,250	11/02/2018	10/20/2031
69916X-AJ-4	Parallel Ltd SERIES 20191A CLASS C		D	4	1.F FE	11,000,000	99.9220	10,991,457	11,000,000	11,000,000					3.259	3.271	JAJO	63,734	569,298	07/24/2019	07/20/2032
73742D-AC-5	Post CLO LTD SERIES 20181A CLASS B		D	4	1.C FE	7,200,000	97.6090	7,027,824	7,200,000	7,200,000					1.868	1.872	JAJO	26,531	217,522	04/17/2018	04/16/2031
73742D-AE-1	Post CLO LTD SERIES 20181A CLASS C		D	4	1.F FE	5,592,500	99.3160	5,561,717	5,600,000	5,593,997		475			2.218	2.246	JAJO	24,501	189,110	06/22/2018	04/16/2031
88433B-AS-6	WINDR 2016-2A SERIES 20162A CLASS BR		D	4	1.C FE	8,500,000	99.6090	8,466,766	8,500,000	8,500,000					2.016	2.021	FMAN	29,032	255,616	11/16/2018	11/01/2031
94949L-AQ-3	WELF 2016-2A SERIES 20162A CLASS BR		D	4	1.F FE	11,000,000	96.8290	10,651,139	11,000,000	11,000,000					2.365	2.372	JAJO	61,626	384,279	10/26/2018	10/20/2028
98625U-AY-8	York CLO Ltd. Adj % Due 10/20/2029 JAJO20		D	4	1.F FE	7,731,250	99.1470	7,665,270	7,731,250	7,731,250					2.668	2.659	JAJO	41,833	293,603	07/21/2017	10/20/2029
P79068-AA-7	PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES		D		3.A	13,288,819	103.2330	13,778,274	13,346,721	13,324,590		10,684			6.090	6.262	JJ	406,408	812,815	07/11/2018	01/01/2023
Q7397#-AP-9	PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES		D		2.B PL	6,666,667	115.3300	7,688,671	6,666,667	6,666,667					6.250	6.299	FMAN	65,972	416,667	11/18/2010	11/04/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						688,642,624	XXX	697,140,254	686,790,755	687,893,293		(250,095)			XXX	XXX	XXX	3,019,826	20,353,991	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						42,331,931,315	XXX	48,138,753,612	41,387,651,369	42,331,251,109	(415,251)	(28,861,249)		88,118,514	XXX	XXX	XXX	363,276,938	1,414,357,351	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15			2	2.B FE	108,422	114.8790	114,879	100,000	106,305		(1,070)			6.613	5.175	JJ	3,049	6,613	12/14/2018	12/15/2055
59156R-AE-8	METLIFE INC. CALL @ > PAR OR MAKE WHOLE +20				1.G FE	5,071,770	150.2270	7,060,678	4,700,000	4,927,107		(12,751)			6.500	5.930	JD	13,578	305,500	03/06/2003	12/15/2032
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						5,180,192	XXX	7,175,557	4,800,000	5,033,412		(13,821)			XXX	XXX	XXX	16,627	312,113	XXX	XXX
4899999. Total - Hybrid Securities						5,180,192	XXX	7,175,557	4,800,000	5,033,412		(13,821)			XXX	XXX	XXX	16,627	312,113	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	IShares Inv Grade Corp Bd ETF COMMON STOCK				2.A	208,373,431	138.1300	214,792,150		214,792,150	6,418,720				0.000	0.000	N/A		1,096,367	11/02/2020	
5999999. Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO						208,373,431	XXX	214,792,150		214,792,150	6,418,720				XXX	XXX	XXX		1,096,367	XXX	XXX
6099999. Subtotal - SVO Identified Funds						208,373,431	XXX	214,792,150		214,792,150	6,418,720				XXX	XXX	XXX		1,096,367	XXX	XXX
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225						0.0000								0.000	0.000	N/A		(183,543)		01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450				5.A FE		99.1560								0.000	0.000	N/A	2,992		11/10/2020	10/20/2022
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275						0.0000								0.000	0.000	N/A		28,174		06/30/2023
LX1538-16-9	WIRECO WORLDGROUP INC WIRECO 1ST LIEN TL +500				5.A FE	3,815,019	94.8750	3,608,263	3,803,175	3,792,850		17,405			0.000	5.877	N/A	634	239,952	08/01/2016	09/30/2023
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350				4.A FE	22,173,874	99.7920	22,389,318	22,435,985	22,177,460		(211,043)			0.000	4.019	N/A	2,273	631,810	11/02/2020	08/09/2023
LX1541-01-5	GULF FINANCE LLC GULF FINANCE LLC TLB +525				5.C FE	4,657,357	75.1790	3,530,646	4,696,319	4,655,058		22,925			0.000	6.318	N/A	15,628	311,660	03/13/2017	08/17/2023
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500				4.A FE	24,767,602	100.1790	25,776,028	25,729,971	24,984,591		320,274			0.000	6.118	N/A	4,110	1,029,428	10/30/2020	09/25/2024
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275				5.A FE	18,392,339	88.8040	20,197,413	22,743,810	19,113,570		637,416			0.000	9.333	N/A	2,369	676,697	11/13/2020	02/06/2024
LX1567-31-7	XEROX BUSINESS SERVICES XEROX BUSINESS SERV TLB +250				4.A FE	1,538,826	97.9380	1,933,583	1,974,293	1,611,322		72,496			0.000	9.758	N/A	145	41,468	03/20/2020	12/07/2023
LX1579-24-7	NOVOLEX NOVOLEX 1ST LIEN TL +300				4.B FE	7,394,698	99.3440	7,413,395	7,462,348	7,362,125		(20,111)			0.000	4.360	N/A	72,925	352,319	02/05/2019	12/29/2023
LX1580-94-8	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB1 +225				3.B FE	4,149,925	98.6610	4,089,246	4,144,744	4,145,056		8,735			0.000	2.364	N/A	276	121,325	08/15/2018	01/03/2024
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GRP 1L TL+275				4.A FE	8,750,883	99.5000	8,794,940	8,839,135	8,782,708		38,863			0.000	3.188	N/A	711	303,302	10/15/2019	02/07/2023
LX1596-21-7	GRAY TELEVISION GRAY TELEVISION TLB-2 +225				3.B FE	9,453,350	99.1070	9,487,526	9,573,013	9,405,633		(18,114)			0.000	2.935	N/A	19,823	290,051	02/04/2019	02/28/2024
LX1596-95-1	CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250				4.A FE	12,601,681	99.4500	12,587,534	12,657,148	12,803,474		211,225			0.000	2.814	N/A	75,156	401,088	01/31/2019	03/01/2024
LX1597-34-8	GREENWAY MEDICAL TECH GREENWAY MED TECH 1L TL +375						0.0000								0.000	0.000	N/A		64,339		02/15/2024
LX1598-37-9	UNITY (CS&L)) UNITI GROUP(CS&L) TLB +500						0.0000								0.000	0.000	N/A		4,692		10/24/2022
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +225				3.C FE	8,395,567	99.0000	9,221,062	9,314,204	8,505,117		109,549			0.000	4.599	N/A	1,964	255,785	03/20/2020	03/06/2025
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275						0.0000								0.000	0.000	N/A		18,023		02/02/2022
LX1599-80-7	WORLDWIDE EXPRESS WORLDWIDE EXPRESS 1LTL +400				4.C FE	11,104,832	98.4500	10,969,777	11,142,486	11,080,234		43,482			0.000	5.052	N/A	1,548	605,723	08/08/2018	02/02/2024
LX1606-14-9	ARCH COAL ARCH COAL TLB +275				4.B FE	7,388,436	91.0000	7,145,522	7,852,222	7,448,027		71,264			0.000	5.233	N/A	818	292,232	03/20/2020	03/07/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275				4.B FE		0.0000								0.000	0.000	N/A		1,946		03/15/2024
LX1612-04-8	BOYD GAMING BOYD GAMING TLB +225				3.C FE	4,590,347	99.0100	4,596,614	4,642,576	4,607,878		17,112			0.000	2.631	N/A	303	129,400	02/01/2019	09/15/2023
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225				3.C FE	9,033,617	98.2320	9,885,711	10,063,636	9,220,581		165,325			0.000	5.520	N/A	2,516	317,921	03/20/2020	04/06/2024
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325				4.C FE	12,623,732	96.3750	12,464,119	12,932,938	12,697,777		82,282			0.000	3.942	N/A	105,000	620,769	02/04/2019	04/03/2024
LX1616-95-7	SUDDENLINK (ALTICE) CSC HOLDINGS TLB 2025 +225				3.C FE	7,815,279	98.3570	7,689,276	7,817,722	7,813,473		6,288			0.000	2.365	N/A	8,892	229,107	08/15/2018	07/15/2025
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275				4.B FE	23,517,280	99.7500	23,793,422	23,853,055	23,552,914		67,958			0.000	4.019	N/A	23,607	771,628	11/02/2020	04/06/2024
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300				4.B FE	14,345,461	100.0210	14,578,555	14,575,494	14,392,040		40,832			0.000	4.342	N/A	1,619	262,662	11/03/2020	10/25/2023
LX1626-55-0	AIR METHODS AIR METHODS TLB +350				4.C FE	19,088,943	96.0500	22,204,661	23,117,815	19,485,514		396,570			0.000	9.666	N/A	2,890	422,753	11/17/2020	04/22/2024
LX1627-17-8	CITYCENTER CITYCENTER HOLDINGS TLB +225				4.B FE	1,895,533	98.4380	2,435,709	2,474,359	1,976,279		80,747			0.000	9.979	N/A	206	54,081	03/20/2020	04/18/2024
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425				4.B FE	18,383,020	98.2500	18,450,385	18,779,018	18,397,441		41,000			0.000	5.430	N/A	2,608	537,233	11/06/2020	04/27/2024
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425				5.B FE	10,591,694	76.2000	8,646,198	11,346,716	10,711,065		127,070			0.000	6.751	N/A	50,334	527,379	11/16/2020	05/19/2023
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500				4.C FE	19,289,897	99.6790	19,584,226	19,647,294	19,320,746		58,880			0.000	5.378	N/A	2,808	590,059	11/04/2020	06/22/2024
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425				4.C FE	28,178,110	97.3180	28,430,506	29,214,026	28,240,394		70,566			0.000	5.959	N/A	225,217	822,421	11/09/2020	06/16/2024
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325				4.C FE	20,632,048	98.1530	21,497,881	21,902,419	20,714,440		82,392			0.000	5.582	N/A	2,586	239,891	11/10/2020	08/31/2024
LX1654-14-9	PENN INTERNATIONAL & MANUF PENN ENGINERING TLB +275				4.A FE	5,880,582	99.1880	5,902,956	5,951,280	5,876,853		4,686			0.000	3.986	N/A	620	78,578	11/04/2020	06/13/2024
LX1669-37-8	DURAVANT DURAVANT 1ST LIEN TL +300				4.C FE	1,934,858	99.5940	1,932,124	1,940,000	1,929,482		6,194			0.000	4.014	N/A	216	85,733	12/29/2017	07/19/2024
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350				4.C FE	21,305,872	98.9720	21,860,655	22,087,717	21,357,849		97,658			0.000	4.413	N/A	2,237	532,692	10/30/2020	09/15/2024
LX1678-68-4	NBTY INC NBTY 2ND LIEN TL +775				5.B FE	7,325,375	99.3500	7,600,275	7,650,000	7,267,515		70,566			0.000	8.182	N/A	1,678	651,373	10/08/2019	09/15/2025
LX1679-89-8	USI INC USI INC TLB +300				4.B FE	6,176,940	98.4790	6,082,988	6,176,940	6,176,940					0.000	3.578	N/A	558	235,153	08/13/2018	05/16/2024
LX1685-74-7	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY TLB +225				4.B FE	1,572,096	99.1720	1,958,269	1,974,619	1,621,598		49,502			0.000	7.388	N/A	131	36,666	03/20/2020	01/02/2025
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250				4.B FE	16,830,587	96.3280	18,594,785	19,303,613	17,073,526		242,940			0.000	7.711	N/A	32,386	172,181	11/18/2020	10/04/2023
LX1686-39-8	AIR MEDICAL AIR MEDICAL TLB +425				4.B FE	4,763,677	98.8930	4,857,023	4,911,392	4,756,478		2,221			0.000	5.746	N/A	22,977	253,586	06/21/2019	03/14/2025
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275				4.A FE	7,256,813	97.9880	7,128,627	7,275,000	7,244,241		30,400			0.000	2.912	N/A	585	249,631	10/02/2017	12/22/2024
LX1687-99-0	RING CONTAINER TECH RING CONTAINER 1ST LIEN +275				4.C FE	7,754,030	98.5000	7,657,995	7,774,615	7,743,726		28,531			0.000	2.914	N/A	626	266,774	08/14/2018	10/31/2024
LX1692-32-1	CHASSIX INC CHASSIX INC TLB +550				4.C FE	4,753,000	94.5000	4,583,250	4,850,000	4,764,564		36,663			0.000	6.864	N/A	35,512	343,203	11/10/2017	11/15/2023
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350				3.C FE	8,524,539	99.7750	8,868,300	8,888,299	8,557,713		37,865			0.000	4.443	N/A	9,940	366,411	03/20/2020	11/02/2024
LX1693-59-2	TECOMET TECOMET 1ST LIEN TL +350					0.0000									0.000	0.000	N/A	25,147	4,119	05/26/2020	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LX1695-07-6	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +350				4.B FE	10,030,374	99.6040	10,033,159	10,073,048	10,020,144		12,797			0.000	3.654	N/A	1,020	422,449	06/26/2019	11/13/2024
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350				4.C FE	4,153,411	98.9580	4,369,264	4,415,271	4,176,853		32,158			0.000	5.724	N/A	552	198,592	03/20/2020	12/01/2024
LX1695-50-6	BURLINGTON COAT FACTORY BURLINGTON COAT TLB5 +175				3.A FE		0.0000								0.000	0.000	N/A		1,024		11/07/2024
LX1696-41-3	TORTOISE INVESTMENT TORTOISE 1ST LIEN TL +350						0.0000								0.000	0.000	N/A		11,042		01/31/2025
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275				4.A FE	14,622,425	99.6390	14,764,055	14,817,546	14,664,554		38,600			0.000	3.991	N/A	1,544	590,502	01/31/2019	03/31/2024
LX1700-87-6	VICI PROPERTIES VICI 1ST LIEN TL +175				3.B FE	1,479,545	98.2250	1,785,909	1,818,182	1,525,201		45,656			0.000	6.400	N/A	956	28,162	03/20/2020	12/15/2024
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +200				3.B FE	3,840,408	98.6250	3,787,603	3,840,408	3,840,408					0.000	2.118	N/A	229	87,986	01/22/2020	01/15/2025
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +250				5.B FE		0.0000								0.000	0.000	N/A		44,371		02/28/2025
LX1712-02-0	JANUS INTERNATIONAL JANUS INTL 1L +375				4.B FE	10,233,859	99.0000	10,214,360	10,317,535	10,372,274		171,356			0.000	4.354	N/A	1,361	519,866	08/07/2019	02/09/2025
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275				4.A FE	24,329,728	97.5250	24,981,608	25,615,594	24,302,774		19,504			0.000	4.356	N/A	2,061	599,936	11/03/2020	08/14/2024
LX1713-34-1	ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +350				5.A FE	3,885,138	93.2500	3,627,425	3,890,000	3,876,736		2,277			0.000	4.391	N/A	486	178,863	06/14/2018	02/15/2025
LX1716-43-5	ASURION LLC ASURION TLB-6 +300				4.A FE	15,061,943	98.9580	15,095,034	15,253,981	15,083,310		35,180			0.000	3.488	N/A	1,333	334,800	10/30/2020	11/03/2023
LX1718-75-3	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275				5.B FE	3,474,035	77.8420	2,717,848	3,491,493	3,469,836		13,360			0.000	3.036	N/A	291	134,052	04/27/2018	05/31/2025
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225				4.A FE	7,648,716	95.8910	8,056,146	8,401,358	7,737,848		90,155			0.000	4.216	N/A	559	213,354	03/20/2020	03/31/2025
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350				4.C FE	20,790,269	97.2710	21,138,886	21,731,951	20,828,594		95,494			0.000	4.462	N/A	2,226	508,822	11/06/2020	05/04/2025
LX1720-16-3	CHG PPC PARENT LLC CHG PPC PARENT LLC 1L +275				4.B FE	3,403,969	98.3130	3,354,931	3,412,500	3,397,286		12,871			0.000	2.899	N/A	275	117,095	03/23/2018	03/31/2025
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO NCI TLB +375				4.B FE	16,913,090	99.7500	17,609,241	17,653,374	16,871,909		38,981			0.000	4.785	N/A	34,542	749,111	03/20/2020	04/12/2025
LX1724-29-8	MEN'S WEARHOUSE INC MEN'S WEARHOUSE TLB +325						0.0000								0.000	0.000	N/A		80,842		04/09/2025
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275				4.B FE	6,071,262	98.1250	5,995,353	6,109,914	6,062,500		(783)			0.000	2.988	N/A	492	224,082	01/31/2019	04/30/2025
LX1729-71-9	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL +275				5.C FE	1,107,540	46.1250	1,107,540	2,401,171	1,107,540			1,293,631		0.000	19.062	N/A		82,393	10/12/2018	03/31/2025
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375				5.A FE	11,305,091	93.2140	10,969,948	11,768,563	11,298,833		53,700			0.000	5.355	N/A	97,826	565,915	03/20/2020	04/24/2025
LX1730-02-2	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 2L +775				5.C FE	1,980,000	82.8750	1,657,500	2,000,000	1,928,157		1,489			0.000	8.160	N/A	30,625	186,084	04/25/2018	04/24/2026
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +275				4.B FE	15,853,745	98.0940	15,919,782	16,229,109	15,884,006		62,537			0.000	3.358	N/A	83,014	477,141	11/02/2020	04/19/2025
LX1731-82-2	BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL TLB +250				4.A FE	2,265,016	94.1940	2,797,203	2,969,619	2,336,218		71,202			0.000	7.858	N/A	218	60,647	03/20/2020	08/24/2025
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250				3.C FE	13,046,413	99.5310	13,598,124	13,662,200	13,124,313		77,900			0.000	3.615	N/A	1,006	355,547	03/20/2020	10/14/2024
LX1732-91-1	JORDAN HEALTH SERVICES JORDAN HEALTH SERVICES 2L +900				6. FE	2,970,000	52.5000	1,575,000	3,000,000	1,575,000	(370,353)	25,353			0.000	8.415	N/A	33,808	296,521	05/16/2018	05/10/2026
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +300				4.C FE	19,878,098	98.2860	19,927,872	20,275,392	19,886,900		72,390			0.000	3.463	N/A	1,772	450,426	11/03/2020	05/17/2025
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425				4.B FE	21,131,415	99.0420	21,930,209	22,142,333	21,165,822		112,414			0.000	5.114	N/A	2,704	784,093	11/06/2020	06/15/2025
LX1734-92-5	SPRINGS WINDOW FASHION SPRINGS WINDOW 2L TL +850				5.B FE	1,660,625	95.1880	1,665,790	1,750,000	1,637,639		3,761			0.000	8.608	N/A	420	168,866	10/10/2019	06/15/2026
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600				4.C FE	8,876,851	95.0000	9,099,931	9,578,875	8,946,660		109,183			0.000	7.896	N/A	153,980	639,056	03/20/2020	09/28/2024
LX1735-67-4	LIFESCAN GLOBAL CORP LIFESCAN 2ND LIEN TL +950				5.B FE	2,160,000	86.6250	1,949,063	2,250,000	2,126,405		11,812			0.000	9.701	N/A	55,361	254,266	06/19/2018	09/28/2025
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300				3.B FE	7,689,953	99.5630	7,973,908	8,008,907	7,715,500		44,736			0.000	3.848	N/A	2,101	280,648	03/20/2020	06/01/2025
LX1736-88-8	MRC GLOBAL US INC MRC GLOBAL TLB +300				4.C FE	1,479,526	95.8750	1,892,954	1,974,398	1,541,587		62,061			0.000	9.932	N/A	173	48,738	03/20/2020	09/20/2024
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325				4.C FE	35,210,401	98.4500	35,779,441	36,342,753	35,257,061		185,003			0.000	3.913	N/A	99,469	1,253,662	10/29/2020	05/31/2025
LX1739-43-7	VERTEX AEROSPACE VERTEX AEROSPACE TLB +450				4.B FE	4,365,563	99.5000	4,365,563	4,387,500	4,343,296		16,739			0.000	4.570	N/A	566	228,612	06/14/2018	06/29/2025
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300				4.B FE	21,374,823	97.3330	21,967,690	22,569,622	21,460,303		146,039			0.000	3.975	N/A	1,973	799,058	03/20/2020	10/01/2025
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500				4.C FE	30,073,056	99.7500	30,979,239	31,056,881	30,079,345		94,891			0.000	5.483	N/A	4,475	1,083,056	11/30/2020	06/21/2025
LX1741-66-4	AVAYA INC AVAYA INC TLB +425						0.0000								0.000	0.000	N/A		1,646		12/15/2024
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425				4.C FE	13,787,699	98.1880	14,493,299	14,760,764	13,820,716		33,016			0.000	5.983	N/A	74,899	128,470	10/30/2020	07/09/2025
LX1743-91-8	ASURION LLC ASURION TLB-7 +300				4.A FE	2,910,375	99.1000	2,898,675	2,925,000	2,907,568		10,557			0.000	3.200	N/A	256	107,801	06/29/2018	11/03/2024
LX1752-46-3	Applovin Corp APPLOVIN CORP TLB +350						0.0000								0.000	0.000	N/A		30,193		08/07/2025
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450				4.C FE	8,297,358	99.8000	8,809,425	8,827,079	8,298,950		61,698			0.000	5.631	N/A	1,139	416,664	03/20/2020	08/27/2025
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250				4.A FE	19,487,625	99.1380	19,684,269	19,855,423	19,497,847		31,167			0.000	2.999	N/A	1,519	379,792	11/02/2020	03/01/2026
LX1761-47-2	RESIDEO TECHNOLOGIES RESIDEO TECHNOLOGIES TLB +225				3.B FE	1,963,168	98.2500	2,427,765	2,471,007	2,015,156		51,988			0.000	6.844	N/A	172	52,963	03/20/2020	10/04/2025

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
LX1761-64-7	GOODRX GOODRX TLB +275				4.A FE	7,511,873	99.2000	7,703,037	7,765,158	7,534,290		36,812			0.000	3.399	N/A	625	254,729	03/20/2020	10/03/2025
LX1761-67-0	DISTRIBUTED POWER DISTRIBUTED POWER TLB +300				4.C FE	7,368,501	93.7500	7,417,230	7,911,712	7,409,554		41,053			0.000	4.435	N/A	61,118	172,268	03/20/2020	12/31/2025
LX1763-36-1	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500				4.C FE	10,830,468	97.0630	10,858,254	11,186,811	10,795,174		49,373			0.000	5.530	N/A	102,082	645,970	03/20/2020	10/17/2025
LX1763-39-5	UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD +275				4.A FE	2,053,031	98.7500	2,443,876	2,474,811	2,092,843		39,812			0.000	6.237	N/A	6,260	58,136	03/20/2020	01/04/2026
LX1763-62-7	WELBILT WELBILT TLB +250				5.A FE	9,827,500	94.5000	9,450,000	10,000,000	9,849,219		38,953			0.000	2.866	N/A	1,470	316,994	01/31/2019	10/16/2025
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375				5.A FE	8,200,980	97.3440	8,821,745	9,062,443	8,254,543		53,563			0.000	5.593	N/A	32,859	193,621	11/02/2020	11/15/2025
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375				4.C FE		91.6040								0.000	0.000	N/A	287	20,826	10/31/2018	12/31/2025
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375				4.B FE	18,676,050	99.7500	18,759,599	18,806,616	18,649,951		16,289			0.000	3.850	N/A	63,766	422,467	11/12/2020	02/01/2026
LX1766-78-6	CONCRETE PUMPING CONCRETE PUMPING 1LTL +600				4.B FE	12,325,989	97.7500	12,755,084	13,048,679	12,334,477		(105,875)			0.000	6.720	N/A	2,228	873,259	03/20/2020	12/06/2025
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375				4.B FE	22,220,314	99.6130	23,007,112	23,096,495	22,248,237		126,677			0.000	4.416	N/A	2,500	654,369	11/02/2020	11/16/2025
LX1767-86-7	SEDGWICK SEDGWICK TLB +325				4.B FE	2,412,879	98.2920	2,918,975	2,969,697	2,463,663		50,784			0.000	7.054	N/A	280	82,368	03/20/2020	12/31/2025
LX1777-93-2	DURAVANT DURAVANT LLC 1L TL INCREM +425						0.0000								0.000	0.000	N/A		68,141		07/19/2024
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325				4.B FE	9,613,806	99.1250	10,033,309	10,121,875	9,636,831		53,238			0.000	4.096	N/A	955	375,740	03/20/2020	04/04/2026
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350				4.B FE	27,259,927	99.4790	28,070,573	28,217,587	27,302,841		66,569			0.000	4.028	N/A	2,858	789,556	10/30/2020	04/30/2026
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300						63.9750								0.000	0.000	N/A	22,402	1,890	04/22/2019	04/22/2026
LX1796-93-2	MOMENTIVE PERFORMANCE MOMENTIVE TLB +325				4.B FE	1,500,952	98.5000	1,945,313	1,974,937	1,567,749		66,796			0.000	10.395	N/A	187	54,858	03/20/2020	05/15/2024
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500				4.C FE	7,702,500	94.2250	7,443,775	7,900,000	7,677,039		13,047			0.000	5.218	N/A	1,130	481,672	05/24/2019	05/28/2026
LX1803-29-0	ANVIL INTERNATIONAL LLC ANVIL 2L TL +900				5.B FE	2,850,000	82.9170	2,487,510	3,000,000	2,789,757		(18,259)			0.000	8.656	N/A	763	304,913	05/24/2019	05/28/2027
LX1806-87-1	NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL +275				3.C FE	1,874,602	99.4840	1,903,389	1,913,261	1,874,748		146			0.000	3.115	N/A	154	9,859	09/30/2020	07/26/2026
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500				4.C FE	17,213,775	99.3750	17,693,643	17,804,924	17,186,727		32,154			0.000	5.315	N/A	2,545	834,355	11/10/2020	06/13/2026
LX1807-63-0	ACCENTCARE ACCENTCARE PLUTO TLB +500				4.C FE	7,801,200	99.5000	7,840,600	7,880,000	7,766,308		4,499			0.000	4.932	N/A	1,127	566,190	06/18/2019	06/22/2026
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450				4.B FE	14,725,825	99.9060	14,796,496	14,810,418	14,694,358		(10,830)			0.000	4.412	N/A	1,912	443,807	11/02/2020	06/28/2026
LX1809-91-7	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TLB +275				3.A FE	5,614,334	99.7970	5,886,454	5,898,428	5,622,886		8,552			0.000	3.572	N/A	475	61,327	04/06/2020	11/01/2026
LX1810-17-0	UPLAND SOFTWARE UPLAND SOFTWARE 1L +375				4.B FE	2,457,610	99.1670	2,937,822	2,962,500	2,493,230		35,620			0.000	6.783	N/A	321	89,917	03/20/2020	08/06/2026
LX1810-24-6	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +275				3.C FE	6,867,457	99.2130	6,847,648	6,901,966	6,857,194		(1,057)			0.000	2.872	N/A	17,264	249,316	06/20/2019	07/15/2026
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400				4.B FE	13,166,250	99.7500	13,419,005	13,452,636	13,169,436		3,186			0.000	4.215	N/A	1,550	120,002	11/23/2020	07/18/2026
LX1817-13-4	PLZ AEROSCIENCE PLZ Aeroscience 1L +350				4.C FE	1,237,314	98.1880	1,482,393	1,509,750	1,256,503		19,190			0.000	6.781	N/A	153	47,816	03/20/2020	08/01/2026
LX1817-69-6	ION MEDIA NETWORKS ION MEDIA TLB +300				4.A FE	2,456,234	99.8330	2,483,252	2,487,406	2,456,579		345			0.000	3.392	N/A	220	12,950	09/18/2020	12/17/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350						0.0000								0.000	0.000	N/A		4,325		08/08/2026
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +525				5.A FE	21,074,407	98.6540	21,901,684	22,200,502	21,087,251		41,823			0.000	7.444	N/A	4,008	832,250	11/03/2020	08/19/2024
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500				4.B FE	29,565,534	99.5000	29,664,015	29,813,081	29,506,160		(37,843)			0.000	4.823	N/A	4,262	558,906	11/13/2020	09/19/2026
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425				4.B FE	14,930,487	100.2080	14,955,445	14,924,402	14,884,457		(34,182)			0.000	4.767	N/A	2,176	407,146	11/16/2020	10/12/2026
LX1827-86-9	CUMULUS MEDIA CUMULUS MEDIA TLB +375				4.B FE	2,257,740	98.0830	2,637,524	2,689,073	2,287,252		29,511			0.000	7.594	N/A	355	95,712	03/20/2020	03/31/2026
LX1828-30-5	B&G Foods B&G FOODS TLB+250				3.B FE		0.0000								0.000	0.000	N/A		863		09/13/2026
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900				5.A FE	9,275,372	100.0000	10,023,649	10,023,649	9,166,689		(108,683)			0.000	11.103	N/A	192,955	827,307	03/20/2020	11/06/2025
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900				5.A FE	672,128	100.0000	726,351	726,351	671,421		(707)			0.000	11.096	N/A	223	5,135	03/20/2020	11/06/2025
LX1831-97-8	HCA HEALTHCARE INC HCA HEALTHCARE B12+175				2.C FE		0.0000								0.000	0.000	N/A		3,052		03/13/2025
LX1832-05-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +425				4.C FE	1,455,300	99.6250	1,479,431	1,485,000	1,455,596		2,219			0.000	4.590	N/A	181	81,073	10/07/2019	05/23/2025
LX1840-74-8	USI INC USI TLB 2026 +400				4.B FE	1,269,135	99.6880	1,480,367	1,485,000	1,280,059		10,924			0.000	6.516	N/A	175	39,509	03/20/2020	12/02/2026
LX1840-78-9	SABERT CORP SABERT CORP TLB +450				4.B FE	15,095,068	99.5830	15,642,860	15,708,364	15,099,085		5,439			0.000	5.544	N/A	34,465	324,005	11/13/2020	11/26/2026
LX1851-00-0	PRESIDIO HOLDINGS INC PRESIDIO TLB +350				4.B FE	1,973,720	99.5940	2,520,137	2,530,410	2,010,118		36,397			0.000	7.363	N/A	16,514	61,787	03/20/2020	01/15/2027
LX1851-40-6	KINDRED HEALTHCARE GENTIVA HEALTH SVC TLB +325				4.B FE	8,618,841	99.3130	8,673,610	8,733,610	8,618,791		(50)			0.000	3.570	N/A	834	321,388	01/22/2020	07/02/2025
LX1852-30-5	FRONERI INC US FRONERI US INC 1L +225				4.A FE	2,977,538	98.9000	2,952,165	2,985,000	2,974,664		(2,873)			0.000	2.342	N/A	199	70,061	01/30/2020	01/30/2027
LX1853-38-6	CENTURYLINK CENTURYLINK TLB +225				3.C FE	3,172,645	98.8500	3,914,460	3,960,000	3,230,229		57,585			0.000	5.633	N/A	264	70,681	03/20/2020	03/15/2027
LX1853-82-4	REYNOLDS GROUP HOLDINGS REYNOLDS CONSUMER PROD 1L +175				3.A FE	1,538,480	99.2500	1,809,708	1,823,384	1,560,955		22,475			0.000	4.430	N/A	96	25,817	03/20/2020	01/30/2027
LX1854-14-5	ACRISURE ACRISURE TLB +350				4.C FE	1,505,828	97.8960	1,881,896	1,922,342	1,533,411		27,583			0.000	7.200	N/A	195	58,917	03/20/2020	01/30/2027
LX1854-19-4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300				4.A FE	10,087,624	98.2500	10,758,227	10,949,849	10,138,560		50,936			0.000	4.397	N/A	957	92,657	11/12/2020	04/29/2026
LX1854-55-8	STATION CASINOS LLC STATION CASINOS TLB +225				4.A FE	4,171,208	98.3370	4,625,248	4,703,467	4,207,000		35,792			0.000	4.062	N/A	327	103,177	03/20/2020	01/31/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LX1854-56-6	TRANSDIGM TRANSDIGM TLE +225				4.A FE	7,157,957	97.8750	7,185,005	7,341,001	7,179,163		21,206			0.000	2.837	N/A	489	184,309	02/06/2020	05/30/2025
LX1854-57-4	TRANSDIGM TRANSDIGM TLG +225				4.A FE	2,868,529	97.9270	2,879,054	2,940,000	2,879,396		10,867			0.000	2.926	N/A	196	73,814	02/06/2020	08/22/2024
LX1854-59-0	TRANSDIGM TRANSDIGM TLF +225				4.A FE	4,781,595	97.8650	4,795,508	4,900,126	4,792,583		10,988			0.000	2.761	N/A	326	123,027	02/06/2020	12/30/2025
LX1855-37-3	UPC BROADBAND UPC BROADBAND TLB +225				4.A FE	2,050,000	98.9000	2,472,500	2,500,000	2,077,908		27,908			0.000	4.830	N/A	2,844	45,541	03/20/2020	05/01/2028
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350				5.A FE	14,021,702	95.0000	14,067,914	14,808,331	14,041,627		19,925			0.000	4.532	N/A	1,544	441,082	11/02/2020	04/08/2026
LX1856-44-7	BLOCK COMMUNICATIONS INC BLOCK COMMUNICATIONS TLB +225				3.A FE	2,917,950	98.4170	2,930,366	2,977,500	2,919,925		1,975			0.000	2.713	N/A	207	59,377	03/20/2020	02/15/2027
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350				5.A FE	7,538,549	95.0000	7,563,395	7,961,468	7,549,262		10,712			0.000	4.532	N/A	830	237,141	11/02/2020	04/08/2026
LX1857-97-3	MEREDITH CORP MEREDITH CORP TLB +250				3.C FE	7,657,691	98.8190	7,588,750	7,679,444	7,658,677		986			0.000	2.650	N/A	565	208,855	02/19/2020	01/31/2025
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475				3.A FE	32,862,425	101.4110	33,588,496	33,121,156	32,873,528		11,103			0.000	5.889	N/A	217,773	403,984	10/30/2020	04/27/2023
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375				4.B FE	17,580,084	99.9580	18,500,386	18,508,159	17,595,431		15,347			0.000	5.280	N/A	2,442	350,538	11/18/2020	03/13/2026
LX1888-01-0	PG&E PG&E CORP TLB-EXIT +450				4.A FE	14,906,313	101.0250	15,103,174	14,949,937	14,891,903		(14,410)			0.000	5.150	N/A	2,284	153,429	11/02/2020	06/18/2025
LX1888-23-4	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +450				4.A FE	9,817,738	100.0310	9,978,092	9,975,000	9,813,962		(3,776)			0.000	4.709	N/A	1,288	123,293	11/17/2020	06/19/2025
LX1888-77-0	PQ CORP PQ CORP TLB +300				4.A FE	3,158,336	99.8960	3,159,554	3,162,844	3,156,784		(1,553)			0.000	3.711	N/A	10,493	4,246	11/04/2020	02/07/2027
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425				3.C FE	15,604,094	100.4500	16,011,680	15,939,950	15,612,694		8,600			0.000	5.458	N/A	2,325	225,565	11/17/2020	01/31/2025
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525				2.C FE	33,370,000	103.9380	34,299,540	33,000,000	33,291,540		(78,460)			0.000	5.299	N/A	63,021	440,104	11/02/2020	06/25/2027
LX1890-57-8	IHEARTCOMMUNICATIONS INC IHEART INCREMENTAL 1L +400				4.A FE	4,678,869	99.9170	4,734,163	4,738,095	4,678,869					0.000	4.578	N/A			11/13/2020	05/01/2026
LX1891-08-9	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB +325				4.B FE	10,911,403	99.6250	10,931,353	10,972,500	10,904,315		(7,088)			0.000	3.736	N/A	1,219	72,152	10/30/2020	07/23/2027
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750				4.C FE	25,898,619	99.5000	26,269,633	26,401,641	25,902,810		4,191			0.000	8.488	N/A	199,479	232,878	11/20/2020	02/02/2024
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375				4.B FE	19,558,932	100.2380	19,639,852	19,593,220	19,546,129		(12,803)			0.000	4.079	N/A	2,449	100,415	11/10/2020	07/28/2027
LX1898-47-2	NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400				4.C FE	7,475,016	99.7500	7,462,547	7,481,250	7,471,632		(3,384)			0.000	4.335	N/A	987	51,001	11/05/2020	10/22/2026
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350				4.A FE	17,041,266	99.1250	17,765,837	17,922,661	17,045,802		4,537			0.000	4.532	N/A	4,232	105,505	11/17/2020	10/01/2027
LX1898-91-0	REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325				4.A FE	1,496,250	99.1250	1,486,875	1,500,000	1,495,414		(836)			0.000	3.268	N/A	142	11,890	09/17/2020	02/16/2026
LX1899-07-4	GCI HOLDINGS GCI HOLDINGS TLB +275				4.A FE	2,481,281	99.4690	2,480,508	2,493,750	2,480,333		(948)			0.000	3.433	N/A	242	15,274	09/24/2020	09/24/2025
LX1899-34-8	DELTA AIRLINES SKYMILES DELTA AIR SKYMILES TLB +375				2.B FE	15,068,750	103.5340	15,530,100	15,000,000	15,052,528		(16,222)			0.000	4.173	N/A	108,854		11/03/2020	09/16/2027
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475				4.B FE	26,307,218	99.1670	26,849,472	27,075,007	26,309,969		2,751			0.000	5.892	N/A	185,410		12/11/2020	10/02/2025
LX1899-66-0	UNIVERSAL HOSPITAL SERVICES AGILITI INCREMENTAL 1LTL +300				4.A FE	990,000	99.5000	995,000	1,000,000	989,624		(376)			0.000	3.731	N/A	1,667	5,833	09/23/2020	01/04/2026
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475				4.B FE	24,789,122	100.3180	25,016,801	24,937,500	24,768,982		(20,140)			0.000	5.095	N/A	3,664	157,650	11/09/2020	10/17/2027
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375				4.C FE	13,946,050	100.0000	14,020,451	14,020,451	13,940,656		(5,394)			0.000	4.170	N/A	43,811		11/17/2020	09/25/2027
LX1900-26-0	AVAYA INC AVAYA INC TLB-EXIT 1L +425					0	0.0000								0.000	0.000	N/A		21,134		12/15/2027
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350				4.B FE	32,563,722	99.8750	32,588,159	32,628,945	32,541,412		(22,309)			0.000	3.863	N/A	188,723		11/16/2020	09/30/2027
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500				4.C FE	24,499,375	98.6670	25,160,085	25,500,000	24,474,646		(24,729)			0.000	5.608	N/A	69,240	187,913	10/30/2020	10/08/2027
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400				4.B FE	18,806,875	99.8750	18,976,250	19,000,000	18,796,215		(10,660)			0.000	4.227	N/A	98,625		10/30/2020	10/08/2027
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325				4.B FE	18,963,750	100.0500	19,009,500	19,000,000	18,963,750					0.000	3.650	N/A			11/17/2020	10/20/2027
LX1905-24-4	ACADEMY LTD ACADEMY LTD 1L TL +500				4.B FE	991,250	99.5250	995,250	1,000,000	990,828		(422)			0.000	5.127	N/A	2,236		12/07/2020	11/06/2027
LX1908-28-9	CP ATLAS BUYER INC AMERICAN BATH TLB1 +450				4.B FE	7,475,625	100.1250	7,509,375	7,500,000	7,471,523		(4,102)			0.000	4.676	N/A	26,031		11/23/2020	11/19/2027
LX1908-29-7	CP ATLAS BUYER INC AMERICAN BATH TLB2 STRIP +450				4.B FE	2,491,875	100.1250	2,503,125	2,500,000	2,490,507		(1,368)			0.000	4.676	N/A	8,677		11/23/2020	11/20/2027
LX1911-92-9	CALPINE CORP CALPINE CORP TLB5 REFI +250				3.B FE	8,194,808	99.2500	8,222,809	8,284,946	8,195,122		314			0.000	2.636	N/A	610	9,044	12/16/2020	12/02/2027
LX1912-15-8	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB 1L +400				4.B FE	11,480,000	99.9750	11,497,125	11,500,000	11,480,000					0.000	4.233	N/A			12/18/2020	12/15/2027
LX1912-33-1	US LBM US LBM TLB +375				4.B FE	20,908,636	99.8960	20,887,345	20,909,091	20,908,636					0.000	4.007	N/A			12/09/2020	12/08/2027
LX1912-34-9	US LBM US LBM DELAY DRAW +375				4.B FE	4,646,364	99.8960	4,641,632	4,646,465	4,646,364					0.000	4.007	N/A			12/09/2020	12/08/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800				5.A FE	1,218,245	84.0000	1,218,245	1,450,292	1,218,318		73			0.000	11.405	N/A	11,240		12/01/2020	12/01/2025
LX1913-28-9	ACCENTCARE ACCENTCARE INCREMENTA TLB +500				4.C FE	3,980,000	100.0000	4,000,000	4,000,000	3,980,000					0.000	5.033	N/A			12/08/2020	06/20/2026
LX1914-05-5	EW SCRIPPS EW SCRIPPS TLB3 +300				3.C FE	2,992,500	100.0000	3,000,000	3,000,000	2,992,500					0.000	3.441	N/A			12/15/2020	12/15/2027
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300		A		4.C FE	16,248,722	97.3070	16,442,551	16,897,603	16,226,990		(1,643)			0.000	4.161	N/A	3,067	182,380	11/10/2020	03/14/2025
LX1740-18-7	STARS GROUP HOLDINGS BV STARS GROUP TLB +350				3.A FE	1,216,909	100.3060	1,391,785	1,387,539	1,232,956		18,734			0.000	6.214	N/A	145	50,404	03/20/2020	07/10/2025
LX1817-51-4	WESTJET AIRLINES WESTJET AIRLINES 1L TL +300		A		4.C FE	3,533,233	95.6880	3,789,245	3,960,000	3,560,269		27,036			0.000	5.711	N/A	20,240	91,520	03/11/2020	08/07/2026
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275		A		3.C FE	8,606,183	98.9070	8,852,120	8,949,942	8,618,753		15,338			0.000	3.345	N/A	721	309,176	03/20/2020	11/21/2026
LX1694-75-6	INTELSAT JACKSON HOLDINGS INTELSAT JACKSON TLB-3 +375		D		6. FE	20,797,501	101.2500	21,262,501	21,000,001	20,776,228		(14,204)			0.000	7.755	N/A	9,180	1,723,700	02/08/2019	11/27/2023
LX1732-07-7	LAIRD LAIRD 1ST LIEN TL +450		D				0.0000								0.000	0.000	N/A		16,490		07/02/2025
LX1832-31-5	SPRINGER NATURE SPRINGER NATURE TL-B16 +350		D		4.B FE	2,436,410	99.8540	2,949,753	2,954,066	2,482,812		46,402			0.000	9.222	N/A	739	72,005	03/20/2020	08/24/2024
LX1852-19-8	ZIGGO ZIGGO TLI +250		D		4.A FE	1,591,260	99.2810	1,985,620	2,000,000	1,613,971		22,711			0.000	5.483	N/A	2,511	36,275	03/20/2020	04/15/2028
LX1854-37-6	BANIJAY GROUP US HOLDING BANIJAY GROUP US HLDG TLB +375		D		4.B FE	1,655,850	98.5000	1,965,075	1,995,000	1,677,372		21,522			0.000	8.073	N/A	5,420	26,997	03/20/2020	02/04/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,739,105,490	XXX	1,776,636,202	1,806,354,622	1,741,509,754	(370,353)	5,911,238	1,293,631		XXX	XXX	XXX	3,349,839	47,210,109	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,739,105,490	XXX	1,776,636,202	1,806,354,622	1,741,509,754	(370,353)	5,911,238	1,293,631		XXX	XXX	XXX	3,349,839	47,210,109	XXX	XXX
7699999. Total - Issuer Obligations						42,942,937,237	XXX	49,116,687,346	42,195,031,728	42,914,615,647	(415,251)	(31,606,689)		88,118,514	XXX	XXX	XXX	379,847,312	1,427,707,347	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						630,990,320	XXX	687,445,154	732,801,249	653,289,715		5,686,409			XXX	XXX	XXX	418,308	11,503,999	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,772,925,465	XXX	1,869,239,484	1,702,372,068	1,759,977,576		(4,389,387)			XXX	XXX	XXX	4,991,000	50,937,828	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						688,642,624	XXX	697,140,254	686,790,755	687,893,293		(250,095)			XXX	XXX	XXX	3,019,826	20,353,991	XXX	XXX
8099999. Total - SVO Identified Funds						208,373,431	XXX	214,792,150		214,792,150	6,418,720				XXX	XXX	XXX		1,096,367	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,739,105,490	XXX	1,776,636,202	1,806,354,622	1,741,509,754	(370,353)	5,911,238	1,293,631		XXX	XXX	XXX	3,349,839	47,210,109	XXX	XXX
8399999 - Total Bonds						47,982,974,567	XXX	54,361,940,590	47,123,350,422	47,972,078,135	5,633,116	(24,648,524)	1,293,631	88,118,514	XXX	XXX	XXX	391,626,285	1,558,809,641	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 3,938,405,823 1B ...$ 636,140,233 1C ...$ 1,523,555,430 1D ...$ 2,895,800,315 1E ...$ 2,989,191,568 1F ...$ 7,011,217,024 1G ...$ 6,834,421,285

2A ...$ 6,899,465,783 2B ...$ 6,985,070,287 2C ...$ 5,047,214,741

3A ...$ 712,974,993 3B ...$ 154,797,639 3C ...$ 270,950,805

4A ...$ 377,555,615 4B ...$ 805,889,706 4C ...$ 517,730,940

5A ...$ 183,774,834 5B ...$ 125,727,118 5C ...$ 38,072,535

6 ....$ 24,121,461

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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

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

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

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

6 ...$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
001914-20-9	MEN'S WEARHOUSE LLC COMMON STOCK			27,565.000	103,369	3.750	103,369	103,369								12/01/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					103,369	XXX	103,369	103,369								XXX	XXX
64940*-10-9	NEW YORK BUS DEV CORP CAP STK COMMON STOCK			4,750.000	321,860	67.760	321,860	23,750								04/16/1956	
FHLB00-01-8	Federal Home Loan Bank Membership Stock	RF		108,602.000	10,860,200	100.000	10,860,200	10,860,200		1,251,789						04/05/2019	
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock	RF		225,000.000	22,500,000	100.000	22,500,000	22,500,000								04/29/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					33,682,060	XXX	33,682,060	33,383,950		1,251,789						XXX	XXX
319983-10-2	FIRST COMMONWEALTH			1,000.000	406,091,546	406,091.546	406,091,546	436,283,120	89,210,080	51,465,000		(14,824,998)		(14,824,998)		07/30/1999	
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)			100.000	2,360,192	23,601.920	2,360,192	1,085,935		3,000,000		(1,121,954)		(1,121,954)		02/09/2000	
401352-39-8	MANAGED DENTAL GUARD INC (NJ)			100.000	937,373	9,373.730	937,373	200,000				(39,930)		(39,930)		03/04/2002	
40137*-10-2	GUARDIAN INS & ANNUITY CO			20,000.000	526,956,095	26,347.804	526,956,095	784,000,000				(88,556,599)		(88,556,599)		06/08/1970	
45767@-10-6	INNOVATIVE UNDERWRITERS INC			100.000	6,730,047	67,300.480	6,730,048	6,000,000		400,000		27,061		27,061		07/21/1999	
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA			23,120.000	2,756,500	119.230	2,756,500	3,300,000		4,600,880		(670,368)		(670,368)		04/25/1996	
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY			100,000.000	52,938,294	540.920	52,938,294	137,283,195				7,479,239		7,479,239		12/23/1996	
70016#-20-0	BERKSHIRE LIFE INSURANCE CO. OF AMERICA			100.000	212,988,247	2,129,882.470	212,988,247	184,459,688				(6,901,365)		(6,901,365)		12/22/2000	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,211,758,294	XXX	1,211,758,295	1,552,611,938	89,210,080	59,465,880		(104,608,914)		(104,608,914)		XXX	XXX
92647K-32-5	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			247,052.000	2,690,400	10.290	2,690,400	2,487,911		88,304		148,231		148,231		01/31/2014	
92647K-33-3	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			239,939.000	2,641,723	10.410	2,641,723	2,415,279		70,217		143,963		143,963		01/31/2014	
92647K-34-1	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			237,372.000	2,613,465	10.400	2,613,465	2,388,258		59,357		144,797		144,797		01/31/2014	
92647K-35-8	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			2,777,961.000	30,418,674	10.350	30,418,674	28,102,461		930,105		1,666,777		1,666,777		01/31/2014	
92647K-46-5	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND R			2,511,178.000	17,201,567	6.750	17,201,567	17,765,123		879,588		251,118		251,118		01/31/2014	
92647K-47-3	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND CLASS			2,081,029.000	14,234,236	6.750	14,234,236	14,710,866		659,892		187,292		187,292		11/30/2011	
92647K-48-1	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND CLASS			1,235,921.000	8,441,342	6.730	8,441,342	9,005,413		477,262		123,592		123,592		04/30/2014	
9499999. Subtotal - Mutual Funds					78,241,407	XXX	78,241,407	76,875,311		3,164,724		2,665,770		2,665,770		XXX	XXX
9799999 - Total Common Stocks					1,323,785,130	XXX	1,323,785,131	1,662,974,568	89,210,080	63,882,393		(101,943,144)		(101,943,144)		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,323,785,130	XXX	1,323,785,131	1,662,974,568	89,210,080	63,882,393		(101,943,144)		(101,943,144)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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

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

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

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

6 ...$

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912803-FP-3	STRIP PRINC STRIPS 0.000% 05/15/50		10/14/2020	J.P. MORGAN		31,731,000	50,000,000	
912803-FP-3	STRIP PRINC STRIPS 0.000% 05/15/50		10/14/2020	CITICORP SECURITIES		31,749,500	50,000,000	
912803-FR-9	STRIP PRINC STRIPS 0.000% 08/15/50		10/14/2020	CITICORP SECURITIES		40,483,840	64,000,000	
912803-FR-9	STRIP PRINC STRIPS 0.000% 08/15/50		10/14/2020	BARCLAYS		31,602,500	50,000,000	
912810-SK-5	US TREASURY N/B BONDS 2.375% 11/15/49		03/20/2020	BARCLAYS		358,641	300,000	2,545
912810-SK-5	US TREASURY N/B BONDS 2.375% 11/15/49		05/07/2020	J.P. MORGAN		200,931	160,000	1,869
912810-SL-3	US TREASURY N/B BONDS 2.000% 02/15/50		03/16/2020	NATWEST MARKETS		1,708,770	1,500,000	2,555
912810-SL-3	US TREASURY N/B BONDS 2.000% 02/15/50		05/01/2020	GOLDMAN SACHS		4,352,992	3,700,000	16,060
912810-SL-3	US TREASURY N/B BONDS 2.000% 02/15/50		07/09/2020	CANTOR FITZGERALD & CO INC		8,094,563	6,900,000	56,489
912810-SL-3	US TREASURY N/B BONDS 2.000% 02/15/50		07/20/2020	SUSQUEHANNA		6,087,250	5,200,000	45,143
912810-SN-9	US TREASURY N/B BONDS 1.250% 05/15/50		09/15/2020	MORGAN STANLEY		6,208,516	6,500,000	27,378
912810-SN-9	US TREASURY N/B BONDS 1.250% 05/15/50		10/27/2020	MORGAN STANLEY		5,894,000	6,400,000	36,304
912810-SN-9	US TREASURY N/B BONDS 1.250% 05/15/50		10/27/2020	WELLS FARGO SECURITIES LLC		470,475	510,000	2,876
912810-SQ-2	US TREASURY N/B BONDS 1.125% 08/15/40		10/14/2020	GOLDMAN SACHS		48,824,219	50,000,000	93,240
912828-6R-6	US GOVERNMENT TREAS BILL NOTES 2.250% 04/30/24		01/28/2020	NOMURA SECURITIES INTERNATIONA		5,835,611	5,650,000	31,432
912828-6V-7	US GOVERNMENT TREAS BILL NOTES 2.125% 05/31/21		01/28/2020	NOMURA SECURITIES INTERNATIONA		5,140,641	5,100,000	17,766
912828-6V-7	US GOVERNMENT TREAS BILL NOTES 2.125% 05/31/21		01/28/2020	NOMURA SECURITIES INTERNATIONA		3,427,094	3,400,000	11,844
912828-6V-7	US GOVERNMENT TREAS BILL NOTES 2.125% 05/31/21		02/07/2020	HSBC SECURITIES INC.		1,713,613	1,700,000	7,107
912828-7F-1	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/21		01/29/2020	GOLDMAN SACHS		8,051,328	8,020,000	69,794
912828-T3-4	US GOVERNMENT TREAS BILL 1 1/8% Due 9/30/2021 MS31 1.125% 09/30/21		09/16/2020	RBC CAPITAL MARKETS		5,051,367	5,000,000	26,127
912828-WG-1	US GOVERNMENT TREAS BILL NOTES 2.250% 04/30/21		03/04/2020	NOMURA SECURITIES INTERNATIONA		1,526,602	1,500,000	11,683
912828-Y9-5	US GOVERNMENT TREAS BILL NOTES 1.875% 07/31/26		01/29/2020	HSBC SECURITIES INC.		8,301,147	8,125,000	75,758
912828-Z6-0	US GOVERNMENT TREAS BILL NOTES 1.375% 01/31/22		02/24/2020	J.P. MORGAN		4,309,574	4,300,000	4,061
912828-ZA-1	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/22		03/18/2020	GOLDMAN SACHS		10,135,156	10,000,000	5,503
912828-ZA-1	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/22		03/24/2020	NATWEST MARKETS		405,625	400,000	318
912828-ZA-1	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/22		03/24/2020	NATWEST MARKETS		2,433,750	2,400,000	1,908
912828-ZC-7	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/25		03/23/2020	MORGAN STANLEY		658,862	635,000	485
912828-ZC-7	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/25		03/24/2020	MORGAN STANLEY		633,354	615,000	489
912828-ZD-5	US GOVERNMENT TREAS BILL NOTES 0.500% 03/15/23		03/27/2020	MORGAN STANLEY		592,904	590,000	128
912828-ZF-0	US GOVERNMENT TREAS BILL NOTES 0.500% 03/31/25		03/31/2020	J.P. MORGAN		231,321	230,000	3
912828-ZF-0	US GOVERNMENT TREAS BILL NOTES 0.500% 03/31/25		04/27/2020	BARCLAYS		2,310,691	2,300,000	880
912828-ZG-8	US GOVERNMENT TREAS BILL NOTES 0.375% 03/31/22		03/30/2020	GOLDMAN SACHS		2,155,207	2,150,000	
912828-ZW-3	US GOVERNMENT TREAS BILL NOTES 0.250% 06/30/25		07/24/2020	CITICORP SECURITIES		11,441,055	11,450,000	2,100
912828-ZW-3	US GOVERNMENT TREAS BILL NOTES 0.250% 06/30/25		08/28/2020	NOMURA SECURITIES INTERNATIONA		499,473	500,000	200
91282C-AB-7	US TREASURY N/B NOTES 0.250% 07/31/25		07/28/2020	J.P. MORGAN		2,498,047	2,500,000	
91282C-AB-7	US TREASURY N/B NOTES 0.250% 07/31/25		07/31/2020	GOLDMAN SACHS		55,066,602	55,000,000	1,121
91282C-AB-7	US TREASURY N/B NOTES 0.250% 07/31/25		08/18/2020	CITICORP SECURITIES		1,298,020	1,300,000	168
91282C-AB-7	US TREASURY N/B NOTES 0.250% 07/31/25		08/18/2020	CITICORP SECURITIES		6,490,098	6,500,000	839
91282C-AE-1	US TREASURY N/B NOTES 0.625% 08/15/30		09/30/2020	JEFFERIES & COMPANY INC.		457,772	460,000	375
91282C-AE-1	US TREASURY N/B NOTES 0.625% 08/15/30		10/01/2020	J.P. MORGAN		11,937,188	12,000,000	9,783
91282C-AE-1	US TREASURY N/B NOTES 0.625% 08/15/30		10/14/2020	BARCLAYS		5,951,719	6,000,000	6,318
91282C-AG-6	US TREASURY N/B NOTES 0.125% 08/31/22		09/04/2020	CITICORP SECURITIES		2,599,492	2,600,000	72
91282C-AJ-0	US TREASURY N/B NOTES 0.250% 08/31/25		09/17/2020	J.P. MORGAN		1,997,578	2,000,000	290
91282C-AJ-0	US TREASURY N/B NOTES 0.250% 08/31/25		11/12/2020	J.P. MORGAN		248,477	250,000	128
91282C-AJ-0	US TREASURY N/B NOTES 0.250% 08/31/25		12/16/2020	WELLS FARGO SECURITIES LLC		497,813	500,000	373
91282C-AJ-0	US TREASURY N/B NOTES 0.250% 08/31/25		12/16/2020	WELLS FARGO SECURITIES LLC		149,344	150,000	112
91282C-AM-3	US TREASURY N/B NOTES 0.250% 09/30/25		10/27/2020	MORGAN STANLEY		13,437,773	13,500,000	2,689
91282C-AM-3	US TREASURY N/B NOTES 0.250% 09/30/25		10/27/2020	WELLS FARGO SECURITIES LLC		1,413,898	1,420,000	273
91282C-AN-1	US TREASURY N/B NOTES 0.125% 09/30/22		10/27/2020	RBC CAPITAL MARKETS		5,197,766	5,200,000	500
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/15/2020	RBC CAPITAL MARKETS		50,005,859	50,000,000	2,747
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/15/2020	BANK OF AMERICA		50,003,906	50,000,000	2,747
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/21/2020	BANK OF AMERICA		50,001,953	50,000,000	3,777
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/21/2020	DEUTSCHE BANK		50,003,906	50,000,000	3,777
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/21/2020	RBC CAPITAL MARKETS		58,004,531	58,000,000	4,382
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/21/2020	BANK OF AMERICA		50,001,953	50,000,000	3,777
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/22/2020	BANK OF AMERICA		50,005,859	50,000,000	3,777
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/22/2020	RBC CAPITAL MARKETS		50,007,813	50,000,000	3,777
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/22/2020	BANK OF AMERICA		20,001,563	20,000,000	1,511
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/22/2020	BANK OF AMERICA		30,002,344	30,000,000	2,266
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/22/2020	BANK OF AMERICA		50,003,906	50,000,000	3,777
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/23/2020	BANK OF AMERICA		100,000,000	100,000,000	8,242
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/23/2020	BANK OF AMERICA		50,001,953	50,000,000	3,949
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/28/2020	BANK OF AMERICA		21,999,141	22,000,000	2,115
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/28/2020	BANK OF AMERICA		27,998,906	28,000,000	2,692
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/29/2020	CITICORP SECURITIES		25,001,953	25,000,000	2,661

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
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/29/2020	CITICORP SECURITIES		1,500,117	1,500,000	160
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/29/2020	DEUTSCHE BANK		3,500,273	3,500,000	361
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/29/2020	DEUTSCHE BANK		46,503,633	46,500,000	4,791
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		12/30/2020	RBC CAPITAL MARKETS		50,005,859	50,000,000	5,323
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/09/2020	RBC CAPITAL MARKETS		997,383	1,000,000	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/09/2020	BARCLAYS		1,994,766	2,000,000	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/09/2020	DEUTSCHE BANK		997,383	1,000,000	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/10/2020	GOLDMAN SACHS		3,193,125	3,200,000	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/11/2020	BARCLAYS		1,996,953	2,000,000	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/11/2020	RBC CAPITAL MARKETS		1,996,953	2,000,000	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/14/2020	RBC CAPITAL MARKETS		1,997,266	2,000,000	7
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/14/2020	BARCLAYS		1,997,266	2,000,000	7
0599999. Subtotal - Bonds - U.S. Governments						1,251,589,682	1,328,315,000	641,709
46513J-EH-0	STATE OF ISRAEL 1.97% DUE 5/1/2025 MN1 1.970% 05/01/25	D	04/29/2020	Computer Share Trust Company		50,000,000	50,000,000	
46513J-EP-2	STATE OF ISRAEL 1.51% DUE 8/1/2025 MN1 1.510% 08/01/25	D	07/30/2020	Computer Share Trust Company		17,500,000	17,500,000	
46513J-RG-8	STATE OF ISRAEL 2.12% DUE 5/1/2025 MN1 2.120% 05/01/25	D	04/29/2020	Computer Share Trust Company		10,000,000	10,000,000	
46513J-RN-3	STATE OF ISRAEL 1.66% DUE 8/1/2025 MN1 1.660% 08/01/25	D	07/30/2020	Computer Share Trust Company		7,500,000	7,500,000	
1099999. Subtotal - Bonds - All Other Governments						85,000,000	85,000,000	
315162-FE-2	FERNDALE MI PUBLIC SCHS SCHOOL DISTRICT 3.000% 05/01/50		05/28/2020	INTL FCSTONE INC		3,185,413	3,145,000	
351136-GN-0	FOWLER CA UNIF SCH DIST SCHOOL DISTRICT 5.000% 08/01/50		04/07/2020	PIPELINE TRADING SYSTEMS		3,369,017	2,900,000	
359497-KV-5	FRUITVALE CA SCH DIST SCHOOL DISTRICT 3.000% 08/01/47		05/21/2020	INTL FCSTONE INC		2,228,478	2,190,000	
359497-KV-5	FRUITVALE CA SCH DIST SCHOOL DISTRICT 3.000% 08/01/47		05/26/2020	INTL FCSTONE INC		320,535	315,000	
359497-KV-5	FRUITVALE CA SCH DIST SCHOOL DISTRICT 3.000% 08/01/47		05/27/2020	INTL FCSTONE INC		635,981	625,000	52
381303-ND-4	GOLDEN VLY CA UNIF SCH DIST SCHOOL DISTRICT 3.000% 08/01/47		04/24/2020	PIPELINE TRADING SYSTEMS		1,171,512	1,200,000	
44256P-XE-8	HOWARD CNTY MD GENERAL OBLIGATION 3.000% 08/15/49		04/28/2020	CITICORP SECURITIES		2,970,990	3,000,000	
542433-XB-8	LONG BEACH CA UNIF SCH DIST SCHOOL DISTRICT 3.000% 08/01/50		05/06/2020	RBC CAPITAL MARKETS		3,000,000	3,000,000	24,250
90171T-EM-8	TWIN RIVERS CA UNIF SCH DIST SCHOOL DISTRICT 3.000% 08/01/45		04/22/2020	RAYMOND JAMES		4,891,350	5,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						21,773,276	21,375,000	24,302
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION 5.000% 05/01/49		10/02/2020	RAMIREZ & CO INC		8,059,200	5,000,000	107,639
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION 5.000% 05/01/49		10/05/2020	RAMIREZ & CO INC		4,014,900	2,500,000	54,167
296110-GE-3	ESCAMBIA CNTY FL HLTH FACS AUT MEDICAL 3.000% 08/15/50		01/29/2020	BANK OF AMERICA		7,300,000	7,300,000	
38611T-DN-4	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.000% 10/01/50		04/30/2020	OPPENHEIMER		2,945,000	3,100,000	16,533
41423P-CC-9	HARRIS CNTY TX TOLL ROAD REVEN TRANSPORTATION 3.000% 08/15/50		12/16/2020	GOLDMAN SACHS		16,222,800	15,000,000	
494759-RG-0	KING CNTY WA HSG AUTH MULTIFAMILY HSG 3.000% 06/01/40		06/03/2020	KEY BANK		2,481,375	2,500,000	
556589-JF-7	MADISON AL WTR & WSTWTR BRD WT WATER 3.000% 12/01/50		04/16/2020	STIFEL NICOLAUS		3,960,320	4,000,000	
57419T-JD-4	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 2.900% 07/01/50		06/10/2020	MORGAN STANLEY		1,400,000	1,400,000	
57419T-JE-2	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.000% 07/01/55		06/10/2020	MORGAN STANLEY		175,000	175,000	
57419T-JF-9	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.100% 07/01/62		06/10/2020	MORGAN STANLEY		1,600,000	1,600,000	
574296-DP-1	MARYLAND ST STADIUM AUTH REVEN EDUCATION 5.000% 05/01/47		07/28/2020	Tax Free Exchange		2,156,085	1,990,000	24,046
574296-DQ-9	MARYLAND ST STADIUM AUTH REVEN EDUCATION 5.000% 05/01/47		07/28/2020	Tax Free Exchange		4,214,658	3,890,000	47,004
57587A-4U-9	MASSACHUSETTS ST HSG FIN AGY H MULTIFAMILY HSG 3.000% 12/01/55		06/18/2020	BARCLAYS CAPITAL		7,620,000	7,620,000	
57587A-4V-7	MASSACHUSETTS ST HSG FIN AGY H MULTIFAMILY HSG 3.100% 06/01/60		06/18/2020	BARCLAYS CAPITAL		5,000,000	5,000,000	
57587A-8D-3	MASSACHUSETTS ST HSG FIN AGY H SINGLE FAMILY HSG 2.400% 06/01/44		09/03/2020	RBC CAPITAL MARKETS		2,000,000	2,000,000	
586200-SW-8	MEMPHIS TN SANTN SWR SYS REVEN WATER 5.000% 10/01/45		09/24/2020	SIEBERT		4,535,615	3,500,000	
59164G-FP-2	METRO WSTWTR RECLAMATION DISTC WATER 2.500% 04/01/45		10/15/2020	WELLS FARGO SECURITIES LLC		4,990,850	5,000,000	
592190-PF-3	MET NASHVILLE TN ARPT AUTH ARP AIRPORT 5.000% 07/01/44		05/08/2020	JANNEY MONTGOMERY/SCOTT		2,219,780	2,000,000	40,278
592190-PJ-5	MET NASHVILLE TN ARPT AUTH ARP AIRPORT 5.000% 07/01/54		03/12/2020	MERRILL LYNCH - RS TRADES - MU		4,938,320	4,260,000	52,658
592190-PJ-5	MET NASHVILLE TN ARPT AUTH ARP AIRPORT 5.000% 07/01/54		03/13/2020	MERRILL LYNCH - RS TRADES - MU		2,303,900	2,000,000	25,000
594654-JJ-5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FAMILY HSG 2.850% 06/01/50		06/04/2020	RBC CAPITAL MARKETS		4,500,000	4,500,000	
60416S-6R-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.700% 07/01/44		06/10/2020	RBC CAPITAL MARKETS		2,895,000	2,895,000	
60416T-BH-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.550% 01/01/51		09/16/2020	RBC CAPITAL MARKETS		5,000,000	5,000,000	
61212W-KL-8	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY HSG 3.000% 12/01/45		05/08/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	
61212W-KM-6	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY HSG 3.050% 06/01/50		05/08/2020	RBC CAPITAL MARKETS		410,000	410,000	
613347-MF-7	MONTGOMERY CNTY MD HSG OPPNTYS MULTIFAMILY HSG 3.000% 07/01/60		06/24/2020	MERRILL LYNCH - RS TRADES - MU		1,190,000	1,190,000	
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF GENERAL 3.000% 05/01/46		05/14/2020	LOOP CAPTIAL		6,930,000	7,000,000	
64972G-MU-5	NEW YORK CITY NY MUNI WTR FINA WATER 3.000% 06/15/46		04/15/2020	ZIEGLER CAPITAL MARK		1,001,250	1,000,000	10,167
64972G-WG-5	NEW YORK CITY NY MUNI WTR FINA WATER 3.000% 06/15/50		05/14/2020	MESIROW		3,000,000	3,000,000	23,750
64972G-YD-0	NEW YORK CITY NY MUNI WTR FINA WATER 3.000% 06/15/50		12/03/2020	SIEBERT		5,371,250	5,000,000	
73358W-3K-8	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION 4.000% 09/01/43		04/15/2020	LOOP CAPTIAL		3,135,960	3,000,000	15,333
762197-CE-9	RHODE ISLAND ST HLTH & EDUCTNL 0.610% 06/01/35		04/23/2020	KEY BANK		1,700,000	1,700,000	1,092
79766D-RZ-4	SAN FRANCISCO CALIF CITY &CNTY AIRPORT 5.000% 05/01/45		03/16/2020	MERRILL LYNCH - RS TRADES - MU		11,371,200	10,000,000	261,111
837123-KH-0	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION 4.000% 07/01/49		04/24/2020	JANNEY MONTGOMERY/SCOTT		8,203,680	8,000,000	104,000
837123-KL-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION 4.000% 07/01/59		03/03/2020	MERRILL LYNCH - RS TRADES - MU		2,509,200	2,250,000	16,000
83712D-K6-2	SOUTH CAROLINA ST HSG FIN & DE SINGLE FAMILY HSG 3.050% 07/01/45		04/21/2020	CITICORP SECURITIES		2,000,000	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88275F-SE-0	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY HSG 3.000% 09/01/45		06/12/2020	RBC CAPITAL MARKETS		3,064,260	3,000,000	
88275F-SF-7	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY HSG 3.000% 03/01/50		06/12/2020	RBC CAPITAL MARKETS		3,304,535	3,250,000	
914440-SV-5	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 5.000% 11/01/39		02/14/2020	Tax Free Exchange		1,890,942	1,805,000	25,822
914440-SX-1	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 5.000% 11/01/39		02/14/2020	Tax Free Exchange		8,585,191	8,195,000	117,234
97712D-7D-2	WISCONSIN ST HLTH & EDUCTNL FA MEDICAL 3.000% 08/15/52		10/16/2020	J.P. MORGAN		6,957,090	7,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						172,157,361	161,030,000	941,834
00108W-AJ-9	AEP TEXAS INC BASIC 4.150% 05/01/49		04/23/2020	WELLS FARGO SECURITIES LLC		2,907,120	2,400,000	48,693
00113*-AB-0	AMERICAN ELECTRIC POWER COMPAN AMERICAN ELECTRIC POWER COMPAN 2.430% 12/31/28		10/21/2020	PNC CAPITAL		13,000,000	13,000,000	
00138C-AN-8	AIG GLOBAL FUNDING BASIC 0.900% 09/22/25		12/08/2020	US BANCORP INC		2,504,800	2,500,000	4,875
00138C-AN-8	AIG GLOBAL FUNDING BASIC 0.900% 09/22/25		12/08/2020	PNC CAPITAL		2,480,445	2,475,000	4,826
00138C-AN-8	AIG GLOBAL FUNDING BASIC 0.900% 09/22/25		12/08/2020	Fifth Third Securities		8,018,720	8,000,000	15,600
00176@-AA-4	AMF FLORENCE LLC AMF FLORENCE LLC 3.210% 12/31/35		10/02/2020	MUFG SECURITIES AMERICAS INC		28,897,486	28,897,486	
00206R-GQ-9	AT&T INC BASIC 4.300% 02/15/30		06/18/2020	MORGAN STANLEY		1,999,693	1,700,000	25,788
00206R-GQ-9	AT&T INC BASIC 4.300% 02/15/30		10/06/2020	BANK OF AMERICA		2,492,070	2,100,000	13,294
00206R-JX-1	AT&T INC BASIC 2.300% 06/01/27		05/21/2020	BANK OF AMERICA		1,997,040	2,000,000	
00206R-JX-1	AT&T INC BASIC 2.300% 06/01/27		06/30/2020	CREDIT SUISSE FIRST BOSTON		10,355,200	10,000,000	24,278
00206R-JY-9	AT&T INC BASIC 2.750% 06/01/31		09/08/2020	BANK OF AMERICA		10,593,800	10,000,000	77,917
00206R-JY-9	AT&T INC BASIC 2.750% 06/01/31		09/14/2020	CREDIT SUISSE FIRST BOSTON		21,327,400	20,000,000	165,000
00206R-KA-9	AT&T INC BASIC 3.650% 06/01/51		05/21/2020	MIZUHO SECURITIES		19,922,600	20,000,000	
00206R-KA-9	AT&T INC BASIC 3.650% 06/01/51		07/09/2020	J.P. MORGAN		10,806,800	10,000,000	45,625
00206R-KA-9	AT&T INC BASIC 3.650% 06/01/51		07/10/2020	GOLDMAN SACHS		10,935,600	10,000,000	46,639
00206R-KA-9	AT&T INC BASIC 3.650% 06/01/51		09/14/2020	GOLDMAN SACHS		5,221,150	5,000,000	54,750
00206R-KE-1	AT&T INC BASIC 3.300% 02/01/52		08/05/2020	GOLDMAN SACHS		5,212,500	5,000,000	1,375
00206R-KE-1	AT&T INC BASIC 3.300% 02/01/52		08/17/2020	J.P. MORGAN		4,959,300	5,000,000	6,875
00206R-MC-3	AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53		09/18/2020	EXCHANGE		16,874,714	17,006,000	
00206R-MC-3	AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53		09/18/2020	EXCHANGE		614,221	619,000	
00206R-MC-3	AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53		10/06/2020	RBC CAPITAL MARKETS		194,014	200,000	389
00206R-MC-3	AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53		10/26/2020	SUSQUEHANNA		577,266	600,000	2,333
00206R-MD-1	AT&T INC 3.55% Due 9/15/2055 MS15 3.550% 09/15/55		09/18/2020	EXCHANGE		827,550	837,000	
00206R-ME-9	AT&T INC 3.65% Due 9/15/2059 MS15 3.650% 09/15/59		09/18/2020	EXCHANGE		1,359,499	1,369,000	
00206R-ME-9	AT&T INC 3.65% Due 9/15/2059 MS15 3.650% 09/15/59		09/18/2020	EXCHANGE		961,520	968,240	
00206R-ME-9	AT&T INC 3.65% Due 9/15/2059 MS15 3.650% 09/15/59		09/18/2020	EXCHANGE		1,164,621	1,172,760	
00206R-MF-6	AT&T INC 2.55% Due 12/01/2033 JD1 2.550% 12/01/33		12/07/2020	EXCHANGE		8,873,985	8,654,000	
00206R-MG-4	AT&T INC 3.8% Due 12/01/2057 JD1 3.800% 12/01/57		12/07/2020	EXCHANGE		2,296,381	2,191,433	
00206R-MG-4	AT&T INC 3.8% Due 12/01/2057 JD1 3.800% 12/01/57		12/07/2020	EXCHANGE		8,675,027	8,278,567	
002474-B@-2	AZZ INC AZZ INC 3.170% 12/17/32		09/16/2020	US BANCORP INC		4,000,000	4,000,000	
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46		01/09/2020	MORGAN STANLEY		13,134,400	10,000,000	58,528
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46		07/16/2020	J.P. MORGAN		1,503,140	1,000,000	6,806
002824-BP-4	ABBOTT LABORATORIES BASIC 1.150% 01/30/28		11/16/2020	WELLS FARGO SECURITIES LLC		6,021,420	6,000,000	27,792
00287Y-BX-6	ABBVIE INC 3.2% Due 11/21/2029 MN21 3.200% 11/21/29		11/19/2020	Tax Free Exchange		4,245,742	3,800,000	60,124
00287Y-BX-6	ABBVIE INC 3.2% Due 11/21/2029 MN21 3.200% 11/21/29		11/19/2020	Tax Free Exchange		9,126,988	8,200,000	129,742
00287Y-BX-6	ABBVIE INC 3.2% Due 11/21/2029 MN21 3.200% 11/21/29		11/19/2020	Tax Free Exchange		25,632,848	25,000,000	395,556
00287Y-BX-6	ABBVIE INC 3.2% Due 11/21/2029 MN21 3.200% 11/21/29		12/03/2020	RBC CAPITAL MARKETS		226,448	200,000	284
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21 4.250% 11/21/49		11/19/2020	RBC CAPITAL MARKETS		376,689	300,000	71
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21 4.250% 11/21/49		11/19/2020	Tax Free Exchange		482,336	400,000	8,406
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21 4.250% 11/21/49		11/19/2020	Tax Free Exchange		30,181,631	25,000,000	525,347
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21 4.250% 11/21/49		12/03/2020	BARCLAYS		251,348	200,000	378
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS 3.800% 03/15/25		11/19/2020	Tax Free Exchange		5,932,826	5,900,000	39,858
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS 3.800% 03/15/25		11/19/2020	Tax Free Exchange		3,382,290	3,350,000	22,631
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS 3.800% 03/15/25		11/19/2020	Tax Free Exchange		27,666,122	27,500,000	185,778
00287Y-CZ-0	ABBVIE INC 4.625% Due 10/01/2042 AO 4.625% 10/01/42		11/19/2020	Tax Free Exchange		2,906,372	3,000,000	18,500
00287Y-DB-2	ABBVIE INC 4.75% Due 03/15/2045 MS 4.750% 03/15/45		11/19/2020	Tax Free Exchange		12,671,124	12,848,000	108,494
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	Tax Free Exchange		9,983,665	13,391,151	
00804*-AC-2	ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE CAPITAL 2019 ST TAX 0.001% 01/15/29		01/27/2020	Tax Free Exchange		6,054,344	6,054,344	3
00842X-AA-7	AFFINITY GAMING BASIC 6.875% 12/15/27		12/15/2020	GOLDMAN SACHS		400,000	400,000	
00842X-AA-7	AFFINITY GAMING BASIC 6.875% 12/15/27		12/15/2020	GOLDMAN SACHS		400,000	400,000	
00842X-AA-7	AFFINITY GAMING BASIC 6.875% 12/15/27		12/15/2020	GOLDMAN SACHS		408,500	400,000	
00842X-AA-7	AFFINITY GAMING BASIC 6.875% 12/15/27		12/15/2020	GOLDMAN SACHS		408,500	400,000	
00842X-AA-7	AFFINITY GAMING BASIC 6.875% 12/15/27		12/16/2020	GOLDMAN SACHS		206,000	200,000	
00842X-AA-7	AFFINITY GAMING BASIC 6.875% 12/15/27		12/16/2020	GOLDMAN SACHS		206,000	200,000	
00846U-AL-5	AGILENT TECHNOLOGIES INC. BASIC 2.750% 09/15/29		05/27/2020	CREDIT SUISSE FIRST BOSTON		2,000,037	1,910,000	10,797
00910G-A*-4	AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL 4.494% 03/10/41		01/17/2020	Tax Free Exchange		12,445,654	12,445,654	10,875
010392-FQ-6	ALABAMA POWER BASIC 2.450% 03/30/22		04/03/2020	KEY BANK		3,255,268	3,214,000	1,531
010392-FS-2	ALABAMA POWER BASIC 4.300% 07/15/48		01/13/2020	SUNTRUST EQUITABLE		4,697,360	4,000,000	
010392-FS-2	ALABAMA POWER BASIC 4.300% 07/15/48		01/21/2020	JEFFERIES & COMPANY INC.		4,784,400	4,000,000	3,822

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
010392-FT-0	ALABAMA POWER BASIC 3.450% 10/01/49		01/30/2020	MITSUBISHI SECURITIES		7,576,310	7,000,000	91,233
010392-FT-0	ALABAMA POWER BASIC 3.450% 10/01/49		01/30/2020	SCOTIA CAPITAL		3,245,760	3,000,000	39,100
020002-BC-4	ALLSTATE CORP 4.2% Due 12/15/2046 JD15 4.200% 12/15/46		04/22/2020	BARCLAYS		6,369,150	5,000,000	75,250
020002-BG-5	ALLSTATE CORP BASIC 3.850% 08/10/49		07/16/2020	J.P. MORGAN		1,895,910	1,500,000	25,667
02079K-AD-9	ALPHABET INC-CL-C 1.1% Due 8/15/2030 FA 15 1.100% 08/15/30		08/05/2020	GOLDMAN SACHS		4,010,000	4,000,000	244
02209S-BD-4	ALTRIA GROUP INC BASIC 4.800% 02/14/29		04/15/2020	GOLDMAN SACHS		783,293	700,000	5,880
02209S-BD-4	ALTRIA GROUP INC BASIC 4.800% 02/14/29		12/18/2020	WELLS FARGO SECURITIES LLC		8,950,425	7,500,000	128,000
02209S-BE-2	ALTRIA GROUP INC BASIC 5.800% 02/14/39		09/03/2020	MILLENIUM ADVISORS		2,086,288	1,600,000	6,187
023135-AP-1	AMAZON.COM INC. BASIC 4.800% 12/05/34		05/27/2020	SOCIETE GENERALE		1,998,370	1,480,000	34,336
023135-BR-6	AMAZON.COM INC. BASIC 1.200% 06/03/27		07/01/2020	JANE STREET		10,087,600	10,000,000	11,000
023135-BR-6	AMAZON.COM INC. BASIC 1.200% 06/03/27		07/08/2020	CITICORP SECURITIES		7,618,050	7,500,000	9,250
023135-BR-6	AMAZON.COM INC. BASIC 1.200% 06/03/27		09/11/2020	CITICORP SECURITIES		15,325,050	15,000,000	51,000
023135-BR-6	AMAZON.COM INC. BASIC 1.200% 06/03/27		09/14/2020	TD SECURITIES		4,087,680	4,000,000	13,733
023135-BR-6	AMAZON.COM INC. BASIC 1.200% 06/03/27		09/14/2020	WELLS FARGO SECURITIES LLC		6,131,520	6,000,000	20,600
023135-BU-9	AMAZON.COM INC. BASIC 2.700% 06/03/60		09/10/2020	J.P. MORGAN		10,324,900	10,000,000	75,750
023135-BU-9	AMAZON.COM INC. BASIC 2.700% 06/03/60		09/15/2020	J.P. MORGAN		10,554,600	10,000,000	78,000
023135-BU-9	AMAZON.COM INC. BASIC 2.700% 06/03/60		09/28/2020	BARCLAYS		10,441,200	10,000,000	87,750
023135-BU-9	AMAZON.COM INC. BASIC 2.700% 06/03/60		10/05/2020	MORGAN STANLEY		15,608,100	15,000,000	139,500
023135-BU-9	AMAZON.COM INC. BASIC 2.700% 06/03/60		10/05/2020	MORGAN STANLEY		10,292,000	10,000,000	93,000
023551-AM-6	AMERADA HESS CORP CALL @ > PAR OR MAKE WHOLE +30 7.125% 03/15/33		07/16/2020	J.P. MORGAN		2,041,725	1,750,000	43,294
02660T-DM-2	American Home Mortgage Investm SERIES 20051 CLASS M1 1.000% 06/25/45		02/28/2020	BANK OF AMERICA		11,131,273	12,333,820	5,952
03027X-AW-0	AMERICAN TOWER CORP - CL A BASIC 3.800% 08/15/29		12/18/2020	GOLDMAN SACHS		9,771,580	8,450,000	113,277
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC 2.900% 01/15/30		01/07/2020	J.P. MORGAN		9,956,000	10,000,000	
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC 2.900% 01/15/30		01/09/2020	MORGAN STANLEY		9,947,500	10,000,000	2,417
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC 2.900% 01/15/30		01/21/2020	GOLDMAN SACHS		10,060,100	10,000,000	10,472
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC 2.900% 01/15/30		12/18/2020	JEFFERIES & COMPANY INC.		4,358,520	4,000,000	50,589
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC 2.900% 01/15/30		12/18/2020	GOLDMAN SACHS		2,179,260	2,000,000	25,294
03027X-BD-1	AMERICAN TOWER CORP - CL A BASIC 3.100% 06/15/50		06/01/2020	RBC CAPITAL MARKETS		4,950,700	5,000,000	
03027X-BD-1	AMERICAN TOWER CORP - CL A BASIC 3.100% 06/15/50		11/02/2020	GOLDMAN SACHS		9,923,000	10,000,000	130,028
03027X-BK-5	AMERICAN TOWER CORP - CL A BASIC 2.950% 01/15/51		12/18/2020	JEFFERIES & COMPANY INC.		2,995,650	3,000,000	7,867
03040W-AD-7	AMERICAN WATER CAP CORP BASIC 6.593% 10/15/37		07/16/2020	J.P. MORGAN		788,105	500,000	8,699
03063#-AE-4	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR 1.650% 01/07/33		10/30/2020	BANK OF AMERICA		24,596,000	24,596,000	
03073E-AR-6	AMERISOURCEBERGEN CORP BASIC 2.800% 05/15/30		06/30/2020	US BANCORP INC		2,012,575	1,900,000	6,354
031162-BK-5	AMGEN INC BASIC 5.150% 11/15/41		07/16/2020	J.P. MORGAN		354,394	251,000	2,334
031162-CS-7	AMGEN INC BASIC 3.375% 02/21/50		10/06/2020	MORGAN STANLEY		21,668,200	20,000,000	88,125
031162-CS-7	AMGEN INC BASIC 3.375% 02/21/50		10/19/2020	WELLS FARGO SECURITIES LLC		15,295,840	14,000,000	78,750
031162-CX-6	AMGEN INC 2.77% Due 9/1/2053 FA 17 2.770% 09/01/53		08/17/2020	EXCHANGE		343,384	347,000	
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC 5.550% 01/23/49		06/16/2020	J.P. MORGAN		27,166,600	20,000,000	447,083
035240-AP-5	ANHEUSER-BUSCH INBEV WOR BASIC 4.750% 04/15/58		07/16/2020	J.P. MORGAN		1,319,120	1,000,000	12,535
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC 4.750% 01/23/29		05/06/2020	MORGAN STANLEY		26,137,974	22,809,000	316,000
035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC 4.500% 06/01/50		06/15/2020	J.P. MORGAN		17,521,500	15,000,000	138,750
035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC 4.500% 06/01/50		06/17/2020	BARCLAYS		5,848,500	5,000,000	47,500
035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC 4.500% 06/01/50		07/09/2020	J.P. MORGAN		12,394,900	10,000,000	125,000
035240-AV-2	ANHEUSER-BUSCH INBEV WOR BASIC 3.500% 06/01/30		07/08/2020	RBC CAPITAL MARKETS		7,951,790	7,000,000	66,014
03674X-AN-6	ANTERO RESOURCES CORP. BASIC 8.375% 07/15/26		12/17/2020	J.P. MORGAN		450,000	450,000	
03674X-AN-6	ANTERO RESOURCES CORP. BASIC 8.375% 07/15/26		12/17/2020	J.P. MORGAN		450,000	450,000	
03674X-AN-6	ANTERO RESOURCES CORP. BASIC 8.375% 07/15/26		12/17/2020	J.P. MORGAN		557,645	550,000	
03674X-AN-6	ANTERO RESOURCES CORP. BASIC 8.375% 07/15/26		12/17/2020	J.P. MORGAN		557,645	550,000	
036752-AM-5	ANTHEM INC BASIC 3.125% 05/15/50		12/22/2020	HSBC SECURITIES INC.		8,653,680	8,000,000	27,083
03765H-AD-3	APOLLO MANAGEMENT HOLDIN BASIC 4.872% 02/15/29		05/27/2020	WELLS FARGO SECURITIES LLC		1,374,285	1,150,000	16,186
03765H-AD-3	APOLLO MANAGEMENT HOLDIN BASIC 4.872% 02/15/29		05/27/2020	WELLS FARGO SECURITIES LLC		3,555,214	2,975,000	41,872
03765H-AD-3	APOLLO MANAGEMENT HOLDIN BASIC 4.872% 02/15/29		11/30/2020	JANE STREET		591,105	500,000	7,240
037833-BY-5	APPLE COMPUTER INC 3 1/4% Due 2/23/2026 FA23 3.250% 02/23/26		12/07/2020	PARIBAS SECURITIES		22,414,000	20,000,000	193,194
037833-DN-7	APPLE COMPUTER INC BASIC 2.050% 09/11/26		09/15/2020	CITICORP SECURITIES		23,655,940	22,000,000	7,517
037833-DP-2	APPLE COMPUTER INC BASIC 2.200% 09/11/29		05/27/2020	US BANCORP INC		2,006,306	1,875,000	8,938
037833-DT-4	APPLE COMPUTER INC BASIC 1.125% 05/11/25		06/17/2020	MITSUBISHI SECURITIES		2,245,848	2,200,000	2,613
037833-DZ-0	APPLE COMPUTER INC BASIC 2.400% 08/20/50		09/01/2020	MORGAN STANLEY		4,957,650	5,000,000	4,333
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		09/11/2020	CANTOR FITZGERALD & CO INC		3,059,460	3,000,000	5,313
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		09/11/2020	GOLDMAN SACHS		7,135,170	7,000,000	12,396
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		09/15/2020	JANE STREET		10,175,300	10,000,000	19,125
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		09/17/2020	GOLDMAN SACHS		10,267,100	10,000,000	21,958
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		10/02/2020	MORGAN STANLEY		10,057,000	10,000,000	32,583
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		10/05/2020	MITSUBISHI SECURITIES		10,007,300	10,000,000	33,292
037833-EA-4	APPLE COMPUTER INC BASIC 2.550% 08/20/60		10/21/2020	MORGAN STANLEY		9,883,600	10,000,000	44,625
038222-AL-9	APPLIED MATERIALS INC 3.300% 04/01/27		07/16/2020	J.P. MORGAN		580,100	500,000	4,996

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
038222-AM-7	APPLIED MATERIALS INC BASIC 4.350% 04/01/47		04/30/2020	JEFFERIES & COMPANY INC.		4,193,792	3,200,000	12,760
038222-AN-5	APPLIED MATERIALS INC BASIC 1.750% 06/01/30		07/01/2020	JEFFERIES & COMPANY INC.		5,136,050	5,000,000	8,993
038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50		06/15/2020	CITICORP SECURITIES		10,694,128	10,600,000	14,575
038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50		06/15/2020	Fifth Third Securities		1,007,260	1,000,000	1,375
038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50		06/17/2020	JANE STREET		3,603,600	3,600,000	5,500
038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50		06/17/2020	ROBERT W. BAIRD & CO.		999,380	1,000,000	1,528
038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50		06/17/2020	ROBERT W. BAIRD & CO.		1,902,660	1,900,000	2,903
038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50		06/18/2020	J.P. MORGAN		11,129,030	11,000,000	19,326
03835V-AH-9	APTIV PLC BASIC 5.400% 03/15/49		07/16/2020	J.P. MORGAN		1,119,720	1,000,000	18,750
038522-AQ-1	ARAMARK BASIC 5.000% 02/01/28		10/29/2020	GOLDMAN SACHS		2,030,000	2,000,000	25,278
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/22/2020	GOLDMAN SACHS		500,000	500,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/22/2020	GOLDMAN SACHS		500,000	500,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/22/2020	GOLDMAN SACHS		250,000	250,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/22/2020	GOLDMAN SACHS		2,500,000	2,500,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/22/2020	GOLDMAN SACHS		202,500	200,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/22/2020	GOLDMAN SACHS		1,974,375	1,950,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/23/2020	GOLDMAN SACHS		50,188	50,000	
038522-AR-9	ARAMARK BASIC 6.375% 05/01/25		04/23/2020	GOLDMAN SACHS		552,063	550,000	
03939C-AB-9	ARCH CAPITAL FINANCE LLC 5.031% Due 12/15/2046 JD15 5.031% 12/15/46		05/20/2020	MORGAN STANLEY		1,212,471	975,000	21,392
039483-BH-4	ARCHER DANIELS BASIC 4.016% 04/16/43		01/28/2020	JEFFERIES & COMPANY INC.		7,564,895	6,500,000	75,412
040555-DB-7	ARIZONA PUBLIC SERVICE CO BASIC 3.350% 05/15/50		05/19/2020	BARCLAYS		9,953,100	10,000,000	
040555-DB-7	ARIZONA PUBLIC SERVICE CO BASIC 3.350% 05/15/50		05/20/2020	PARIBAS SECURITIES		5,004,700	5,000,000	
049560-AS-4	ATMOS ENERGY CORP BASIC 3.375% 09/15/49		01/24/2020	KEY BANK		5,326,100	5,000,000	54,375
049560-AS-4	ATMOS ENERGY CORP BASIC 3.375% 09/15/49		01/28/2020	PARIBAS SECURITIES		5,332,100	5,000,000	55,313
053332-AW-2	AUTOZONE INC BASIC 3.750% 04/18/29		01/09/2020	MORGAN STANLEY		10,825,100	10,000,000	88,542
05348E-AX-7	AVALONBAY COMMUNITIES BASIC 2.950% 05/11/26		12/07/2020	TRUIST		7,150,130	6,500,000	13,316
05348E-AX-7	AVALONBAY COMMUNITIES BASIC 2.950% 05/11/26		12/07/2020	MORGAN STANLEY		5,169,107	4,700,000	9,628
05379B-D#-1	AVISTA CORP AVISTA CORP 3.070% 09/30/50		06/30/2020	MUFG SECURITIES AMERICAS INC		3,000,000	3,000,000	
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO 5.000% 04/20/48		08/04/2020	WELLS FARGO SECURITIES LLC		2,032,000	1,600,000	23,556
05522R-DA-3	BACCT 2017-A1 SERIES 2018A3 CLASS A3 3.100% 12/15/23		12/09/2020	BANK OF AMERICA		10,173,047	10,000,000	22,389
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		01/22/2020	RBC CAPITAL MARKETS		5,147,400	5,000,000	66,355
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		04/14/2020	MORGAN STANLEY		2,040,440	2,000,000	7,693
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		07/16/2020	J.P. MORGAN		4,910,535	4,500,000	57,989
05526D-BJ-3	BAT CAPITAL CORP BASIC 3.215% 09/06/26		08/03/2020	SUSQUEHANNA		2,947,752	2,700,000	35,928
05526D-BJ-3	BAT CAPITAL CORP BASIC 3.215% 09/06/26		12/02/2020	J.P. MORGAN		547,915	500,000	3,929
05526D-BK-0	BAT CAPITAL CORP BASIC 4.758% 09/06/49		01/09/2020	MORGAN STANLEY		10,519,900	10,000,000	167,852
05526D-BK-0	BAT CAPITAL CORP BASIC 4.758% 09/06/49		01/21/2020	GOLDMAN SACHS		10,773,500	10,000,000	181,068
059165-EL-0	BALTIMORE GAS & ELECTRIC BASIC 3.200% 09/15/49		01/21/2020	PARIBAS SECURITIES		10,184,900	10,000,000	116,444
059165-EL-0	BALTIMORE GAS & ELECTRIC BASIC 3.200% 09/15/49		04/28/2020	MITSUBISHI SECURITIES		6,591,180	6,000,000	24,000
06051G-FS-3	BAFC 2004-2 BASIC 3.875% 08/01/25		06/16/2020	GOLDMAN SACHS		3,963,680	3,500,000	51,613
06051G-FS-3	BAFC 2004-2 BASIC 3.875% 08/01/25		06/16/2020	BANK OF AMERICA		13,033,985	11,500,000	169,585
06051G-GF-0	BAFC 2004-2 3.824% 01/20/28		04/21/2020	BANK OF AMERICA		2,992,523	2,750,000	27,166
06051G-HR-3	BAFC 2004-2 BASIC 3.458% 03/15/25		04/15/2020	J.P. MORGAN		10,649,500	10,000,000	30,738
06051G-JA-8	BAFC 2004-2 BASIC 4.083% 03/20/51		04/21/2020	CITICORP SECURITIES		12,137,005	10,300,000	38,550
06051G-JA-8	BAFC 2004-2 BASIC 4.083% 03/20/51		06/01/2020	JANE STREET		11,955,100	10,000,000	82,794
06051G-JL-4	BAFC 2004-2 BASIC 1.922% 10/24/31		10/16/2020	BANK OF AMERICA		500,000	500,000	
06051G-JM-2	BAFC 2004-2 BASIC 2.831% 10/24/51		10/16/2020	BANK OF AMERICA		700,000	700,000	
06051G-JM-2	BAFC 2004-2 BASIC 2.831% 10/24/51		11/02/2020	BANK OF AMERICA		1,010,520	1,000,000	1,022
06051G-JM-2	BAFC 2004-2 BASIC 2.831% 10/24/51		11/02/2020	BANK OF AMERICA		606,312	600,000	613
06051G-JM-2	BAFC 2004-2 BASIC 2.831% 10/24/51		11/02/2020	BANK OF AMERICA		6,063,120	6,000,000	6,134
06051G-JM-2	BAFC 2004-2 BASIC 2.831% 10/24/51		12/03/2020	GOLDMAN SACHS		837,360	800,000	2,894
06406R-AN-7	BANK OF NY MELLON CORP BASIC 1.600% 04/24/25		04/17/2020	GOLDMAN SACHS		1,499,430	1,500,000	
06406Y-AA-0	BANK OF NY MELLON CORP BASIC 3.300% 08/23/29		01/24/2020	MILLENIUM ADVISORS		1,072,600	1,000,000	14,208
06539X-AH-7	BANK SERIES 2020BN27 CLASS A5 2.144% 04/15/63		06/19/2020	BANK OF AMERICA		6,179,652	6,000,000	8,933
06539X-AQ-7	BANK SERIES 2020BN27 CLASS AS 2.551% 04/15/63		06/19/2020	BANK OF AMERICA		5,149,645	5,000,000	8,858
065404-BA-2	BANK SERIES 2018BN10 CLASS A4 3.428% 02/15/61		11/16/2020	GOLDMAN SACHS		10,127,869	9,050,000	15,512
065404-BB-0	BANK SERIES 2018BN10 CLASS A5 3.688% 02/15/61		11/18/2020	WELLS FARGO SECURITIES LLC		18,932,722	16,461,000	32,040
065404-BB-0	BANK SERIES 2018BN10 CLASS A5 3.688% 02/15/61		11/18/2020	WELLS FARGO SECURITIES LLC		573,438	500,000	973
06540B-BD-0	BANK SERIES 2019BN21 CLASS A5 2.851% 10/15/52		01/23/2020	BANK OF AMERICA		5,199,609	5,000,000	10,295
06540B-BD-0	BANK SERIES 2019BN21 CLASS A5 2.851% 10/15/52		03/02/2020	BANK OF AMERICA		535,195	500,000	119
06540V-BE-4	BANK SERIES 2019BN24 CLASS AS 3.283% 11/15/62		02/10/2020	BANK OF AMERICA		3,213,984	3,000,000	3,009
06540W-BD-4	BANK SERIES 2019BN19 CLASS A3 3.183% 08/15/61		05/27/2020	MORGAN STANLEY		7,670,195	7,000,000	17,330
06540Y-AQ-2	BANK SERIES 2020BN28 CLASS AS 2.140% 03/15/63		09/21/2020	WELLS FARGO SECURITIES LLC		360,484	350,000	603
06540Y-AQ-2	BANK SERIES 2020BN28 CLASS AS 2.140% 03/15/63		09/21/2020	WELLS FARGO SECURITIES LLC		1,184,446	1,150,000	1,982
06540Y-AV-1	BANK SERIES 2020BN28 CLASS B 2.344% 03/15/63		09/21/2020	WELLS FARGO SECURITIES LLC		669,468	650,000	1,227

SCHEDULE D - PART 3

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

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06540Y-AV-1	BANK SERIES 2020BN28 CLASS B 2.344% 03/15/63		09/21/2020	WELLS FARGO SECURITIES LLC		2,420,385	2,350,000	4,437
06541K-BA-5	BANK SERIES 2018BN12 CLASS A4 4.255% 05/15/61		11/17/2020	DEUTSCHE BANK		17,756,250	15,000,000	31,913
06759L-A#-0	BARINGS BDC, INC BARINGS BDC, INC 4.250% 11/04/25		10/14/2020	DIRECT - 1		12,500,000	12,500,000	
06759L-B*-3	BARINGS BDC, INC BARINGS BDC, INC 4.750% 11/04/27		10/14/2020	DIRECT - 1		12,500,000	12,500,000	
07332V-BD-6	BBCMS 2017-C1 A4 367% 02/15/50 3.674% 02/15/50		06/24/2020	BARCLAYS		4,832,588	4,287,000	10,938
07335B-AA-4	BCPE CYCLE MERGER SUB II BASIC 10.625% 07/15/27		12/02/2020	JEFFERIES & COMPANY INC.		561,250	500,000	20,512
07335B-AA-4	BCPE CYCLE MERGER SUB II BASIC 10.625% 07/15/27		12/02/2020	JEFFERIES & COMPANY INC.		561,250	500,000	20,512
07556Q-BR-5	BEAZER HOMES USA BASIC 5.875% 10/15/27		03/31/2020	BARCLAYS		757,500	1,000,000	27,253
075887-BX-6	BECTON DICKINSON & CO 4.669% 06/06/47		01/09/2020	MORGAN STANLEY		12,000,600	10,000,000	47,987
075887-BX-6	BECTON DICKINSON & CO 4.669% 06/06/47		06/18/2020	MORGAN STANLEY		638,055	500,000	1,038
075887-BX-6	BECTON DICKINSON & CO 4.669% 06/06/47		11/02/2020	J.P. MORGAN		6,252,700	5,000,000	95,974
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		08/20/2020	GOLDMAN SACHS		764,379	700,000	5,160
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		08/20/2020	GOLDMAN SACHS		545,985	500,000	3,686
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		08/20/2020	GOLDMAN SACHS		545,895	500,000	3,686
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		11/19/2020	DEUTSCHE BANK		544,935	500,000	118
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		12/03/2020	MORGAN STANLEY		547,515	500,000	667
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		12/09/2020	GOLDMAN SACHS		2,823,496	2,600,000	4,282
075887-CK-3	BECTON DICKINSON & CO BASIC 3.794% 05/20/50		08/20/2020	GOLDMAN SACHS		233,992	200,000	1,981
075887-CK-3	BECTON DICKINSON & CO BASIC 3.794% 05/20/50		09/17/2020	CITICORP SECURITIES		11,552,800	10,000,000	127,521
075887-CK-3	BECTON DICKINSON & CO BASIC 3.794% 05/20/50		11/12/2020	CITICORP SECURITIES		22,843,000	20,000,000	370,969
075887-CK-3	BECTON DICKINSON & CO BASIC 3.794% 05/20/50		12/14/2020	MARKET AXESS		350,259	300,000	822
08161B-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS A5 4.025% 04/10/51		11/20/2020	BREAN CAPITAL LLC		352,043	300,000	771
08161B-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS A5 4.025% 04/10/51		11/20/2020	BREAN CAPITAL LLC		13,201,611	11,250,000	28,930
08161B-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS A5 4.025% 04/10/51		11/20/2020	BREAN CAPITAL LLC		762,760	650,000	1,671
08162Q-AE-9	BENCHMARK MORTGAGE TRUST SERIES 2020IG3 CLASS A4 2.437% 09/15/48		05/22/2020	J.P. MORGAN		10,299,971	10,000,000	18,954
08162W-BC-9	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS A5 1.850% 09/15/53		09/21/2020	CITICORP SECURITIES		102,995	100,000	149
08162W-BC-9	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS A5 1.850% 09/15/53		09/21/2020	CITICORP SECURITIES		257,489	250,000	373
08162W-BC-9	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS A5 1.850% 09/15/53		09/21/2020	CITICORP SECURITIES		3,244,356	3,150,000	4,694
08162W-BE-5	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AS 2.148% 09/15/53		09/21/2020	CITICORP SECURITIES		128,740	125,000	216
08162W-BE-5	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AS 2.148% 09/15/53		09/21/2020	CITICORP SECURITIES		437,717	425,000	735
08162W-BE-5	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AS 2.148% 09/15/53		09/21/2020	CITICORP SECURITIES		5,613,072	5,450,000	9,430
08162W-BG-0	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS B 2.351% 09/15/53		09/21/2020	CITICORP SECURITIES		102,993	100,000	189
08162W-BG-0	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS B 2.351% 09/15/53		09/21/2020	CITICORP SECURITIES		257,482	250,000	473
08162W-BG-0	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS B 2.351% 09/15/53		09/21/2020	CITICORP SECURITIES		3,244,278	3,150,000	5,966
084664-BL-4	BERKSHIRE HATHAWAY FIN 5 3/4% Due 1/15/2040 JJ15 5.750% 01/15/40		07/16/2020	J.P. MORGAN		788,485	500,000	399
08652B-AB-5	BEST BUY CO INC BASIC 1.950% 10/01/30		09/29/2020	J.P. MORGAN		1,593,792	1,600,000	
08652B-AB-5	BEST BUY CO INC BASIC 1.950% 10/01/30		09/29/2020	J.P. MORGAN		13,348,008	13,400,000	
08652B-AB-5	BEST BUY CO INC BASIC 1.950% 10/01/30		09/29/2020	CANTOR FITZGERALD & CO INC		318,701	320,000	
08652B-AB-5	BEST BUY CO INC BASIC 1.950% 10/01/30		09/29/2020	CANTOR FITZGERALD & CO INC		2,669,119	2,680,000	
08652B-AB-5	BEST BUY CO INC BASIC 1.950% 10/01/30		09/29/2020	CREDIT SUISSE FIRST BOSTON		79,639	80,000	
08652B-AB-5	BEST BUY CO INC BASIC 1.950% 10/01/30		09/29/2020	CREDIT SUISSE FIRST BOSTON		915,851	920,000	
09247X-AQ-4	BLACKROCK INC BASIC 2.400% 04/30/30		05/27/2020	JANE STREET		2,009,614	1,870,000	3,615
096630-AH-1	BOARDWALK PIPELINES LP BASIC 3.400% 02/15/31		08/04/2020	BARCLAYS		7,990,880	8,000,000	
097023-CN-3	BOEING CORP. BASIC 2.950% 02/01/30		06/30/2020	GOLDMAN SACHS		2,177,019	2,205,000	27,284
097023-CS-2	BOEING CORP. BASIC 4.508% 05/01/23		06/03/2020	MORGAN STANLEY		1,047,760	1,000,000	3,882
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		06/03/2020	WELLS FARGO SECURITIES LLC		1,743,584	1,600,000	6,944
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		06/03/2020	WELLS FARGO SECURITIES LLC		544,870	500,000	2,170
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		06/03/2020	WELLS FARGO SECURITIES LLC		16,346,100	15,000,000	65,100
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		10/21/2020	JANE STREET		842,243	750,000	17,745
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		11/10/2020	CREDIT SUISSE FIRST BOSTON		1,118,770	1,000,000	1,680
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		12/07/2020	CREDIT SUISSE FIRST BOSTON		1,166,410	1,000,000	5,320
097023-CW-3	BOEING CORP. BASIC 5.805% 05/01/50		06/15/2020	WELLS FARGO SECURITIES LLC		10,425,638	8,900,000	61,710
097023-CW-3	BOEING CORP. BASIC 5.805% 05/01/50		06/17/2020	BARCLAYS		21,642,480	18,000,000	130,613
097023-CW-3	BOEING CORP. BASIC 5.805% 05/01/50		12/01/2020	HSBC SECURITIES INC.		2,652,380	2,000,000	10,320
097023-CW-3	BOEING CORP. BASIC 5.805% 05/01/50		12/01/2020	GOLDMAN SACHS		1,324,090	1,000,000	5,160
097023-CW-3	BOEING CORP. BASIC 5.805% 05/01/50		12/02/2020	GOLDMAN SACHS		10,614,480	8,000,000	42,570
097023-CW-3	BOEING CORP. BASIC 5.805% 05/01/50		12/10/2020	MORGAN STANLEY		9,636,410	7,000,000	48,536
097023-CX-1	BOEING CORP. BASIC 5.930% 05/01/60		07/16/2020	J.P. MORGAN		1,815,420	1,500,000	18,778
097023-CY-9	BOEING CORP. BASIC 5.150% 05/01/30		06/03/2020	WELLS FARGO SECURITIES LLC		16,565,400	15,000,000	66,521
097023-CY-9	BOEING CORP. BASIC 5.150% 05/01/30		11/30/2020	GOLDMAN SACHS		590,190	500,000	2,217
097023-CY-9	BOEING CORP. BASIC 5.150% 05/01/30		12/14/2020	MILLENIUM ADVISORS		601,270	500,000	3,219
097023-DC-6	BOEING CORP. BASIC 3.625% 02/01/31		10/29/2020	WELLS FARGO SECURITIES LLC		9,993,600	10,000,000	
09951*-AM-2	BORAL INDUSTRIES BORAL INDUSTRIES INC 4.400% 05/28/25		05/14/2020	COMMONWEALTH BANK OF AUSTRALIA		6,000,000	6,000,000	
09951*-AM-2	BORAL INDUSTRIES BORAL INDUSTRIES INC 4.400% 05/28/25		05/14/2020	COMMONWEALTH BANK OF AUSTRALIA		4,000,000	4,000,000	
09951*-AN-0	BORAL INDUSTRIES BORAL INDUSTRIES INC 4.580% 05/28/27		05/14/2020	COMMONWEALTH BANK OF AUSTRALIA		2,000,000	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09951*-AN-0	BORAL INDUSTRIES BORAL INDUSTRIES INC 4.580% 05/28/27		05/14/2020	COMMONWEALTH BANK OF AUSTRALIA		3,000,000	3,000,000	
10112R-AZ-7	BOSTON PROPERTIES LP BASIC 3.200% 01/15/25		07/16/2020	J.P. MORGAN		2,172,180	2,000,000	889
101137-AU-1	BOSTON SCIENTIFIC CORP BASIC 4.700% 03/01/49		07/16/2020	J.P. MORGAN		693,295	500,000	9,074
101507-A#-8	BOULDER GROWTH & INCOME FUND BOULDER GROWTH & INCOME FUND 2.870% 11/05/35		10/22/2020	WELLS FARGO SECURITIES LLC		13,000,000	13,000,000	
101507-A@-0	BOULDER GROWTH & INCOME FUND BOULDER GROWTH & INCOME FUND 2.720% 11/05/32		10/22/2020	WELLS FARGO SECURITIES LLC		16,000,000	16,000,000	
101507-A@-0	BOULDER GROWTH & INCOME FUND BOULDER GROWTH & INCOME FUND 2.720% 11/05/32		10/22/2020	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	
10334#-AL-6	BOYD WATTERSON GSA FUND L.P. 3.160% 12/23/27		10/01/2020	BANK OF AMERICA		5,000,000	5,000,000	
10334#-AN-2	BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA REIT 3.580% 10/21/32		10/01/2020	BANK OF AMERICA		9,000,000	9,000,000	
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC 4.234% 11/06/28		01/09/2020	MORGAN STANLEY		11,298,900	10,000,000	78,799
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC 4.234% 11/06/28		01/21/2020	CITICORP SECURITIES		5,111,235	4,500,000	40,752
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC 4.234% 11/06/28		07/23/2020	GOLDMAN SACHS		1,802,700	1,500,000	14,290
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC 3.000% 02/24/50		02/19/2020	BARCLAYS		9,834,400	10,000,000	
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC 3.000% 02/24/50		06/24/2020	CREDIT SUISSE FIRST BOSTON		4,889,100	5,000,000	50,833
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC 3.000% 02/24/50		06/24/2020	CREDIT SUISSE FIRST BOSTON		4,891,000	5,000,000	50,833
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC 3.000% 02/24/50		07/16/2020	J.P. MORGAN		1,584,345	1,500,000	18,250
10373Q-BJ-8	BP CAP MARKETS AMERICA BASIC 3.194% 04/06/25		06/16/2020	JANE STREET		7,964,154	7,300,000	46,632
10373Q-BM-1	BP CAP MARKETS AMERICA BASIC 1.749% 08/10/30		08/10/2020	MITSUBISHI SECURITIES		4,023,320	4,000,000	389
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50		08/05/2020	CITICORP SECURITIES		24,998,250	25,000,000	
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50		08/05/2020	CITICORP SECURITIES		14,998,950	15,000,000	
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50		08/06/2020	WELLS FARGO SECURITIES LLC		5,114,250	5,000,000	
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50		08/06/2020	CITICORP SECURITIES		5,145,500	5,000,000	
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50		08/31/2020	CREDIT SUISSE FIRST BOSTON		9,485,400	10,000,000	16,940
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50		08/31/2020	GOLDMAN SACHS		4,743,650	5,000,000	8,470
10373Q-BP-4	BP CAP MARKETS AMERICA BASIC 2.939% 06/04/51		12/18/2020	PIERPONT SECURITIES		6,091,260	6,000,000	8,817
10373Q-BP-4	BP CAP MARKETS AMERICA BASIC 2.939% 06/04/51		12/18/2020	PIERPONT SECURITIES		3,045,000	3,000,000	4,409
10373Q-BP-4	BP CAP MARKETS AMERICA BASIC 2.939% 06/04/51		12/18/2020	PIERPONT SECURITIES		3,039,570	3,000,000	4,409
110122-CL-0	BRISTOL-MYERS SQUIBB CO 110122CL0 2.600% 05/16/22		07/17/2020	Tax Free Exchange		2,530,024	2,500,000	11,014
110122-CP-1	BRISTOL-MYERS SQUIBB CO 110122CP1 3.400% 07/26/29		07/17/2020	Tax Free Exchange		8,119,010	8,000,000	129,200
110122-CP-1	BRISTOL-MYERS SQUIBB CO 110122CP1 3.400% 07/26/29		07/17/2020	Tax Free Exchange		2,513,281	2,500,000	40,375
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange		11,004,059	10,000,000	95,625
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange		10,372,279	8,500,000	81,281
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange		7,636,294	7,000,000	66,938
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange		6,178,447	6,000,000	57,375
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange		41,757,436	38,000,000	363,375
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange		8,925,486	9,000,000	86,063
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22		07/17/2020	Tax Free Exchange		1,873,473	1,900,000	26,072
110122-CZ-9	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 3.250% 02/20/23		07/17/2020	Tax Free Exchange		883,911	900,000	11,944
110122-CZ-9	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 3.250% 02/20/23		07/17/2020	Tax Free Exchange		5,133,824	5,000,000	66,354
110122-DB-1	BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15 3.625% 05/15/24		07/17/2020	Tax Free Exchange		18,269,909	18,200,000	113,624
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25		07/17/2020	Tax Free Exchange		8,759,065	8,800,000	143,978
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25		07/17/2020	Tax Free Exchange		17,097,633	15,000,000	245,417
110122-DE-5	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028 3.900% 02/20/28		07/17/2020	Tax Free Exchange		1,530,559	1,500,000	23,888
110122-DE-5	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028 3.900% 02/20/28		07/17/2020	Tax Free Exchange		1,020,373	1,000,000	15,925
110122-DG-0	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		07/17/2020	Tax Free Exchange		9,689,375	9,000,000	199,500
110122-DG-0	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		07/17/2020	Tax Free Exchange		6,528,928	6,500,000	144,083
110122-DG-0	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		07/17/2020	Tax Free Exchange		992,550	1,000,000	22,167
110122-DG-0	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		07/17/2020	Tax Free Exchange		30,533,048	29,800,000	660,567
110122-DK-1	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15 4.350% 11/15/47		07/17/2020	Tax Free Exchange		603,254	700,000	5,244
110122-DK-1	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15 4.350% 11/15/47		07/17/2020	Tax Free Exchange		6,001,147	6,600,000	49,445
110122-DL-9	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20 4.550% 02/20/48		07/17/2020	Tax Free Exchange		9,950,807	10,000,000	185,792
110122-DL-9	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20 4.550% 02/20/48		07/17/2020	Tax Free Exchange		14,639,052	14,600,000	271,256
11120V-AJ-2	BRIXMOR OPERATING PART BASIC 4.050% 07/01/30		07/16/2020	J.P. MORGAN		1,040,200	1,000,000	4,500
11133T-AD-5	BROADRIGE FINANCIAL SOLUTION BASIC 2.900% 12/01/29		01/09/2020	MORGAN STANLEY		10,036,900	10,000,000	27,389
11133T-AD-5	BROADRIGE FINANCIAL SOLUTION BASIC 2.900% 12/01/29		01/21/2020	CITICORP SECURITIES		5,066,750	5,000,000	17,722
11135F-AL-5	BROADCOM INC 4.11% Due 09/15/2028 MS 15 4.110% 09/15/28		08/11/2020	Tax Free Exchange		870,017	841,000	7,681
11135F-AN-1	BROADCOM INC 3.459% Due 09/15/2026 MS 15 3.459% 09/15/26		08/11/2020	Tax Free Exchange		2,199,506	2,000,000	15,373
11135F-AQ-4	BROADCOM INC BASIC 4.150% 11/15/30		11/10/2020	BARCLAYS		2,284,720	2,000,000	42,653
11135F-AQ-4	BROADCOM INC BASIC 4.150% 11/15/30		11/10/2020	BARCLAYS		11,423,600	10,000,000	213,264
11135F-AS-0	BROADCOM INC BASIC 4.300% 11/15/32		12/03/2020	BANK OF AMERICA		15,564,770	13,000,000	34,161
11135F-AV-3	BROADCOM INC 2.25% Due 11/15/2023 MN 15 2.250% 11/15/23		08/11/2020	Tax Free Exchange		500,439	500,000	2,906
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15 4.750% 04/15/29		08/11/2020	Tax Free Exchange		1,053,975	1,000,000	15,306
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15 4.750% 04/15/29		08/11/2020	Tax Free Exchange		6,190,095	5,900,000	90,303
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15 4.750% 04/15/29		08/11/2020	Tax Free Exchange		47,831,158	45,600,000	697,933
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15 4.750% 04/15/29		08/17/2020	BANK OF AMERICA		11,768,400	10,000,000	163,611
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15 4.750% 04/15/29		10/09/2020	WELLS FARGO SECURITIES LLC		1,167,530	1,000,000	23,618

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
11135F-BD-2	BROADCOM INC 5% Due 4/15/2030 AO 15 5.000% 04/15/30		08/11/2020	Tax Free Exchange		30,169,229	28,000,000	474,444
11135F-BD-2	BROADCOM INC 5% Due 4/15/2030 AO 15 5.000% 04/15/30		10/19/2020	PARIBAS SECURITIES		11,903,000	10,000,000	8,333
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO BROOKFIELD WHITE PINE HYDRO 4.398% 07/10/32		11/09/2020	STONECASTLE SECURITIES LLC		1,035,960	1,000,000	7,574
125039-AH-0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD6 CLASS AM 3.709% 11/13/50		02/11/2020	BARCLAYS		5,456,836	5,000,000	6,182
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD5 CLASS A4 3.431% 08/15/50		06/23/2020	BARCLAYS		7,439,850	6,680,000	15,279
12542R-L*-9	CHS INC. CHS INC. 3.240% 11/02/27		07/23/2020	BANK OF AMERICA		5,000,000	5,000,000	
12542R-M*-8	CHS INC. CHS INC. 3.730% 11/02/35		07/23/2020	BANK OF AMERICA		4,000,000	4,000,000	
125523-BK-5	CIGNA CORP CI 3.875 10/15/2047 AO15 3.875% 10/15/47		07/15/2020	Tax Free Exchange		9,207,122	10,000,000	96,875
125523-BK-5	CIGNA CORP CI 3.875 10/15/2047 AO15 3.875% 10/15/47		07/15/2020	Tax Free Exchange		2,823,165	3,000,000	29,063
125523-CF-5	CIGNA CORP 4.8% Due 7/15/2046 JJ15 4.800% 07/15/46		07/15/2020	Tax Free Exchange		12,803,839	12,100,000	290,400
12593J-BF-2	COMM 2015-CR24 3.696% Due 8/10/2048 Mo-1 3.696% 08/10/48		12/04/2020	BREAN CAPITAL LLC		7,819,492	7,000,000	5,031
12593Y-BE-2	COMM MORTGAGE TRUST SERIES 2016CR28 CLASS A4 3.762% 02/10/49		12/08/2020	BREAN CAPITAL LLC		22,622,656	20,000,000	18,810
12610#-AD-5	CBRE U.S. CORE PARTNERS CBRE U.S. CORE PARTNERS REIT 2.940% 09/16/32		08/05/2020	BANK OF AMERICA		9,000,000	9,000,000	
126117-AV-2	CNA FINANCIAL BASIC 3.900% 05/01/29		01/09/2020	MORGAN STANLEY		10,876,500	10,000,000	78,000
126117-AV-2	CNA FINANCIAL BASIC 3.900% 05/01/29		01/21/2020	CITICORP SECURITIES		9,849,780	9,000,000	79,950
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	PIERPONT SECURITIES		275,173	275,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	PIERPONT SECURITIES		1,065,671	1,065,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	WELLS FARGO SECURITIES LLC		2,069,771	2,075,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	WELLS FARGO SECURITIES LLC		7,979,840	8,000,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	PIERPONT SECURITIES		694,812	695,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	PIERPONT SECURITIES		2,664,280	2,665,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	CANTOR FITZGERALD & CO INC		556,082	555,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/11/2020	CANTOR FITZGERALD & CO INC		2,139,163	2,135,000	
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/13/2020	SUSQUEHANNA		998,200	1,000,000	171
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		08/14/2020	J.P. MORGAN		598,596	600,000	137
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		09/08/2020	SUSQUEHANNA		1,698,164	1,700,000	2,517
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		09/08/2020	WELLS FARGO SECURITIES LLC		8,305,810	8,300,000	12,289
126117-AW-0	CNA FINANCIAL BASIC 2.050% 08/15/30		10/09/2020	CITICORP SECURITIES		2,898,927	2,900,000	9,908
12635W-AA-5	COMM MORTGAGE TRUST SERIES 2016787S CLASS A 3.545% 02/10/36		02/12/2020	DEUTSCHE BANK		1,073,906	1,000,000	1,280
12635W-AA-5	COMM MORTGAGE TRUST SERIES 2016787S CLASS A 3.545% 02/10/36		02/12/2020	DEUTSCHE BANK		422,045	393,000	503
126408-HS-5	CSX CORP BASIC 3.800% 04/15/50		03/26/2020	CITICORP SECURITIES		4,976,800	5,000,000	
12655T-BP-3	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM 3.263% 08/15/57		01/23/2020	CITICORP SECURITIES		263,604	250,000	589
12655T-BP-3	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM 3.263% 08/15/57		01/23/2020	CITICORP SECURITIES		3,426,846	3,250,000	7,659
12656*-AR-3	CSLB Holdings Inc. CSLB Holdings Inc. 2.650% 08/27/30		05/06/2020	BANK OF AMERICA		11,000,000	11,000,000	
12656*-AR-3	CSLB Holdings Inc. CSLB Holdings Inc. 2.650% 08/27/30		05/06/2020	BANK OF AMERICA		1,000,000	1,000,000	
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		07/16/2020	J.P. MORGAN		1,126,980	1,000,000	13,993
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		11/30/2020	CITICORP SECURITIES		558,525	500,000	4,830
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		12/02/2020	GOLDMAN SACHS		555,915	500,000	4,920
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		12/23/2020	BARCLAYS		560,255	500,000	6,003
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		12/23/2020	BARCLAYS		1,232,561	1,100,000	13,208
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		12/23/2020	BARCLAYS		6,274,856	5,600,000	67,239
126650-DH-0	CVS CAREMARK CORP BASIC 3.625% 04/01/27		03/26/2020	BARCLAYS		998,220	1,000,000	
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		03/26/2020	BARCLAYS		4,999,150	5,000,000	
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		07/16/2020	J.P. MORGAN		949,688	750,000	9,740
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		10/06/2020	CITICORP SECURITIES		712,086	600,000	496
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		10/09/2020	PARIBAS SECURITIES		5,935,750	5,000,000	7,674
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		11/12/2020	CITICORP SECURITIES		18,547,800	15,000,000	79,688
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		11/30/2020	J.P. MORGAN		252,048	200,000	1,440
126650-DN-7	CVS CAREMARK CORP BASIC 1.750% 08/21/30		08/12/2020	BARCLAYS		9,983,600	10,000,000	
126650-DP-2	CVS CAREMARK CORP BASIC 2.700% 08/21/40		08/12/2020	BARCLAYS		9,995,400	10,000,000	
12668U-AG-6	Countrywide Asset-Backed Certi SERIES 20073 CLASS 2A3 0.355% 05/25/47		06/29/2020	BANK OF AMERICA		6,216,843	6,794,364	447
13123X-BB-7	CALLON PETROLEUM CO BASIC 9.000% 04/01/25		12/08/2020	MORGAN STANLEY		182,250	200,000	3,500
13123X-BB-7	CALLON PETROLEUM CO BASIC 9.000% 04/01/25		12/08/2020	MORGAN STANLEY		182,250	200,000	3,500
131347-CN-4	CALPINE CORPORATION BASIC 5.125% 03/15/28		10/28/2020	MARKET AXESS		774,750	750,000	4,805
131347-CN-4	CALPINE CORPORATION BASIC 5.125% 03/15/28		10/29/2020	MARKET AXESS		518,250	500,000	3,345
131347-CN-4	CALPINE CORPORATION BASIC 5.125% 03/15/28		10/30/2020	MARKET AXESS		516,500	500,000	3,417
131347-CN-4	CALPINE CORPORATION BASIC 5.125% 03/15/28		10/30/2020	MARKET AXESS		259,405	250,000	1,708
133131-AW-2	CAMDEN PROPERTY TRUST BASIC 4.100% 10/15/28		07/16/2020	J.P. MORGAN		1,192,670	1,000,000	10,819
133131-AX-0	CAMDEN PROPERTY TRUST BASIC 3.150% 07/01/29		01/24/2020	US BANCORP INC		2,128,140	2,000,000	4,725
134429-BH-1	CAMPBELL SOUP CO BASIC 4.800% 03/15/48		12/16/2020	JANE STREET		3,828,899	2,900,000	35,960
134429-BH-1	CAMPBELL SOUP CO BASIC 4.800% 03/15/48		12/16/2020	RBC CAPITAL MARKETS		2,773,134	2,100,000	26,040
134429-BJ-7	CAMPBELL SOUP CO BASIC 2.375% 04/24/30		11/19/2020	WELLS FARGO SECURITIES LLC		3,873,678	3,700,000	7,079
134429-BJ-7	CAMPBELL SOUP CO BASIC 2.375% 04/24/30		11/30/2020	JEFFERIES & COMPANY INC.		3,160,680	3,000,000	7,521
134429-BJ-7	CAMPBELL SOUP CO BASIC 2.375% 04/24/30		12/16/2020	CITICORP SECURITIES		3,163,830	3,000,000	10,688
134429-BK-4	CAMPBELL SOUP CO BASIC 3.125% 04/24/50		09/16/2020	Fifth Third Securities		3,625,965	3,500,000	43,750

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
134429-BK-4	CAMPBELL SOUP CO BASIC 3.125% 04/24/50		10/06/2020	PARIBAS SECURITIES		2,029,520	2,000,000	28,472
134429-BK-4	CAMPBELL SOUP CO BASIC 3.125% 04/24/50		10/21/2020	MORGAN STANLEY		5,059,300	5,000,000	77,691
134429-BK-4	CAMPBELL SOUP CO BASIC 3.125% 04/24/50		10/21/2020	MITSUBISHI SECURITIES		5,068,950	5,000,000	77,691
14040H-CE-3	CAPITAL ONE FINANCIAL CORP BASIC 3.650% 05/11/27		05/06/2020	UBS WARBURG CONVERTIBLES		10,008,600	10,000,000	
14149Y-BJ-6	CARDINAL HEALTH INC BASIC 3.410% 06/15/27		05/27/2020	SUSQUEHANNA		1,994,292	1,800,000	27,962
141781-BM-5	CARGILL INC BASIC 2.125% 04/23/30		05/12/2020	MIZUHO SECURITIES		6,952,050	7,000,000	8,677
14448C-AL-8	CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15 2.700% 02/15/31		12/10/2020	Tax Free Exchange		3,804,391	3,700,000	47,453
14448C-AL-8	CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15 2.700% 02/15/31		12/10/2020	Tax Free Exchange		13,595,046	13,600,000	174,420
144538-AD-7	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A4 0.395% 04/25/36		06/25/2020	BANK OF AMERICA		7,875,000	10,000,000	483
144539-AD-5	CARR 2006-NC5 SERIES 2006NC5 CLASS A4 0.365% 01/25/37		02/05/2020	BANK OF AMERICA		1,727,250	2,100,000	1,207
14453M-AD-6	Carrington Mortgage Loan Trust SERIES 2006NC4 CLASS A4 0.385% 10/25/36		01/02/2020	MORGAN STANLEY		837,500	1,000,000	621
14453M-AD-6	Carrington Mortgage Loan Trust SERIES 2006NC4 CLASS A4 0.385% 10/25/36		01/02/2020	MORGAN STANLEY		7,537,500	9,000,000	5,588
14454E-AE-1	Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS M1 0.435% 06/25/37		02/11/2020	BANK OF AMERICA		463,969	600,000	553
14454E-AE-1	Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS M1 0.435% 06/25/37		02/11/2020	BANK OF AMERICA		5,653,459	7,311,000	6,735
14576A-AA-0	CARS MTI SERIES 2020IA CLASS A1 2.010% 12/15/50		11/18/2020	GOLDMAN SACHS		699,710	700,000	
14576A-AA-0	CARS MTI SERIES 2020IA CLASS A1 2.010% 12/15/50		11/18/2020	GOLDMAN SACHS		1,499,379	1,500,000	
14576A-AA-0	CARS MTI SERIES 2020IA CLASS A1 2.010% 12/15/50		11/18/2020	GOLDMAN SACHS		4,783,019	4,785,000	
149123-CF-6	CATERPILLAR INC. BASIC 3.250% 09/19/49		01/21/2020	JEFFERIES & COMPANY INC.		4,115,280	4,000,000	44,778
149123-CF-6	CATERPILLAR INC. BASIC 3.250% 09/19/49		01/21/2020	MORGAN STANLEY		3,085,890	3,000,000	33,583
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50		04/21/2020	BARCLAYS		7,483,332	6,800,000	8,594
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50		08/27/2020	R.W. PRESSPRICH		5,603,650	5,000,000	64,097
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50		09/09/2020	CITICORP SECURITIES		11,386,500	10,000,000	137,222
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50		09/11/2020	HSBC SECURITIES INC.		5,720,900	5,000,000	70,417
14913R-2G-1	CATERPILLAR FINL SERVICE BASIC 1.100% 09/14/27		09/11/2020	MITSUBISHI SECURITIES		17,046,920	17,000,000	519
14913R-2G-1	CATERPILLAR FINL SERVICE BASIC 1.100% 09/14/27		11/16/2020	WELLS FARGO SECURITIES LLC		8,406,048	8,400,000	16,683
14913R-2G-1	CATERPILLAR FINL SERVICE BASIC 1.100% 09/14/27		11/16/2020	PARIBAS SECURITIES		5,005,900	5,000,000	9,931
15138A-AC-4	CENTENNIAL RESOURCE PROD BASIC 6.875% 04/01/27		12/14/2020	MORGAN STANLEY		91,000	130,000	1,862
15138A-AC-4	CENTENNIAL RESOURCE PROD BASIC 6.875% 04/01/27		12/14/2020	MORGAN STANLEY		91,000	130,000	1,862
152314-JZ-4	CXHE 2003-B SERIES 2004B CLASS M5 1.720% 03/25/34		01/17/2020	STIFEL NICOLAUS		727,223	746,588	1,885
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.200% 03/15/28		08/18/2020	BARCLAYS		4,575,360	4,000,000	72,333
161175-BT-0	CHARTER COMM OPT LLC/CAP BASIC 4.800% 03/01/50		10/21/2020	GOLDMAN SACHS		571,170	500,000	3,467
161175-BU-7	CHARTER COMM OPT LLC/CAP BASIC 2.800% 04/01/31		06/03/2020	J.P. MORGAN		10,191,300	10,000,000	37,333
161175-BV-5	CHARTER COMM OPT LLC/CAP BASIC 3.700% 04/01/51		11/12/2020	CITICORP SECURITIES		5,029,650	5,000,000	23,125
161175-BX-1	CHARTER COMM OPT LLC/CAP BASIC 2.300% 02/01/32		11/19/2020	DEUTSCHE BANK		2,893,794	2,900,000	
161175-BX-1	CHARTER COMM OPT LLC/CAP BASIC 2.300% 02/01/32		11/30/2020	J.P. MORGAN		400,356	400,000	
161175-BX-1	CHARTER COMM OPT LLC/CAP BASIC 2.300% 02/01/32		12/03/2020	BANK OF AMERICA		300,411	300,000	58
166756-AH-9	CHEVRON USA INC BASIC 2.343% 08/12/50		09/15/2020	GOLDMAN SACHS		9,595,000	10,000,000	22,779
166756-AH-9	CHEVRON USA INC BASIC 2.343% 08/12/50		09/17/2020	GOLDMAN SACHS		4,835,350	5,000,000	12,691
166756-AH-9	CHEVRON USA INC BASIC 2.343% 08/12/50		09/17/2020	GOLDMAN SACHS		4,829,200	5,000,000	12,691
166756-AL-0	CHEVRON USA INC BASIC 1.018% 08/12/27		09/11/2020	JANE STREET		4,007,560	4,000,000	3,733
166756-AL-0	CHEVRON USA INC BASIC 1.018% 08/12/27		09/14/2020	CANTOR FITZGERALD & CO INC		5,017,250	5,000,000	4,807
166756-AL-0	CHEVRON USA INC BASIC 1.018% 08/12/27		09/15/2020	CANTOR FITZGERALD & CO INC		10,035,100	10,000,000	9,897
166764-BL-3	CHEVRON CORP BASIC 2.954% 05/16/26		12/07/2020	TD SECURITIES		10,742,653	9,700,000	19,103
166764-BL-3	CHEVRON CORP BASIC 2.954% 05/16/26		12/07/2020	BANK OF AMERICA		4,984,200	4,500,000	8,862
166764-BX-7	CHEVRON CORP BASIC 1.995% 05/11/27		05/07/2020	J.P. MORGAN		2,000,000	2,000,000	
166764-BX-7	CHEVRON CORP BASIC 1.995% 05/11/27		06/30/2020	WELLS FARGO SECURITIES LLC		10,472,100	10,000,000	30,479
166764-BX-7	CHEVRON CORP BASIC 1.995% 05/11/27		07/08/2020	Fifth Third Securities		5,278,100	5,000,000	16,348
166764-BX-7	CHEVRON CORP BASIC 1.995% 05/11/27		07/16/2020	J.P. MORGAN		1,065,240	1,000,000	3,824
166764-CA-6	CHEVRON CORP BASIC 3.078% 05/11/50		05/07/2020	J.P. MORGAN		7,000,000	7,000,000	
166764-CA-6	CHEVRON CORP BASIC 3.078% 05/11/50		05/12/2020	GOLDMAN SACHS		5,071,050	5,000,000	1,283
16829@-AB-9	CHICK-FIL-A CHICK-FIL-A 1.610% 10/29/25		10/16/2020	J.P. MORGAN		15,000,000	15,000,000	
16877P-AA-8	CHILDREN'S HOSPITAL/PHIL BASIC 2.704% 07/01/50		10/06/2020	J.P. MORGAN		4,000,000	4,000,000	
171232-AQ-4	CHUBB CORP 6% Due 5/11/2037 MN11 6.000% 05/11/37		07/16/2020	J.P. MORGAN		3,030,300	2,000,000	23,000
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION CHUGACH ELECTRIC ASSOCIATION 2.910% 10/30/50		09/22/2020	BANK OF AMERICA		6,000,000	6,000,000	
17291D-AD-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C5 CLASS A4 4.228% 06/10/51		06/23/2020	MORGAN STANLEY		14,848,334	12,585,000	35,473
172967-MD-0	CITIGROUP INC BASIC 4.650% 07/23/48		07/16/2020	J.P. MORGAN		1,393,380	1,000,000	22,863
172967-ME-8	CITIGROUP INC BASIC 3.980% 03/20/30		07/16/2020	J.P. MORGAN		1,746,105	1,500,000	19,900
172967-MF-5	CITIGROUP INC BASIC 3.352% 04/24/25		04/15/2020	J.P. MORGAN		10,606,000	10,000,000	161,082
172967-MS-7	CITIGROUP INC BASIC 2.572% 06/03/31		07/28/2020	MORGAN STANLEY		10,564,500	10,000,000	40,723
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015GC35 CLASS A4 3.818% 11/10/48		06/16/2020	BARCLAYS		8,850,000	8,000,000	14,424
17328R-BB-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2020GC46 CLASS AS 2.918% 01/15/53		02/13/2020	CITICORP SECURITIES		514,976	500,000	1,013
17328R-BB-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2020GC46 CLASS AS 2.918% 01/15/53		02/13/2020	CITICORP SECURITIES		4,634,780	4,500,000	9,119
177376-AF-7	CITRIX SYSTEMS INC. BASIC 3.300% 03/01/30		05/28/2020	SUSQUEHANNA		2,020,564	1,960,000	17,248
186108-E@-1	CLEVELAND ELECTRIC ILLUM THE CLEVELAND ELECTRIC ILLUMIN 3.230% 08/01/40		06/30/2020	TD SECURITIES		1,000,000	1,000,000	
189754-AC-8	COACH INC. BASIC 4.125% 07/15/27		10/02/2020	SUMRIDGE PARTNERS		2,180,640	2,200,000	20,419

SCHEDULE D - PART 3

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

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191216-CX-6	COCA-COLA CO BASIC 2.600% 06/01/50		06/15/2020	RBC CAPITAL MARKETS		9,943,900	10,000,000	33,222
191216-CX-6	COCA-COLA CO BASIC 2.600% 06/01/50		09/10/2020	BARCLAYS		10,155,800	10,000,000	96,056
191216-CX-6	COCA-COLA CO BASIC 2.600% 06/01/50		12/17/2020	US BANCORP INC		5,613,084	5,400,000	7,800
191216-CX-6	COCA-COLA CO BASIC 2.600% 06/01/50		12/17/2020	JEFFERIES & COMPANY INC.		4,781,516	4,600,000	6,644
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60		06/16/2020	J.P. MORGAN		4,990,150	5,000,000	17,951
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60		07/16/2020	J.P. MORGAN		804,233	750,000	4,526
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60		08/17/2020	PARIBAS SECURITIES		10,382,800	10,000,000	82,500
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60		09/29/2020	GOLDMAN SACHS		10,286,600	10,000,000	114,583
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60		10/05/2020	MORGAN STANLEY		1,632,336	1,600,000	19,067
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60		10/08/2020	PARIBAS SECURITIES		20,804,600	20,000,000	247,500
191216-DC-1	COCA-COLA CO BASIC 2.500% 03/15/51		09/14/2020	J.P. MORGAN		4,969,300	5,000,000	
191216-DC-1	COCA-COLA CO BASIC 2.500% 03/15/51		09/14/2020	J.P. MORGAN		14,907,900	15,000,000	
191216-DC-1	COCA-COLA CO BASIC 2.500% 03/15/51		09/14/2020	J.P. MORGAN		4,969,300	5,000,000	
191216-DC-1	COCA-COLA CO BASIC 2.500% 03/15/51		09/15/2020	UBS WARBURG CONVERTIBLES		15,044,250	15,000,000	
191216-DC-1	COCA-COLA CO BASIC 2.500% 03/15/51		10/02/2020	JANE STREET		18,971,690	19,000,000	23,750
191216-DD-9	COCA-COLA CO BASIC 1.000% 03/15/28		09/14/2020	CITICORP SECURITIES		11,990,520	12,000,000	
191216-DD-9	COCA-COLA CO BASIC 1.000% 03/15/28		11/16/2020	MITSUBISHI SECURITIES		9,976,100	10,000,000	16,944
191216-DD-9	COCA-COLA CO BASIC 1.000% 03/15/28		11/16/2020	RBC CAPITAL MARKETS		9,981,000	10,000,000	16,944
20030N-CM-1	COMCAST CORP. BASIC 4.700% 10/15/48		07/16/2020	J.P. MORGAN		3,225,105	2,250,000	27,906
20030N-DN-8	COMCAST CORP. BASIC 1.500% 02/15/31		08/11/2020	BANK OF AMERICA		9,966,300	10,000,000	
20030N-DP-3	COMCAST CORP. BASIC 2.450% 08/15/52		08/11/2020	WELLS FARGO SECURITIES LLC		9,921,000	10,000,000	
20030N-DP-3	COMCAST CORP. BASIC 2.450% 08/15/52		12/15/2020	JANE STREET		1,567,072	1,600,000	12,196
20030N-DQ-1	COMCAST CORP. BASIC 2.650% 08/15/62		08/11/2020	WELLS FARGO SECURITIES LLC		3,963,920	4,000,000	
202795-JG-6	COMMONWEALTH EDISON CO 4.35% Due 11/15/2045 MN15 4.350% 11/15/45		04/27/2020	US BANCORP INC		12,852,600	10,000,000	198,167
202795-JM-3	COMMONWEALTH EDISON CO BASIC 4.000% 03/01/48		04/27/2020	US BANCORP INC		12,426,200	10,000,000	64,444
20451R-AA-0	COMPASS DIVERSIFIED HOLD BASIC 8.000% 05/01/26		05/05/2020	MORGAN STANLEY		2,020,000	2,000,000	2,667
20451R-AA-0	COMPASS DIVERSIFIED HOLD BASIC 8.000% 05/01/26		05/05/2020	MORGAN STANLEY		1,010,000	1,000,000	1,333
205887-CC-4	CONAGRA FOODS INC BASIC 4.850% 11/01/28		09/14/2020	J.P. MORGAN		3,808,970	3,100,000	56,381
205887-CC-4	CONAGRA FOODS INC BASIC 4.850% 11/01/28		09/15/2020	BANK OF AMERICA		6,137,750	5,000,000	91,611
205887-CC-4	CONAGRA FOODS INC BASIC 4.850% 11/01/28		11/02/2020	CITICORP SECURITIES		4,318,335	3,500,000	1,415
205887-CE-0	CONAGRA FOODS INC BASIC 5.400% 11/01/48		08/17/2020	CREDIT SUISSE FIRST BOSTON		6,947,500	5,000,000	81,000
205887-CE-0	CONAGRA FOODS INC BASIC 5.400% 11/01/48		09/14/2020	PIERPONT SECURITIES		13,909,100	10,000,000	202,500
205887-CE-0	CONAGRA FOODS INC BASIC 5.400% 11/01/48		10/09/2020	J.P. MORGAN		14,123,000	10,000,000	244,500
205887-CF-7	CONAGRA FOODS INC BASIC 1.375% 11/01/27		11/16/2020	BARCLAYS		5,010,650	5,000,000	6,302
205887-CF-7	CONAGRA FOODS INC BASIC 1.375% 11/01/27		11/16/2020	CREDIT SUISSE FIRST BOSTON		20,040,000	20,000,000	25,208
20825C-AQ-7	PHILLIPS PETROLEUM 6 1/2% Due 2/1/2039 FA1 6.500% 02/01/39		07/16/2020	J.P. MORGAN		2,292,420	1,500,000	45,771
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC 4.100% 02/15/48		01/09/2020	MORGAN STANLEY		10,673,200	10,000,000	168,556
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC 4.100% 02/15/48		12/17/2020	MITSUBISHI SECURITIES		9,123,000	7,500,000	107,625
21036P-BE-7	CONSTELLATION BRANDS INC BASIC 3.150% 08/01/29		01/22/2020	PARIBAS SECURITIES		5,156,150	5,000,000	76,563
21036P-BG-2	CONSTELLATION BRANDS INC BASIC 3.750% 05/01/50		04/23/2020	BANK OF AMERICA		2,978,580	3,000,000	
21036P-BG-2	CONSTELLATION BRANDS INC BASIC 3.750% 05/01/50		10/29/2020	PARIBAS SECURITIES		5,621,800	5,000,000	521
21036P-BG-2	CONSTELLATION BRANDS INC BASIC 3.750% 05/01/50		10/29/2020	PARIBAS SECURITIES		5,619,750	5,000,000	521
21036P-BG-2	CONSTELLATION BRANDS INC BASIC 3.750% 05/01/50		11/02/2020	CITICORP SECURITIES		11,210,600	10,000,000	3,125
21036P-BG-2	CONSTELLATION BRANDS INC BASIC 3.750% 05/01/50		11/04/2020	CITICORP SECURITIES		5,707,950	5,000,000	2,604
21036P-BG-2	CONSTELLATION BRANDS INC BASIC 3.750% 05/01/50		12/11/2020	JEFFERIES & COMPANY INC.		4,096,470	3,500,000	16,042
21887*-AA-2	CORIX REGULATED UTILITIES CORIX REGULATED UTILITIES 3.150% 05/26/30		05/12/2020	BANK OF AMERICA		17,000,000	17,000,000	
22160K-AN-5	COSTCO WHOLESALE CORP BASIC 1.375% 06/20/27		09/11/2020	WELLS FARGO SECURITIES LLC		15,442,650	15,000,000	83,073
22160K-AP-0	COSTCO WHOLESALE CORP BASIC 1.600% 04/20/30		05/28/2020	WELLS FARGO SECURITIES LLC		2,013,581	2,005,000	3,654
22822V-AM-3	CROWN CASTLE INTL CORP. BASIC 5.200% 02/15/49		04/21/2020	J.P. MORGAN		3,863,400	3,000,000	29,467
22822V-AR-2	CROWN CASTLE INTL CORP. BASIC 3.300% 07/01/30		07/16/2020	J.P. MORGAN		1,128,090	1,000,000	1,742
22822V-AT-8	CROWN CASTLE INTL CORP. BASIC 2.250% 01/15/31		07/16/2020	J.P. MORGAN		1,042,750	1,000,000	2,188
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		08/17/2020	CITICORP SECURITIES		9,933,800	10,000,000	
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		08/18/2020	BARCLAYS		6,481,150	6,500,000	
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		08/18/2020	BARCLAYS		3,495,625	3,500,000	
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		08/19/2020	BANK OF AMERICA		10,039,100	10,000,000	
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		08/27/2020	TRUIST		3,943,240	4,000,000	2,022
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		09/01/2020	BARCLAYS		4,934,150	5,000,000	3,250
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		09/08/2020	BARCLAYS		9,915,400	10,000,000	11,556
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		09/22/2020	WELLS FARGO SECURITIES LLC		9,958,500	10,000,000	21,667
231021-AT-3	CUMMINS ENGINE CO BASIC 2.600% 09/01/30		09/01/2020	WELLS FARGO SECURITIES LLC		5,468,045	5,500,000	2,063
231021-AT-3	CUMMINS ENGINE CO BASIC 2.600% 09/01/30		09/01/2020	BANK OF AMERICA		4,473,855	4,500,000	1,688
231021-AT-3	CUMMINS ENGINE CO BASIC 2.600% 09/01/30		10/02/2020	Fifth Third Securities		2,996,130	3,000,000	5,250
231021-AT-3	CUMMINS ENGINE CO BASIC 2.600% 09/01/30		10/06/2020	STIFEL NICOLAUS		992,420	1,000,000	1,833
231021-AT-3	CUMMINS ENGINE CO BASIC 2.600% 09/01/30		10/06/2020	RBC CAPITAL MARKETS		3,481,415	3,500,000	6,417
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		01/28/2020	CITICORP SECURITIES		428,240	404,000	2,197

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
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		02/05/2020	DEUTSCHE BANK		531,250	500,000	3,375
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		09/25/2020	MARKET AXESS		183,828	199,000	3,284
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		09/28/2020	MARKET AXESS		463,150	500,000	8,344
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		09/29/2020	TD SECURITIES		216,108	233,000	3,932
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		09/30/2020	MARKET AXESS		820,395	885,000	15,100
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		10/05/2020	MARKET AXESS		468,000	500,000	9,000
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		10/07/2020	MARKET AXESS		466,500	500,000	9,188
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		12/16/2020	MARKET AXESS		425,233	413,000	12,932
23157#-AK-5	CURTISS WRIGHT CORPORATION CURTISS WRIGHT CORPORATION 3.100% 08/13/30		05/15/2020	BANK OF AMERICA		13,000,000	13,000,000	
23157#-AL-3	CURTISS WRIGHT CORPORATION CURTISS WRIGHT CORPORATION 3.200% 08/13/32		05/15/2020	BANK OF AMERICA		7,000,000	7,000,000	
23312V-AF-3	DBJPM 2016-C3 2.89% Due 9/10/2049 Mo-1 2.890% 09/10/49		03/11/2020	DEUTSCHE BANK		5,315,820	5,000,000	4,817
233254-AA-9	DG-CS MASTER BORROWER LLC CLEARWAY ENERGY INC 3.510% 09/30/40		10/29/2020	MUFG SECURITIES AMERICAS INC		25,000,000	25,000,000	
23338V-AD-8	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1 4.300% 07/01/44		07/16/2020	J.P. MORGAN		1,969,575	1,500,000	3,404
23338V-AL-0	DTE ELECTRIC CO BASIC 2.950% 03/01/50		04/22/2020	SCOTIA CAPITAL		12,280,850	11,500,000	54,657
23338V-AL-0	DTE ELECTRIC CO BASIC 2.950% 03/01/50		09/01/2020	PARIBAS SECURITIES		5,371,800	5,000,000	819
23338V-AM-8	DTE ELECTRIC CO BASIC 2.625% 03/01/31		07/16/2020	J.P. MORGAN		1,669,500	1,500,000	11,375
240019-BV-0	DAYTON POWER & LIGHT CO 3.95% 6/15/2049 JD 3.950% 06/15/49		04/15/2020	Tax Free Exchange		18,111,012	18,000,000	237,000
240019-BV-0	DAYTON POWER & LIGHT CO 3.95% 6/15/2049 JD 3.950% 06/15/49		04/15/2020	Tax Free Exchange		11,399,389	11,400,000	150,100
244199-BF-1	DEERE & CO. 3.9% Due 6/9/2042 JD9 3.900% 06/09/42		07/16/2020	J.P. MORGAN		652,085	500,000	2,221
244199-BH-7	DEERE & CO. BASIC 2.750% 04/15/25		04/16/2020	BANK OF AMERICA		15,987,150	15,000,000	22,917
24422E-UE-7	JOHN DEERE CAPITAL CORP BASIC 3.450% 03/13/25		03/10/2020	BARCLAYS		10,905,200	10,000,000	171,542
247158-AS-3	DELOITTE LLP DELOITTE LLP 3.320% 05/07/25		04/23/2020	US BANCORP INC		19,000,000	19,000,000	
247158-AT-1	DELOITTE LLP DELOITTE LLP 3.460% 05/07/27		04/23/2020	US BANCORP INC		16,000,000	16,000,000	
247158-AU-8	DELOITTE LLP DELOITTE LLP 3.560% 05/07/30		04/23/2020	US BANCORP INC		10,000,000	10,000,000	
247158-AU-8	DELOITTE LLP DELOITTE LLP 3.560% 05/07/30		04/23/2020	US BANCORP INC		7,000,000	7,000,000	
247158-AV-6	DELOITTE LLP DELOITTE LLP 3.660% 05/07/32		04/23/2020	US BANCORP INC		8,000,000	8,000,000	
247158-AV-6	DELOITTE LLP DELOITTE LLP 3.660% 05/07/32		04/23/2020	US BANCORP INC		5,000,000	5,000,000	
247361-ZX-9	DELTA AIR LINES INC. BASIC 7.000% 05/01/25		09/21/2020	GOLDMAN SACHS		1,103,750	1,000,000	28,000
247361-ZX-9	DELTA AIR LINES INC. BASIC 7.000% 05/01/25		09/21/2020	GOLDMAN SACHS		1,103,750	1,000,000	28,000
247361-ZX-9	DELTA AIR LINES INC. BASIC 7.000% 05/01/25		10/29/2020	J.P. MORGAN		2,190,000	2,000,000	389
25179M-AL-7	DEVON ENERGY CORP. 5.6% Due 7/15/2041 JJ15 5.600% 07/15/41		07/16/2020	J.P. MORGAN		500,905	500,000	389
25179M-AL-7	DEVON ENERGY CORP. 5.6% Due 7/15/2041 JJ15 5.600% 07/15/41		10/07/2020	MORGAN STANLEY		813,552	800,000	10,453
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		04/06/2020	J.P. MORGAN		5,193,750	7,500,000	117,708
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		04/16/2020	J.P. MORGAN		585,938	750,000	13,021
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		04/16/2020	J.P. MORGAN		6,250,000	8,000,000	138,889
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		06/03/2020	Fifth Third Securities		2,011,774	2,215,000	52,299
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		07/09/2020	R.W. PRESSPRICH		4,683,400	5,000,000	19,444
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		07/23/2020	BARCLAYS		1,476,000	1,500,000	8,750
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		11/30/2020	J.P. MORGAN		569,365	500,000	11,597
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		12/07/2020	INTL FCSTONE INC		3,446,610	3,000,000	72,500
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		12/07/2020	INTL FCSTONE INC		6,919,140	6,000,000	145,000
25179M-AV-5	DEVON ENERGY CORP. 5.85% Due 12/15/2025 JD15 5.850% 12/15/25		04/16/2020	MILLENIUM ADVISORS		249,918	250,000	5,078
25272K-AN-3	DIAMOND 1 FIN/DIAMOND 2 BASIC 8.100% 07/15/36		07/16/2020	J.P. MORGAN		1,344,590	1,000,000	1,125
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27		03/11/2020	J.P. MORGAN		717,500	1,000,000	5,153
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27		03/11/2020	WELLS FARGO SECURITIES LLC		1,781,250	2,500,000	12,882
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27		03/31/2020	MORGAN STANLEY		807,000	1,200,000	10,379
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27		10/27/2020	J.P. MORGAN		808,500	2,100,000	28,598
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27		10/27/2020	J.P. MORGAN		385,000	1,000,000	13,618
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27		10/27/2020	J.P. MORGAN		462,000	1,200,000	16,342
25466A-AR-2	DISCOVER BANK BASIC 2.700% 02/06/30		02/03/2020	RBC CAPITAL MARKETS		299,373	300,000	
25466A-AR-2	DISCOVER BANK BASIC 2.700% 02/06/30		02/03/2020	RBC CAPITAL MARKETS		4,989,550	5,000,000	
254687-FS-0	DISNEY WALT PRODUCTIONS BASIC 4.700% 03/23/50		11/12/2020	CITICORP SECURITIES		23,046,900	17,000,000	117,631
254687-FS-0	DISNEY WALT PRODUCTIONS BASIC 4.700% 03/23/50		12/14/2020	GOLDMAN SACHS		7,068,000	5,000,000	54,181
254687-FW-1	DISNEY WALT PRODUCTIONS BASIC 2.200% 01/13/28		11/16/2020	J.P. MORGAN		12,678,480	12,000,000	136,400
254687-FW-1	DISNEY WALT PRODUCTIONS BASIC 2.200% 01/13/28		11/16/2020	CREDIT SUISSE FIRST BOSTON		8,452,320	8,000,000	90,444
254687-FX-9	DISNEY WALT PRODUCTIONS BASIC 2.650% 01/13/31		11/19/2020	MORGAN STANLEY		2,726,375	2,500,000	34,965
254687-FZ-4	DISNEY WALT PRODUCTIONS BASIC 3.600% 01/13/51		12/16/2020	PIERPONT SECURITIES		12,030,900	10,000,000	215,000
25470D-BH-1	DISCOVERY COMMUNICATIONS BASIC 4.650% 05/15/50		12/10/2020	MORGAN STANLEY		8,614,480	7,000,000	26,221
25470D-BH-1	DISCOVERY COMMUNICATIONS BASIC 4.650% 05/15/50		12/17/2020	CREDIT SUISSE FIRST BOSTON		12,424,600	10,000,000	46,500
25470D-BK-4	DISCOVERY COMMUNICATIONS BASIC 4.000% 09/15/55		10/21/2020	CITICORP SECURITIES		202,966	200,000	711
256677-AG-0	DOLLAR GENERAL BASIC 3.500% 04/03/30		05/27/2020	SUMRIDGE PARTNERS		2,008,720	1,810,000	9,854
256677-AH-8	DOLLAR GENERAL BASIC 4.125% 04/03/50		11/04/2020	FTN FINANCIAL SECURITIES CORP		6,179,650	5,000,000	18,906
260543-DD-2	DOW CHEMICAL BASIC 3.600% 11/15/50		10/20/2020	MITSUBISHI SECURITIES		10,193,100	10,000,000	56,000
260543-DD-2	DOW CHEMICAL BASIC 3.600% 11/15/50		10/20/2020	MITSUBISHI SECURITIES		10,193,100	10,000,000	56,000
260543-DD-2	DOW CHEMICAL BASIC 3.600% 11/15/50		10/21/2020	MITSUBISHI SECURITIES		5,094,700	5,000,000	28,500

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
260543-DD-2	DOW CHEMICAL BASIC 3.600% 11/15/50		10/21/2020	MITSUBISHI SECURITIES		5,092,850	5,000,000	28,500
260543-DD-2	DOW CHEMICAL BASIC 3.600% 11/15/50		10/23/2020	PARIBAS SECURITIES		5,129,200	5,000,000	30,500
260543-DD-2	DOW CHEMICAL BASIC 3.600% 11/15/50		10/23/2020	J.P. MORGAN		2,368,931	2,300,000	14,030
26442C-AP-9	DUKE ENERGY CAROLINAS BASIC 3.750% 06/01/45		01/22/2020	JEFFERIES & COMPANY INC.		11,081,600	10,000,000	55,208
26443T-AC-0	DUKE ENERGY INDIANA INC BASIC 2.750% 04/01/50		03/10/2020	BARCLAYS		7,990,160	8,000,000	
26884A-BD-4	ERP OPERATING LP BASIC 3.375% 06/01/25		12/08/2020	WELLS FARGO SECURITIES LLC		11,054,100	10,000,000	8,438
26884A-BG-7	ERP OPERATING LP BASIC 3.250% 08/01/27		07/01/2020	SUNTRUST EQUITABLE		5,544,000	5,000,000	69,965
27409L-AE-3	EAST OHIO GAS CO/THE BASIC 3.000% 06/15/50		06/02/2020	J.P. MORGAN		9,857,600	10,000,000	
278642-AW-3	EBAY INC BASIC 2.700% 03/11/30		05/27/2020	CREDIT SUISSE FIRST BOSTON		2,023,540	1,980,000	11,583
278865-BE-9	ECOLAB INC BASIC 4.800% 03/24/30		05/29/2020	RBC CAPITAL MARKETS		1,990,160	1,600,000	14,507
28470R-AH-5	ELDORADO RESORTS INC BASIC 6.250% 07/01/25		06/19/2020	J.P. MORGAN		100,000	100,000	
28470R-AH-5	ELDORADO RESORTS INC BASIC 6.250% 07/01/25		06/19/2020	J.P. MORGAN		900,000	900,000	
28470R-AH-5	ELDORADO RESORTS INC BASIC 6.250% 07/01/25		10/28/2020	MARKET AXESS		512,750	500,000	9,896
28470R-AH-5	ELDORADO RESORTS INC BASIC 6.250% 07/01/25		10/28/2020	MARKET AXESS		1,025,800	1,000,000	19,792
28470R-AH-5	ELDORADO RESORTS INC BASIC 6.250% 07/01/25		10/29/2020	MARKET AXESS		514,250	500,000	10,069
28470R-AK-8	ELDORADO RESORTS INC BASIC 8.125% 07/01/27		09/18/2020	MORGAN STANLEY		4,310,000	4,000,000	68,611
29248Q-AH-3	ENABLE MIDSTREAM PARTNER 3.9% Due 5/15/2024 MN15 3.900% 05/15/24		10/01/2020	J.P. MORGAN		2,071,272	2,100,000	31,850
29248H-AA-1	EMPOWER FINANCE 2020 LP BASIC 1.357% 09/17/27		11/17/2020	CITICORP SECURITIES		5,012,100	5,000,000	11,685
29248H-AA-1	EMPOWER FINANCE 2020 LP BASIC 1.357% 09/17/27		11/17/2020	BARCLAYS		15,039,150	15,000,000	35,056
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		06/17/2020	EXCHANGE		3,040,000	4,750,000	
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		06/17/2020	EXCHANGE		304,000	475,000	
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		06/17/2020	EXCHANGE		729,600	1,140,000	
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		06/17/2020	EXCHANGE		3,040,000	4,750,000	
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		06/17/2020	EXCHANGE		608,000	950,000	
29364G-AJ-2	ENTERGY CORP 2.95% Due 9/1/2026 MS1 2.950% 09/01/26		07/16/2020	J.P. MORGAN		1,676,895	1,500,000	17,085
29364W-BC-1	ENTERGY LOUISIANA LLC BASIC 4.200% 04/01/50		04/23/2020	WELLS FARGO SECURITIES LLC		7,514,196	5,700,000	17,290
29365B-AB-2	ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC 3.000% 03/15/25		03/12/2020	BARCLAYS		5,000,000	5,000,000	
29365B-AC-0	ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC 3.750% 03/15/40		03/12/2020	BARCLAYS		9,000,000	9,000,000	
29365D-AA-7	ENTERCOM MEDIA CORP BASIC 6.500% 05/01/27		01/29/2020	GOLDMAN SACHS		535,625	500,000	8,125
29373K-AB-9	Enterprise Fleet Financing LLC SERIES 20201 CLASS A2 1.780% 12/22/25		02/11/2020	RBC CAPITAL MARKETS		6,188,519	6,189,532	
29379V-BK-8	ENTERPRISE PRODUCTS OPER 2.85% Due 4/15/2021 AO15 2.850% 04/15/21		03/10/2020	CITICORP SECURITIES		5,027,400	5,000,000	58,188
29379V-BX-0	ENTERPRISE PRODUCTS OPER BASIC 2.800% 01/31/30		09/15/2020	J.P. MORGAN		10,729,500	10,000,000	36,556
29379V-BX-0	ENTERPRISE PRODUCTS OPER BASIC 2.800% 01/31/30		09/15/2020	J.P. MORGAN		5,361,700	5,000,000	18,278
29379V-BY-8	ENTERPRISE PRODUCTS OPER BASIC 3.700% 01/31/51		12/17/2020	BANK OF AMERICA		10,921,600	10,000,000	144,917
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		08/05/2020	JEFFERIES & COMPANY INC.		2,763,350	2,500,000	1,920
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		08/05/2020	JEFFERIES & COMPANY INC.		2,763,350	2,500,000	1,920
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		08/05/2020	PIERPONT SECURITIES		2,099,709	1,900,000	1,459
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		08/05/2020	PIERPONT SECURITIES		1,657,665	1,500,000	1,152
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		10/05/2020	CITICORP SECURITIES		4,613,191	4,700,000	34,552
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		11/12/2020	INTL FCSTONE INC		11,410,190	11,000,000	127,936
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		12/03/2020	BARCLAYS		4,391,360	4,000,000	55,739
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		12/15/2020	JANE STREET		3,526,348	3,250,000	48,854
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		07/30/2020	J.P. MORGAN		14,884,950	15,000,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		07/31/2020	WELLS FARGO SECURITIES LLC		1,981,140	2,000,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		08/03/2020	MIZUHO SECURITIES		2,960,040	3,000,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		08/05/2020	SCOTIA CAPITAL		1,008,460	1,000,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		08/05/2020	SCOTIA CAPITAL		1,008,460	1,000,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		12/23/2020	BARCLAYS		1,747,900	1,750,000	21,933
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		12/23/2020	BARCLAYS		249,700	250,000	3,133
29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1 2.902% 07/10/49		06/17/2020	CITICORP SECURITIES		10,520,183	9,805,814	14,228
29449W-AA-5	EQUITABLE FINANCIAL LIFE BASIC 1.400% 07/07/25		12/07/2020	GOLDMAN SACHS		20,451,000	20,000,000	119,000
29717P-AV-9	ESSEX PORTFOLIO LP BASIC 2.650% 03/15/32		02/04/2020	WELLS FARGO SECURITIES LLC		6,973,960	7,000,000	
29736R-AJ-9	ESTEE LAUDER CO INC 3.150% 03/15/27		06/23/2020	CITICORP SECURITIES		13,419,600	12,000,000	105,000
29736R-AM-2	ESTEE LAUDER CO INC BASIC 3.125% 12/01/49		04/21/2020	CREDIT SUISSE FIRST BOSTON		8,357,076	7,800,000	102,917
30040W-AA-6	NORTHEAST UTILITIES BASIC 2.500% 03/15/21		01/21/2020	SUSQUEHANNA		4,813,125	4,780,000	42,489
30161M-AG-8	EXELON GENERATION CO 6 1/4% Due 10/1/2039 AO1 6.250% 10/01/39		07/16/2020	J.P. MORGAN		1,252,870	1,000,000	18,924
30161M-AG-8	EXELON GENERATION CO 6 1/4% Due 10/1/2039 AO1 6.250% 10/01/39		11/02/2020	J.P. MORGAN		2,160,072	1,800,000	10,313
30212P-AR-6	EXPEDIA INC CL A BASIC 3.250% 02/15/30		06/30/2020	GOLDMAN SACHS		2,057,022	2,200,000	27,210
30225V-B*-7	EXTRA SPACE STORAGE LP 3.48% Due 08/25/2030 FA 25 3.480% 08/25/30		05/27/2020	WELLS FARGO SECURITIES LLC		17,000,000	17,000,000	
30225V-B@-5	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP 3.500% 10/01/30		05/27/2020	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	
30231G-BD-3	EXXON MOBIL CORP BASIC 2.275% 08/16/26		09/14/2020	JEFFERIES & COMPANY INC.		7,560,700	7,000,000	13,271
30231G-BH-4	EXXON MOBIL CORP BASIC 2.992% 03/19/25		04/13/2020	CANTOR FITZGERALD & CO INC		3,166,050	3,000,000	6,483
30231G-BH-4	EXXON MOBIL CORP BASIC 2.992% 03/19/25		04/13/2020	BANK OF AMERICA		8,950,670	8,500,000	18,368
30231G-BH-4	EXXON MOBIL CORP BASIC 2.992% 03/19/25		04/13/2020	BANK OF AMERICA		526,510	500,000	1,080
30231G-BH-4	EXXON MOBIL CORP BASIC 2.992% 03/19/25		04/14/2020	BANK OF AMERICA		8,998,185	8,500,000	19,074

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
30231G-BH-4	EXXON MOBIL CORP BASIC 2.992% 03/19/25		06/16/2020	CITICORP SECURITIES		4,371,000	4,000,000	29,588
30231G-BM-3	EXXON MOBIL CORP BASIC 3.452% 04/15/51		06/11/2020	GOLDMAN SACHS		5,426,950	5,000,000	28,767
30231G-BM-3	EXXON MOBIL CORP BASIC 3.452% 04/15/51		07/10/2020	WELLS FARGO SECURITIES LLC		8,177,470	7,000,000	59,739
30231G-BM-3	EXXON MOBIL CORP BASIC 3.452% 04/15/51		09/15/2020	RBC CAPITAL MARKETS		11,212,500	10,000,000	145,751
30231G-BM-3	EXXON MOBIL CORP BASIC 3.452% 04/15/51		10/21/2020	PIERPONT SECURITIES		3,251,910	3,000,000	2,301
30231G-BM-3	EXXON MOBIL CORP BASIC 3.452% 04/15/51		10/23/2020	CREDIT SUISSE FIRST BOSTON		16,126,500	15,000,000	17,260
30231G-BN-1	EXXON MOBIL CORP BASIC 2.610% 10/15/30		07/08/2020	BARCLAYS		7,637,560	7,000,000	43,138
30290Y-AE-1	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL OPPORTUNITIED FUND 4.000% 11/01/25		10/16/2020	MORGAN STANLEY		25,000,000	25,000,000	
313747-AY-3	FEDERAL REALTY INVEST TRUST BASIC 3.250% 07/15/27		05/27/2020	WELLS FARGO SECURITIES LLC		3,419,064	3,325,000	40,223
313747-AY-3	FEDERAL REALTY INVEST TRUST BASIC 3.250% 07/15/27		05/28/2020	JANE STREET		3,804,858	3,700,000	45,428
31428X-CA-2	FEDEX CORPORATION BASIC 5.250% 05/15/50		06/15/2020	SUSQUEHANNA		4,476,815	3,700,000	37,771
33766#-AA-9	OHIO EDOSON TOWER, LLC OHIO EDISON TOWER, LLC 3.200% 06/15/35		03/11/2020	Tax Free Exchange		19,455,937	19,263,967	8,562
337738-AU-2	FISERV, INC. BASIC 3.500% 07/01/29		01/09/2020	MORGAN STANLEY		10,596,200	10,000,000	11,667
337738-AU-2	FISERV, INC. BASIC 3.500% 07/01/29		01/21/2020	CITICORP SECURITIES		10,661,500	10,000,000	21,389
34490@-AB-0	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.680% 10/05/25		07/17/2020	BANK OF AMERICA		10,000,000	10,000,000	
34490@-AB-0	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.680% 10/05/25		07/17/2020	BANK OF AMERICA		5,000,000	5,000,000	
34490@-AC-8	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.970% 10/05/27		07/17/2020	BANK OF AMERICA		5,000,000	5,000,000	
34490@-AC-8	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.970% 10/05/27		07/17/2020	BANK OF AMERICA		5,000,000	5,000,000	
34490@-AE-4	NFL TRUST 2020-XI NFL TRUST 2020-XI 3.530% 10/05/35		07/17/2020	BANK OF AMERICA		6,000,000	6,000,000	
34490@-AE-4	NFL TRUST 2020-XI NFL TRUST 2020-XI 3.530% 10/05/35		07/17/2020	BANK OF AMERICA		1,000,000	1,000,000	
34490@-AF-1	NFL TRUST 2020-XI NFL TRUST 2020-XI 3.850% 10/05/40		07/17/2020	BANK OF AMERICA		1,000,000	1,000,000	
34490@-AG-9	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.680% 10/05/25		11/16/2020	Tax Free Exchange		5,000,000	5,000,000	15,261
34490@-AH-7	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.970% 10/05/27		11/16/2020	Tax Free Exchange		5,000,000	5,000,000	16,913
345370-CW-8	FORD MOTOR COMPANY BASIC 9.000% 04/22/25		10/28/2020	MARKET AXESS		1,173,300	1,000,000	2,000
345370-CW-8	FORD MOTOR COMPANY BASIC 9.000% 04/22/25		10/30/2020	MARKET AXESS		1,180,300	1,000,000	2,750
345397-B3-6	FORD MOTOR CREDIT CO BASIC 4.000% 11/13/30		11/30/2020	RBC CAPITAL MARKETS		709,100	700,000	1,478
345397-B3-6	FORD MOTOR CREDIT CO BASIC 4.000% 11/13/30		12/15/2020	MARKET AXESS		415,048	400,000	1,511
34962W-AA-2	FORTERRA FIN LLC/FRTA FI BASIC 6.500% 07/15/25		07/01/2020	BANK OF AMERICA		350,000	350,000	
34962W-AA-2	FORTERRA FIN LLC/FRTA FI BASIC 6.500% 07/15/25		07/01/2020	BANK OF AMERICA		3,300,000	3,300,000	
34962W-AA-2	FORTERRA FIN LLC/FRTA FI BASIC 6.500% 07/15/25		09/09/2020	TRUIST		526,875	500,000	4,965
34962W-AA-2	FORTERRA FIN LLC/FRTA FI BASIC 6.500% 07/15/25		09/09/2020	TRUIST		526,875	500,000	4,965
35086@-AE-1	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER 3.150% 06/09/29		03/10/2020	J.P. MORGAN		5,000,000	5,000,000	
35086@-AF-8	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER 3.200% 04/08/30		03/10/2020	J.P. MORGAN		4,000,000	4,000,000	
35137L-AH-8	FOX CORP FOX CORP 4.709% 01/25/29		04/03/2020	Tax Free Exchange		1,093,755	1,000,000	8,895
35137L-AH-8	FOX CORP FOX CORP 4.709% 01/25/29		04/03/2020	Tax Free Exchange		4,500,000	4,500,000	40,027
35137L-AK-1	FOX CORP FOX CORP 5.576% 01/25/49		04/03/2020	Tax Free Exchange		9,000,000	9,000,000	94,792
361886-BZ-6	GFORT 2019-1 A SERIES 20191 CLASS A 2.700% 04/15/24		09/16/2020	TD SECURITIES		1,441,264	1,392,000	313
36197X-AP-9	GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1 3.375% 06/10/46		10/21/2020	PERFORMANCE TRUST CAPITAL PART		481,275	460,000	949
36197X-AP-9	GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1 3.375% 06/10/46		10/21/2020	PERFORMANCE TRUST CAPITAL PART		1,255,500	1,200,000	2,475
362334-LK-8	GSAMP 2006-HE2 0.478% 03/25/46		01/08/2020	CITICORP SECURITIES		911,875	1,000,000	884
362334-LK-8	GSAMP 2006-HE2 0.478% 03/25/46		01/08/2020	CITICORP SECURITIES		7,593,183	8,327,000	7,362
36254C-AV-2	GS MORTGAGE SECURITIES TRUST SERIES 2017GS7 CLASS A4 3.430% 08/10/50		06/23/2020	BARCLAYS		17,448,849	15,612,000	35,699
36255N-AT-2	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4 3.992% 03/10/51		06/23/2020	BANK OF AMERICA		1,781,919	1,535,000	4,085
36255N-AT-2	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4 3.992% 03/10/51		06/23/2020	GOLDMAN SACHS		12,708,982	10,947,172	29,134
36257@-AA-0	GSW ARENA HOLDINGS LLC GSW ARENA HOLDINGS LLC 4.150% 06/30/30		08/13/2020	GOLDMAN SACHS		14,000,000	14,000,000	
36257U-AQ-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS AS 3.212% 09/01/52		07/21/2020	MORGAN STANLEY		4,408,125	4,000,000	7,851
369550-BL-1	GENERAL DYNAMICS CORP BASIC 3.500% 04/01/27		06/30/2020	CANTOR FITZGERALD & CO INC		17,182,350	15,000,000	147,292
369550-BM-9	GENERAL DYNAMICS CORP BASIC 3.625% 04/01/30		06/04/2020	CITICORP SECURITIES		9,268,320	8,000,000	58,806
369550-BM-9	GENERAL DYNAMICS CORP BASIC 3.625% 04/01/30		06/10/2020	BARCLAYS		17,347,050	15,000,000	116,302
369550-BM-9	GENERAL DYNAMICS CORP BASIC 3.625% 04/01/30		06/25/2020	MORGAN STANLEY		9,318,880	8,000,000	75,722
369550-BM-9	GENERAL DYNAMICS CORP BASIC 3.625% 04/01/30		06/25/2020	CITICORP SECURITIES		2,329,140	2,000,000	18,931
369604-BW-2	GENERAL ELECTRIC BASIC 3.625% 05/01/30		11/16/2020	DEUTSCHE BANK		1,860,616	1,700,000	2,910
369604-BW-2	GENERAL ELECTRIC BASIC 3.625% 05/01/30		11/17/2020	PARIBAS SECURITIES		4,173,046	3,800,000	6,888
369604-BW-2	GENERAL ELECTRIC BASIC 3.625% 05/01/30		11/17/2020	PARIBAS SECURITIES		10,981,700	10,000,000	18,125
369604-BW-2	GENERAL ELECTRIC BASIC 3.625% 05/01/30		11/24/2020	MORGAN STANLEY		447,528	400,000	1,047
369604-BW-2	GENERAL ELECTRIC BASIC 3.625% 05/01/30		12/15/2020	GOLDMAN SACHS		567,085	500,000	2,316
369604-BY-8	GENERAL ELECTRIC BASIC 4.350% 05/01/50		11/16/2020	WELLS FARGO SECURITIES LLC		337,515	300,000	616
369604-BY-8	GENERAL ELECTRIC BASIC 4.350% 05/01/50		11/17/2020	PARIBAS SECURITIES		17,088,600	15,000,000	32,625
369604-BY-8	GENERAL ELECTRIC BASIC 4.350% 05/01/50		11/18/2020	PARIBAS SECURITIES		17,281,350	15,000,000	34,438
369604-BY-8	GENERAL ELECTRIC BASIC 4.350% 05/01/50		11/24/2020	J.P. MORGAN		232,288	200,000	628
370334-CD-4	GENERAL MILLS INC BASIC 3.200% 04/16/21		04/03/2020	KEY BANK		2,520,950	2,500,000	38,000
370334-CG-7	GENERAL MILLS INC BASIC 4.200% 04/17/28		07/16/2020	J.P. MORGAN		1,196,990	1,000,000	10,850
37045V-AL-4	GENERAL MOTORS CORP 6 3/4% Due 4/1/2046 A01 6.750% 04/01/46		12/03/2020	MORGAN STANLEY		2,420,800	1,700,000	21,038
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		01/16/2020	BARCLAYS		16,053,800	14,000,000	254,528
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		08/18/2020	MORGAN STANLEY		8,349,530	7,000,000	160,815

SCHEDULE D - PART 3

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

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37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		10/02/2020	PIERPONT SECURITIES		4,787,320	4,000,000	3,306
37045V-AU-4	GENERAL MOTORS CORP BASIC 6.800% 10/01/27		06/03/2020	JANE STREET		584,480	500,000	2,172
37045V-AU-4	GENERAL MOTORS CORP BASIC 6.800% 10/01/27		06/03/2020	JANE STREET		1,168,960	1,000,000	4,344
37045V-AU-4	GENERAL MOTORS CORP BASIC 6.800% 10/01/27		10/02/2020	J.P. MORGAN		610,270	500,000	472
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		06/17/2020	J.P. MORGAN		1,495,635	1,500,000	
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		07/16/2020	J.P. MORGAN		2,002,440	2,000,000	5,600
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		08/04/2020	BARCLAYS		2,217,075	2,100,000	9,240
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		08/17/2020	BARCLAYS		10,422,800	10,000,000	58,000
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		08/18/2020	GOLDMAN SACHS		11,491,150	11,000,000	63,800
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		08/31/2020	BARCLAYS		13,080,750	12,500,000	87,500
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		09/03/2020	BANK OF AMERICA		1,374,893	1,300,000	9,880
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		09/08/2020	GOLDMAN SACHS		1,574,880	1,500,000	11,700
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		09/08/2020	GOLDMAN SACHS		15,748,800	15,000,000	117,000
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		09/14/2020	BARCLAYS		26,335,000	25,000,000	210,000
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		10/02/2020	J.P. MORGAN		10,420,500	10,000,000	104,000
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		10/08/2020	GOLDMAN SACHS		525,340	500,000	5,550
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		10/22/2020	GOLDMAN SACHS		1,588,275	1,500,000	18,600
37045X-CY-0	GENERAL MOTORS FINL CO BASIC 3.600% 06/21/30		12/02/2020	MARKET AXESS		558,885	500,000	8,100
37331N-AJ-0	GEORGIA-PACIFIC LLC BASIC 1.750% 09/30/25		06/16/2020	BANK OF AMERICA		9,290,250	9,000,000	21,000
37331N-AJ-0	GEORGIA-PACIFIC LLC BASIC 1.750% 09/30/25		09/15/2020	BARCLAYS		15,713,700	15,000,000	99,896
37331N-AK-7	GEORGIA-PACIFIC LLC BASIC 2.300% 04/30/30		08/04/2020	WELLS FARGO SECURITIES LLC		8,993,465	8,300,000	50,907
37331N-AK-7	GEORGIA-PACIFIC LLC BASIC 2.300% 04/30/30		08/11/2020	RBC CAPITAL MARKETS		16,137,450	15,000,000	98,708
37331N-AN-1	GEORGIA-PACIFIC LLC BASIC 0.950% 05/15/26		12/07/2020	PIERPONT SECURITIES		4,501,395	4,500,000	2,494
37331N-AN-1	GEORGIA-PACIFIC LLC BASIC 0.950% 05/15/26		12/07/2020	J.P. MORGAN		5,000,250	5,000,000	2,771
375558-BF-9	GILEAD SCIENCES INC 3.65% Due 3/1/2026 MS1 3.650% 03/01/26		04/15/2020	US BANCORP INC		9,093,360	8,000,000	37,311
375558-BK-8	GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1 4.150% 03/01/47		01/29/2020	JEFFERIES & COMPANY INC.		11,572,200	10,000,000	172,917
38141G-VS-0	GOLDMAN SACHS GROUP INC 4 3/4% Due 10/21/2045 A021 4.750% 10/21/45		04/22/2020	GOLDMAN SACHS		3,928,384	3,200,000	1,267
38141G-WB-6	GOLDMAN SACHS GROUP INC 3.850% 01/26/27		07/16/2020	J.P. MORGAN		5,096,115	4,500,000	83,738
38242#-AB-0	GOODMAN NORTH AMERICAN GOODMAN NORTH AMERICAN 3.020% 04/09/30		04/22/2020	Tax Free Exchange		18,000,000	18,000,000	18,590
38406H-AA-0	GRCE 2014-GRCE 3.3687% Due 6/10/2028 Mo-1 3.369% 06/10/28		12/17/2020	BANK OF AMERICA		10,007,813	10,000,000	18,715
38406J-AA-6	GRCE 2020-GRCE SERIES 2020GRCE CLASS A 2.347% 12/10/40		11/10/2020	BANK OF AMERICA		2,574,836	2,500,000	2,771
38406J-AE-8	GRCE 2020-GRCE SERIES 2020GRCE CLASS B 2.600% 12/10/40		11/10/2020	BANK OF AMERICA		5,149,863	5,000,000	6,139
38406J-AG-3	GRCE 2020-GRCE SERIES 2020GRCE CLASS C 2.680% 12/10/40		11/10/2020	BANK OF AMERICA		2,371,766	2,350,000	2,974
389375-AL-0	GRAY TELEVISION INC. BASIC 4.750% 10/15/30		10/08/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	
389375-AL-0	GRAY TELEVISION INC. BASIC 4.750% 10/15/30		10/08/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	
39121J-C#-5	GREAT RIVER ENERGY GREAT RIVER ENERGY 3.250% 10/15/45		05/21/2020	RBC CAPITAL MARKETS		9,000,000	9,000,000	
39121J-C#-5	GREAT RIVER ENERGY GREAT RIVER ENERGY 3.250% 10/15/45		05/21/2020	RBC CAPITAL MARKETS		4,000,000	4,000,000	
391399-AA-0	GREAT-WEST LIFECO US FI BASIC 0.904% 08/12/25		12/07/2020	WELLS FARGO SECURITIES LLC		9,721,728	9,700,000	28,742
391399-AA-0	GREAT-WEST LIFECO US FI BASIC 0.904% 08/12/25		12/07/2020	J.P. MORGAN		3,707,955	3,700,000	10,964
391399-AA-0	GREAT-WEST LIFECO US FI BASIC 0.904% 08/12/25		12/07/2020	MIZUHO SECURITIES		4,811,856	4,800,000	14,223
406216-BA-8	HALLIBURTON CO 4 1/2% Due 11/15/2041 MN15 4.500% 11/15/41		06/03/2020	GOLDMAN SACHS		2,016,765	2,150,000	5,375
406216-BK-6	HALLIBURTON CO 5% Due 11/15/2045 MN15 5.000% 11/15/45		12/10/2020	MORGAN STANLEY		9,202,560	8,000,000	32,222
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/03/2020	GOLDMAN SACHS		624,186	600,000	4,672
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/07/2020	GOLDMAN SACHS		2,088,800	2,000,000	15,898
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/15/2020	GOLDMAN SACHS		1,040,610	1,000,000	8,598
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/17/2020	SOCIETE GENERALE		8,142,654	7,800,000	69,593
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/22/2020	GOLDMAN SACHS		523,260	500,000	4,583
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/22/2020	GOLDMAN SACHS		1,255,824	1,200,000	10,999
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		12/22/2020	GOLDMAN SACHS		3,453,516	3,300,000	30,246
41242*-BV-3	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 3.190% 06/07/30		05/28/2020	J.P. MORGAN		2,000,000	2,000,000	
41242*-BV-3	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 3.190% 06/07/30		05/28/2020	J.P. MORGAN		1,000,000	1,000,000	
41242*-BW-1	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 3.290% 06/07/32		05/28/2020	J.P. MORGAN		3,000,000	3,000,000	
41242*-BX-9	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 3.440% 06/07/35		05/28/2020	J.P. MORGAN		3,000,000	3,000,000	
418056-AS-6	HASBRO INC BASIC 6.350% 03/15/40		11/03/2020	BARCLAYS		2,070,090	1,700,000	14,993
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		01/09/2020	MORGAN STANLEY		10,199,300	10,000,000	58,500
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		01/21/2020	GOLDMAN SACHS		10,241,800	10,000,000	69,333
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		01/22/2020	CITICORP SECURITIES		5,130,250	5,000,000	35,208
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		03/03/2020	BANK OF AMERICA		2,117,120	2,000,000	22,967
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		06/03/2020	GOLDMAN SACHS		2,201,342	2,200,000	3,813
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		06/03/2020	CITICORP SECURITIES		7,235,568	7,200,000	12,480
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		11/30/2020	MARKET AXESS		672,102	600,000	845
419866-H@-0	HAWAIIAN ELECTRIC HAWAIIAN ELECTRIC COMPANY INC 3.310% 05/01/30		04/28/2020	US BANCORP INC		9,000,000	9,000,000	
427096-A#-9	HERCULES CAPITAL HERCULES CAPITAL 4.310% 06/03/25		01/17/2020	GOLDMAN SACHS		12,000,000	12,000,000	
427096-A#-9	HERCULES CAPITAL HERCULES CAPITAL 4.310% 06/03/25		01/17/2020	GOLDMAN SACHS		8,000,000	8,000,000	
427096-B*-2	HERCULES CAPITAL HERCULES CAPITAL 4.500% 03/04/26		10/21/2020	GOLDMAN SACHS		2,000,000	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42809H-AC-1	HESS CORP BASIC 6.000% 01/15/40		07/23/2020	R.W. PRESSPRICH		3,480,810	3,000,000	6,000
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15 5.600% 02/15/41		12/07/2020	BARCLAYS		11,830,000	10,000,000	177,333
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15 5.600% 02/15/41		12/15/2020	J.P. MORGAN		7,145,400	6,000,000	113,867
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		05/18/2020	Fifth Third Securities		561,975	590,000	3,453
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		05/18/2020	Fifth Third Securities		390,525	410,000	2,400
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		09/16/2020	Fifth Third Securities		1,799,892	1,700,000	33,910
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		10/07/2020	Fifth Third Securities		627,282	600,000	573
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		10/08/2020	Fifth Third Securities		5,229,250	5,000,000	7,167
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		10/08/2020	Fifth Third Securities		1,047,850	1,000,000	1,433
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		10/13/2020	Fifth Third Securities		3,051,090	2,900,000	4,849
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		10/14/2020	J.P. MORGAN		1,053,680	1,000,000	1,792
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		10/15/2020	Fifth Third Securities		4,214,440	4,000,000	8,600
42809H-AH-0	HESS CORP 5.8% Due 4/1/2047 A01 5.800% 04/01/47		07/09/2020	MORGAN STANLEY		11,084,100	10,000,000	164,333
428236-BR-3	HEWLETT PACKARD INC. 6% Due 9/15/2041 MS15 6.000% 09/15/41		09/03/2020	Fifth Third Securities		2,148,749	1,700,000	49,017
436106-AA-6	HollyFrontier Corp BASIC 5.875% 04/01/26		12/03/2020	MIZUHO SECURITIES		2,028,174	1,850,000	19,926
437076-BL-5	HOME DEPOT INC 2% Due 4/1/2021 A01 2.000% 04/01/21		03/31/2020	WELLS FARGO SECURITIES LLC		4,013,960	4,000,000	222
437076-BP-6	HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15 3.500% 09/15/56		05/14/2020	GOLDMAN SACHS		5,478,900	5,000,000	30,625
437076-BS-0	HOME DEPOT INC BASIC 3.900% 06/15/47		09/01/2020	GOLDMAN SACHS		12,346,700	10,000,000	84,500
437076-BY-7	HOME DEPOT INC BASIC 2.950% 06/15/29		01/09/2020	MORGAN STANLEY		10,440,400	10,000,000	22,944
437076-BY-7	HOME DEPOT INC BASIC 2.950% 06/15/29		01/21/2020	CITICORP SECURITIES		10,525,700	10,000,000	31,139
437076-BY-7	HOME DEPOT INC BASIC 2.950% 06/15/29		01/24/2020	JEFFERIES & COMPANY INC.		1,796,713	1,700,000	5,990
437076-BZ-4	HOME DEPOT INC BASIC 3.125% 08/15/49		01/22/2020	BARCLAYS		10,090,600	10,000,000	9,549
437076-CA-8	HOME DEPOT INC BASIC 2.500% 04/15/27		03/26/2020	J.P. MORGAN		1,990,260	2,000,000	
437076-CB-6	HOME DEPOT INC BASIC 2.700% 04/15/30		05/27/2020	SUSQUEHANNA		2,008,891	1,845,000	8,164
437076-CB-6	HOME DEPOT INC BASIC 2.700% 04/15/30		08/05/2020	WELLS FARGO SECURITIES LLC		3,977,890	3,500,000	33,338
437076-CD-2	HOME DEPOT INC BASIC 3.350% 04/15/50		03/26/2020	J.P. MORGAN		6,920,060	7,000,000	
438516-BZ-8	HONEYWELL INC BASIC 1.950% 06/01/30		07/16/2020	J.P. MORGAN		1,065,280	1,000,000	3,358
438516-CA-2	HONEYWELL INC BASIC 2.800% 06/01/50		07/16/2020	J.P. MORGAN		1,142,840	1,000,000	4,822
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		2,500,000	2,500,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		425,000	425,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		275,000	275,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		1,073,625	1,050,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		204,500	200,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		153,375	150,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		719,250	700,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		128,438	125,000	
443201-AA-6	HOWMET AEROSPACE INC BASIC 6.875% 05/01/25		04/22/2020	J.P. MORGAN		77,063	75,000	
44421L-AA-0	HY 2016-10HY 2.835% Due 8/10/2038 Mo-1 2.835% 08/10/38		12/03/2020	DEUTSCHE BANK		16,040,656	14,800,000	6,993
44421L-AA-0	HY 2016-10HY 2.835% Due 8/10/2038 Mo-1 2.835% 08/10/38		12/03/2020	DEUTSCHE BANK		1,734,375	1,600,000	756
446150-AM-6	HUNTINGTON BANCSHARES INC BASIC 4.000% 05/15/25		07/23/2020	DAIWA CAPITAL MARKETS		2,271,200	2,000,000	16,000
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC 2.550% 02/04/30		01/28/2020	MORGAN STANLEY		497,985	500,000	
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC 2.550% 02/04/30		01/28/2020	MORGAN STANLEY		18,923,430	19,000,000	
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC 2.550% 02/04/30		06/03/2020	CITICORP SECURITIES		2,009,680	2,000,000	17,142
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC 2.550% 02/04/30		12/17/2020	MITSUBISHI SECURITIES		16,073,850	15,000,000	145,563
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC 2.550% 02/04/30		12/22/2020	MITSUBISHI SECURITIES		2,795,728	2,600,000	25,783
449538-AB-9	IFM (US) COLONIAL PIPELINE 2 L IFM (US) COLONIAL PIPELINE 2 L 3.640% 01/15/30		01/27/2020	Tax Free Exchange		8,000,000	8,000,000	9,707
45674C-AA-1	INFOR INC BASIC 1.750% 07/15/25		06/02/2020	MIZUHO SECURITIES		4,994,100	5,000,000	
458140-BH-2	INTEL CORP. BASIC 2.450% 11/15/29		01/24/2020	J.P. MORGAN		6,094,320	6,000,000	27,358
458140-BQ-2	INTEL CORP. BASIC 3.750% 03/25/27		09/14/2020	PIERPONT SECURITIES		12,312,720	10,500,000	187,031
45866F-AH-7	INTERCONTINENTALEXCHANGE INC. BASIC 4.250% 09/21/48		04/23/2020	GOLDMAN SACHS		6,584,600	5,000,000	21,250
45866F-AH-7	INTERCONTINENTALEXCHANGE INC. BASIC 4.250% 09/21/48		07/16/2020	J.P. MORGAN		670,010	500,000	7,024
45866F-AK-0	INTERCONTINENTALEXCHANGE INC. BASIC 2.100% 06/15/30		06/03/2020	WELLS FARGO SECURITIES LLC		10,140,100	10,000,000	5,250
45866F-AK-0	INTERCONTINENTALEXCHANGE INC. BASIC 2.100% 06/15/30		07/17/2020	SEAPORT GROUP		10,450,000	10,000,000	32,083
45866F-AK-0	INTERCONTINENTALEXCHANGE INC. BASIC 2.100% 06/15/30		07/29/2020	KEY BANK		2,111,000	2,000,000	7,583
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 06/15/50		05/18/2020	WELLS FARGO SECURITIES LLC		9,849,600	10,000,000	
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 06/15/50		06/05/2020	CITICORP SECURITIES		1,342,548	1,350,000	1,463
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 06/15/50		09/29/2020	MORGAN STANLEY		3,152,880	3,000,000	31,250
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 06/15/50		10/23/2020	GOLDMAN SACHS		10,439,100	10,000,000	125,833
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 06/15/50		10/29/2020	MORGAN STANLEY		9,543,690	9,000,000	117,000
45866F-AQ-7	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 09/15/60		09/29/2020	BANK OF AMERICA		7,170,310	7,000,000	23,917
45866F-AQ-7	INTERCONTINENTALEXCHANGE INC. BASIC 3.000% 09/15/60		10/09/2020	BARCLAYS		10,221,700	10,000,000	45,000
46247@-AB-0	IOWA INTERSTATE RAILROAD, LTDS IOWA INTERSTATE RAILROAD LTD 3.870% 05/14/35		05/01/2020	US BANCORP INC		16,000,000	16,000,000	
463556-A#-7	IROQUOIS GAS TRANSMISSION SYST IROQUOIS TRANSMISSION SYSTEM 4.070% 04/23/30		04/23/2020	J.P. MORGAN		6,000,000	6,000,000	
46625H-KC-3	JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23 3.125% 01/23/25		04/17/2020	J.P. MORGAN		10,546,503	9,950,000	76,007
46629Q-AX-4	JP Morgan Mortgage Acquisition SERIES 2006CH2 CLASS MV1 0.355% 10/25/36		01/28/2020	BANK OF AMERICA		2,861,172	3,455,000	539

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
46629Q-AX-4	JP Morgan Mortgage Acquisition SERIES 2006CH2 CLASS MV1 0.355% 10/25/36		02/26/2020	MORGAN STANLEY		8,131,370	9,591,000	1,468
46642N-BD-7	JPMBB Commercial Mortgage Secu SERIES 2014C22 CLASS A4 3.801% 09/15/47		06/17/2020	BARCLAYS		5,213,777	4,796,000	9,115
46643T-BJ-0	JPMBB Commercial Mortgage Secu SERIES 2014C26 CLASS A4 3.494% 01/15/48		04/14/2020	BREAN CAPITAL LLC		10,327,134	9,680,152	14,094
46643T-BJ-0	JPMBB Commercial Mortgage Secu SERIES 2014C26 CLASS A4 3.494% 01/15/48		06/16/2020	BARCLAYS		5,996,886	5,541,848	9,145
46647P-AN-6	JPMORGAN CHASE & CO BASIC 3.897% 01/23/49		02/05/2020	GOLDMAN SACHS		11,670,700	10,000,000	15,155
46647P-AN-6	JPMORGAN CHASE & CO BASIC 3.897% 01/23/49		04/03/2020	GOLDMAN SACHS		5,615,450	5,000,000	40,053
46647P-BL-9	JPMORGAN CHASE & CO BASIC 2.522% 04/22/31		07/23/2020	J.P. MORGAN		3,226,230	3,000,000	19,966
46647P-BN-5	JPMORGAN CHASE & CO BASIC 3.109% 04/22/51		04/15/2020	J.P. MORGAN		10,000,000	10,000,000	
46647P-BN-5	JPMORGAN CHASE & CO BASIC 3.109% 04/22/51		04/15/2020	CANTOR FITZGERALD & CO INC		5,052,800	5,000,000	
46647P-BN-5	JPMORGAN CHASE & CO BASIC 3.109% 04/22/51		05/12/2020	CITICORP SECURITIES		4,911,750	5,000,000	9,500
46647P-BN-5	JPMORGAN CHASE & CO BASIC 3.109% 04/22/51		06/01/2020	JANE STREET		9,717,888	9,600,000	33,992
46647P-BP-0	JPMORGAN CHASE & CO BASIC 2.956% 05/13/31		05/06/2020	J.P. MORGAN		7,400,000	7,400,000	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP5 CLASS A5 3.723% 03/15/50		06/29/2020	J.P. MORGAN		6,351,353	5,610,000	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP5 CLASS A5 3.723% 03/15/50		06/29/2020	CITICORP SECURITIES		2,935,359	2,600,000	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP5 CLASS A5 3.723% 03/15/50		06/30/2020	CITICORP SECURITIES		1,296,131	1,150,000	119
46661#-AC-3	JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC 3.250% 04/13/27		05/14/2020	US BANCORP INC		3,736,442	3,736,442	
47233J-BH-0	JEFFERIES GRP LLC / CAP BASIC 4.150% 01/23/30		08/18/2020	JANE STREET		1,976,363	1,750,000	5,447
47233J-DX-3	JEFFERIES GRP LLC / CAP BASIC 2.750% 10/15/32		09/30/2020	JEFFERIES & COMPANY INC.		2,078,328	2,100,000	
47233J-DX-3	JEFFERIES GRP LLC / CAP BASIC 2.750% 10/15/32		09/30/2020	JEFFERIES & COMPANY INC.		494,840	500,000	
47233J-DX-3	JEFFERIES GRP LLC / CAP BASIC 2.750% 10/15/32		09/30/2020	JEFFERIES & COMPANY INC.		11,183,384	11,300,000	
47233J-DX-3	JEFFERIES GRP LLC / CAP BASIC 2.750% 10/15/32		11/19/2020	JANE STREET		525,275	500,000	1,757
478160-CP-7	JOHNSON & JOHNSON BASIC 0.950% 09/01/27		09/11/2020	GOLDMAN SACHS		15,157,500	15,000,000	7,917
478160-CP-7	JOHNSON & JOHNSON BASIC 0.950% 09/01/27		09/11/2020	TRUIST		5,053,150	5,000,000	2,639
478160-CT-9	JOHNSON & JOHNSON BASIC 2.450% 09/01/60		09/09/2020	JEFFERIES & COMPANY INC.		9,969,500	10,000,000	10,889
478160-CT-9	JOHNSON & JOHNSON BASIC 2.450% 09/01/60		09/29/2020	GOLDMAN SACHS		10,078,300	10,000,000	24,500
48121@-AG-6	JRD HOLDINGS LLC JRD HOLDINGS 2.300% 11/18/27		10/28/2020	BANK OF AMERICA		10,000,000	10,000,000	
48121@-AJ-0	JRD HOLDINGS LLC JRD HOLDINGS 2.730% 11/18/32		10/28/2020	BANK OF AMERICA		5,000,000	5,000,000	
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		01/09/2020	MORGAN STANLEY		11,010,100	10,000,000	134,389
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		01/21/2020	GOLDMAN SACHS		5,546,450	5,000,000	72,889
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		02/05/2020	CREDIT SUISSE FIRST BOSTON		559,535	500,000	8,086
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		05/27/2020	WELLS FARGO SECURITIES LLC		1,989,126	1,715,000	14,454
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		06/03/2020	GOLDMAN SACHS		1,162,870	1,000,000	9,111
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		10/22/2020	SUSQUEHANNA		1,312,905	1,100,000	5,136
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		11/05/2020	BANK OF AMERICA		1,199,300	1,000,000	6,150
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		11/05/2020	BANK OF AMERICA		5,996,500	5,000,000	30,750
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		11/06/2020	BANK OF AMERICA		1,197,550	1,000,000	6,264
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		11/06/2020	BANK OF AMERICA		1,197,550	1,000,000	6,264
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		12/07/2020	MARKET AXESS		596,765	500,000	4,783
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		12/10/2020	BANK OF AMERICA		1,668,058	1,400,000	14,191
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		12/16/2020	JANE STREET		1,554,085	1,300,000	13,769
482480-AJ-9	KLA CORPORATION BASIC 3.300% 03/01/50		02/19/2020	CITICORP SECURITIES		6,997,340	7,000,000	
482480-AJ-9	KLA CORPORATION BASIC 3.300% 03/01/50		06/18/2020	MORGAN STANLEY		412,624	400,000	4,180
482480-AJ-9	KLA CORPORATION BASIC 3.300% 03/01/50		10/09/2020	SUSQUEHANNA		633,162	600,000	2,365
482480-AJ-9	KLA CORPORATION BASIC 3.300% 03/01/50		11/12/2020	CITICORP SECURITIES		11,052,600	10,000,000	68,750
482480-AJ-9	KLA CORPORATION BASIC 3.300% 03/01/50		12/14/2020	CREDIT SUISSE FIRST BOSTON		223,432	200,000	1,925
48268@-AW-4	KPMG, LLP KPMG LLP 4.000% 04/15/25		04/03/2020	J.P. MORGAN		6,000,000	6,000,000	
48268@-AY-0	KPMG, LLP KPMG LLP 4.250% 04/15/30		04/03/2020	J.P. MORGAN		5,000,000	5,000,000	
48268@-AY-0	KPMG, LLP KPMG LLP 4.250% 04/15/30		04/03/2020	J.P. MORGAN		1,000,000	1,000,000	
48461#-AA-5	KANSAS ATHLETICS INCORPORATED KANSAS ATHLETICS INCORPORATED 3.500% 10/27/45		09/22/2020	US BANCORP INC		11,500,000	11,500,000	
48461#-AA-5	KANSAS ATHLETICS INCORPORATED KANSAS ATHLETICS INCORPORATED 3.500% 10/27/45		09/22/2020	US BANCORP INC		2,000,000	2,000,000	
485170-BE-3	KANSAS CITY SOUTHERN INDS BASIC 3.500% 05/01/50		10/20/2020	CITICORP SECURITIES		17,768,400	17,000,000	297,500
485170-BE-3	KANSAS CITY SOUTHERN INDS BASIC 3.500% 05/01/50		11/10/2020	CITICORP SECURITIES		18,041,250	17,000,000	19,833
485170-BE-3	KANSAS CITY SOUTHERN INDS BASIC 3.500% 05/01/50		12/17/2020	WELLS FARGO SECURITIES LLC		9,958,950	9,000,000	43,750
48660@-2*-6	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM 3.380% 02/11/27		02/26/2020	Tax Free Exchange		5,000,000	5,000,000	7,042
48660@-3*-5	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM 3.600% 02/11/30		02/26/2020	Tax Free Exchange		1,000,000	1,000,000	1,500
48660@-3*-5	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM 3.600% 02/11/30		02/26/2020	Tax Free Exchange		1,000,000	1,000,000	1,500
49271V-AD-2	KEURIG DR. PEPPER INC BASIC 5.085% 05/25/48		07/16/2020	J.P. MORGAN		725,090	500,000	3,884
49271V-AJ-9	KEURIG DR. PEPPER INC BASIC 3.200% 05/01/30		12/17/2020	JEFFERIES & COMPANY INC.		2,251,680	2,000,000	8,889
49271V-AK-6	KEURIG DR. PEPPER INC BASIC 3.800% 05/01/50		11/04/2020	BANK OF AMERICA		5,887,950	5,000,000	2,639
49271V-AK-6	KEURIG DR. PEPPER INC BASIC 3.800% 05/01/50		11/04/2020	BANK OF AMERICA		5,870,550	5,000,000	2,639
49271V-AK-6	KEURIG DR. PEPPER INC BASIC 3.800% 05/01/50		11/04/2020	BANK OF AMERICA		5,892,300	5,000,000	2,639
49271V-AK-6	KEURIG DR. PEPPER INC BASIC 3.800% 05/01/50		12/17/2020	PARIBAS SECURITIES		6,052,017	5,100,000	26,917
49271V-AK-6	KEURIG DR. PEPPER INC BASIC 3.800% 05/01/50		12/17/2020	WELLS FARGO SECURITIES LLC		4,628,871	3,900,000	20,583
494368-CA-9	KIMBERLY-CLARK CORP BASIC 2.875% 02/07/50		04/21/2020	MIZUHO SECURITIES		6,476,489	5,900,000	35,810
494368-CC-5	KIMBERLY-CLARK CORP BASIC 1.050% 09/15/27		09/11/2020	GOLDMAN SACHS		10,066,000	10,000,000	1,167

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
494368-CC-5	KIMBERLY-CLARK CORP BASIC 1.050% 09/15/27		09/11/2020	PARIBAS SECURITIES		5,033,700	5,000,000	583
494368-CC-5	KIMBERLY-CLARK CORP BASIC 1.050% 09/15/27		09/11/2020	PARIBAS SECURITIES		5,031,700	5,000,000	583
494368-CC-5	KIMBERLY-CLARK CORP BASIC 1.050% 09/15/27		11/16/2020	J.P. MORGAN		5,035,700	5,000,000	9,917
494368-CC-5	KIMBERLY-CLARK CORP BASIC 1.050% 09/15/27		11/16/2020	PARIBAS SECURITIES		5,038,000	5,000,000	9,917
49446R-AW-9	KIMCO REALTY BASIC 2.700% 10/01/30		07/07/2020	WELLS FARGO SECURITIES LLC		348,401	350,000	
49446R-AW-9	KIMCO REALTY BASIC 2.700% 10/01/30		07/07/2020	WELLS FARGO SECURITIES LLC		10,601,330	10,650,000	
49446R-AW-9	KIMCO REALTY BASIC 2.700% 10/01/30		07/16/2020	J.P. MORGAN		505,125	500,000	263
494550-AT-3	KINDER MORGAN ENERGY PART LP CALL @ MAKE WHOLE +20BP. 5.800% 03/15/35		07/16/2020	J.P. MORGAN		1,812,180	1,500,000	30,208
494550-BT-2	KINDER MORGAN ENERGY PART LP BASIC 3.500% 03/01/21		01/15/2020	WELLS FARGO SECURITIES LLC		2,029,320	2,000,000	26,444
49456B-AP-6	KINDER MORGAN INC BASIC 4.300% 03/01/28		04/29/2020	J.P. MORGAN		5,310,600	5,000,000	35,833
49456B-AP-6	KINDER MORGAN INC BASIC 4.300% 03/01/28		04/29/2020	SUNTRUST EQUITABLE		3,181,200	3,000,000	21,500
500255-AW-4	KOHLS CORP BASIC 9.500% 05/15/25		10/01/2020	HILLTOP SECURITIES		2,018,580	1,700,000	69,983
50077L-BD-7	KRAFT HEINZ FOODS CO BASIC 4.250% 03/01/31		11/30/2020	MORGAN STANLEY		1,113,750	1,000,000	10,743
50077L-BD-7	KRAFT HEINZ FOODS CO BASIC 4.250% 03/01/31		12/01/2020	CITICORP SECURITIES		279,375	250,000	2,715
50077L-BD-7	KRAFT HEINZ FOODS CO BASIC 4.250% 03/01/31		12/22/2020	CITICORP SECURITIES		447,620	400,000	5,336
501044-DF-5	KROGER CO. BASIC 3.875% 10/15/46		07/16/2020	J.P. MORGAN		1,193,130	1,000,000	10,226
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		01/09/2020	MORGAN STANLEY		9,951,200	10,000,000	
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		08/05/2020	CITICORP SECURITIES		6,214,850	5,000,000	12,069
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		09/10/2020	JEFFERIES & COMPANY INC.		5,907,950	5,000,000	32,368
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		09/22/2020	RBC CAPITAL MARKETS		12,009,900	10,000,000	75,708
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		10/06/2020	CITICORP SECURITIES		11,762,000	10,000,000	91,069
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		10/20/2020	CITICORP SECURITIES		11,813,800	10,000,000	106,431
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		10/21/2020	J.P. MORGAN		352,875	300,000	3,226
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		10/27/2020	CREDIT SUISSE FIRST BOSTON		5,937,650	5,000,000	57,056
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		12/02/2020	CITICORP SECURITIES		7,246,800	6,000,000	91,508
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		12/07/2020	PARIBAS SECURITIES		6,028,750	5,000,000	79,000
501044-DN-8	KROGER CO. BASIC 3.950% 01/15/50		12/15/2020	JEFFERIES & COMPANY INC.		3,622,230	3,000,000	50,033
501044-DP-3	KROGER CO. BASIC 2.200% 05/01/30		12/17/2020	US BANCORP INC		5,241,250	5,000,000	15,278
501044-DP-3	KROGER CO. BASIC 2.200% 05/01/30		12/17/2020	JEFFERIES & COMPANY INC.		5,240,400	5,000,000	15,278
501673-AA-5	LA-ARENA FUNDING INT PAY DIFF DUE TO PUR. FCTR 7.656% 12/15/26		06/15/2020	Interest Capitalization				
50168A-AA-8	LABL ESCROW ISSUER LLC BASIC 10.500% 07/15/27		09/09/2020	MARKET AXESS		540,750	500,000	8,167
50168A-AA-8	LABL ESCROW ISSUER LLC BASIC 10.500% 07/15/27		09/09/2020	MARKET AXESS		540,750	500,000	8,167
502431-AJ-8	L3 HARRIS TECHNOLOGIES INC 3.85% Due 06/15/2023 DJ 15 3.850% 06/15/23		05/05/2020	Tax Free Exchange		500,810	500,000	7,486
502431-AL-3	L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026 JD15 3.850% 12/15/26		05/05/2020	Tax Free Exchange		13,586,346	13,500,000	202,125
502431-AM-1	L3 HARRIS TECHNOLOGIES INC 4.4% Due 06/15/2028 4.400% 06/15/28		05/05/2020	Tax Free Exchange		499,229	500,000	8,556
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC LV STADIUM EVENTS COPANY, LLC 3.360% 06/30/45		01/17/2020	BANK OF AMERICA		8,000,000	8,000,000	
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC LV STADIUM EVENTS COPANY, LLC 3.360% 06/30/45		04/14/2020	Tax Free Exchange		10,000,000	10,000,000	29,867
50249A-AJ-2	LYB INT FINANCE III BASIC 3.625% 04/01/51		10/20/2020	WELLS FARGO SECURITIES LLC		6,957,790	7,000,000	9,868
50249A-AJ-2	LYB INT FINANCE III BASIC 3.625% 04/01/51		10/20/2020	BARCLAYS		12,957,100	13,000,000	18,326
50249A-AJ-2	LYB INT FINANCE III BASIC 3.625% 04/01/51		10/21/2020	CITICORP SECURITIES		10,034,600	10,000,000	15,104
50249A-AJ-2	LYB INT FINANCE III BASIC 3.625% 04/01/51		10/28/2020	BARCLAYS		5,121,850	5,000,000	11,076
50249A-AJ-2	LYB INT FINANCE III BASIC 3.625% 04/01/51		10/28/2020	BARCLAYS		5,090,050	5,000,000	11,076
50249A-AJ-2	LYB INT FINANCE III BASIC 3.625% 04/01/51		12/15/2020	MITSUBISHI SECURITIES		5,289,900	5,000,000	34,740
50540R-AS-1	LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045 FA1 4.700% 02/01/45		06/04/2020	US BANCORP INC		1,985,875	1,660,000	27,524
512807-AT-5	LAM RESEARCH CORP. BASIC 4.875% 03/15/49		04/22/2020	J.P. MORGAN		4,802,160	3,400,000	17,956
512807-AU-2	LAM RESEARCH CORP. BASIC 4.000% 03/15/29		01/09/2020	MORGAN STANLEY		11,053,000	10,000,000	131,111
512807-AU-2	LAM RESEARCH CORP. BASIC 4.000% 03/15/29		01/21/2020	GOLDMAN SACHS		11,156,700	10,000,000	142,222
512807-AV-0	LAM RESEARCH CORP. BASIC 1.900% 06/15/30		12/15/2020	CITICORP SECURITIES		3,611,265	3,500,000	369
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		04/30/2020	BANK OF AMERICA		4,985,050	5,000,000	
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		05/01/2020	STIFEL NICOLAUS		4,022,600	4,000,000	
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		05/01/2020	BANK OF AMERICA		3,501,470	3,500,000	
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		05/05/2020	BANK OF AMERICA		4,971,500	5,000,000	868
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		06/16/2020	BANK OF AMERICA		9,264,456	8,700,000	32,474
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		06/17/2020	BARCLAYS		5,252,300	5,000,000	19,097
512807-AX-6	LAM RESEARCH CORP. BASIC 3.125% 06/15/60		06/17/2020	PIERPONT SECURITIES		1,367,808	1,300,000	4,965
513075-BR-1	LAMAR MEDIA CORP 3.75% Due 2/15/2028 JJ 15 3.750% 02/15/28		10/21/2020	Tax Free Exchange		2,600,000	2,600,000	26,000
513075-BR-1	LAMAR MEDIA CORP 3.75% Due 2/15/2028 JJ 15 3.750% 02/15/28		10/21/2020	Tax Free Exchange		250,000	250,000	2,500
513075-BT-7	LAMAR MEDIA CORP 4% Due 2/15/2030 4.000% 02/15/30		10/21/2020	Tax Free Exchange		2,600,000	2,600,000	36,400
513075-BT-7	LAMAR MEDIA CORP 4% Due 2/15/2030 4.000% 02/15/30		10/21/2020	Tax Free Exchange		250,000	250,000	3,500
53079E-BK-9	LIBERTY MUTUAL BASIC 3.950% 05/15/60		04/28/2020	CREDIT SUISSE FIRST BOSTON		9,989,900	10,000,000	
53079E-BK-9	LIBERTY MUTUAL BASIC 3.950% 05/15/60		04/29/2020	KEY BANK		2,013,200	2,000,000	
53079E-BK-9	LIBERTY MUTUAL BASIC 3.950% 05/15/60		04/29/2020	J.P. MORGAN		3,021,000	3,000,000	
53079E-BK-9	LIBERTY MUTUAL BASIC 3.950% 05/15/60		05/07/2020	EXCHANGE		16,723,012	17,180,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	PIERPONT SECURITIES		160,114	160,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	PIERPONT SECURITIES		1,841,306	1,840,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	PIERPONT SECURITIES		200,176	200,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	PIERPONT SECURITIES		2,302,024	2,300,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	WELLS FARGO SECURITIES LLC		597,144	600,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	WELLS FARGO SECURITIES LLC		6,369,536	6,400,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	PIERPONT SECURITIES		2,764,140	2,760,000	
53227J-AC-8	LIFE STORAGE LP BASIC 2.200% 10/15/30		09/09/2020	PIERPONT SECURITIES		240,360	240,000	
532457-BT-4	LILLY (ELI) & CO BASIC 3.950% 03/15/49		04/21/2020	MORGAN STANLEY		16,930,497	12,700,000	52,952
532457-BU-1	LILLY (ELI) & CO BASIC 4.150% 03/15/59		01/22/2020	PIERPONT SECURITIES		2,435,340	2,000,000	29,742
532457-BZ-0	LILLY (ELI) & CO BASIC 2.500% 09/15/60		09/09/2020	MORGAN STANLEY		9,597,700	10,000,000	11,111
532457-BZ-0	LILLY (ELI) & CO BASIC 2.500% 09/15/60		09/11/2020	CREDIT SUISSE FIRST BOSTON		4,849,350	5,000,000	6,944
532457-BZ-0	LILLY (ELI) & CO BASIC 2.500% 09/15/60		09/11/2020	CREDIT SUISSE FIRST BOSTON		9,713,200	10,000,000	13,889
532457-BZ-0	LILLY (ELI) & CO BASIC 2.500% 09/15/60		09/22/2020	STIFEL NICOLAUS		9,752,100	10,000,000	20,139
532457-BZ-0	LILLY (ELI) & CO BASIC 2.500% 09/15/60		12/07/2020	RBC CAPITAL MARKETS		1,494,315	1,500,000	10,833
534187-BG-3	LINCOLN NATIONAL CORP BASIC 4.350% 03/01/48		11/13/2020	WELLS FARGO SECURITIES LLC		12,092,600	10,000,000	91,833
534187-BG-3	LINCOLN NATIONAL CORP BASIC 4.350% 03/01/48		11/13/2020	WELLS FARGO SECURITIES LLC		5,440,725	4,500,000	41,325
534187-BK-4	LINCOLN NATIONAL CORP BASIC 3.400% 01/15/31		11/03/2020	J.P. MORGAN		11,102,400	10,000,000	103,889
534187-BL-2	LINCOLN NATIONAL CORP BASIC 4.375% 06/15/50		11/13/2020	J.P. MORGAN		3,692,460	3,000,000	66,354
539830-BH-1	LOCKHEED MARTIN CORP BASIC 3.550% 01/15/26		12/07/2020	J.P. MORGAN		11,900,175	10,500,000	150,135
539830-BP-3	LOCKHEED MARTIN CORP BASIC 1.850% 06/15/30		05/15/2020	MIZUHO SECURITIES		3,192,960	3,200,000	
540424-AR-9	LOEWS CORP BASIC 4.125% 05/15/43		05/18/2020	MITSUBISHI SECURITIES		10,482,200	10,000,000	5,729
548661-DR-5	LOWE'S COMPANIES BASIC 3.650% 04/05/29		09/14/2020	CANTOR FITZGERALD & CO INC		11,920,135	10,250,000	167,317
548661-DU-8	LOWE'S COMPANIES BASIC 4.500% 04/15/30		05/27/2020	MARKET AXESS		1,998,557	1,660,000	13,073
548661-DU-8	LOWE'S COMPANIES BASIC 4.500% 04/15/30		09/15/2020	CREDIT SUISSE FIRST BOSTON		10,002,160	8,000,000	171,000
548661-DX-2	LOWE'S COMPANIES BASIC 1.300% 04/15/28		11/16/2020	WELLS FARGO SECURITIES LLC		7,980,880	8,000,000	7,800
548661-DX-2	LOWE'S COMPANIES BASIC 1.300% 04/15/28		11/16/2020	GOLDMAN SACHS		11,973,000	12,000,000	11,700
548661-DY-0	LOWE'S COMPANIES BASIC 1.700% 10/15/30		11/04/2020	BARCLAYS		5,047,000	5,000,000	3,306
548661-DY-0	LOWE'S COMPANIES BASIC 1.700% 10/15/30		11/04/2020	BARCLAYS		15,141,000	15,000,000	9,917
548661-DY-0	LOWE'S COMPANIES BASIC 1.700% 10/15/30		11/10/2020	PARIBAS SECURITIES		2,008,380	2,000,000	1,983
548661-DY-0	LOWE'S COMPANIES BASIC 1.700% 10/15/30		11/10/2020	PARIBAS SECURITIES		10,041,900	10,000,000	9,917
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		10/07/2020	WELLS FARGO SECURITIES LLC		9,990,200	10,000,000	
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		10/08/2020	US BANCORP INC		10,207,300	10,000,000	
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		10/29/2020	GOLDMAN SACHS		10,279,400	10,000,000	8,333
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		10/29/2020	GOLDMAN SACHS		15,452,400	15,000,000	12,500
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		11/04/2020	BARCLAYS		15,998,400	15,000,000	17,500
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		11/12/2020	CITICORP SECURITIES		15,669,150	15,000,000	30,000
548661-DZ-7	LOWE'S COMPANIES BASIC 3.000% 10/15/50		12/16/2020	CITICORP SECURITIES		10,602,800	10,000,000	46,667
552953-CF-6	MGM MIRAGE MGM INC BASIC 5.500% 04/15/27		09/18/2020	BARCLAYS		4,270,000	4,000,000	95,944
552953-CF-6	MGM MIRAGE MGM INC BASIC 5.500% 04/15/27		11/04/2020	BANK OF AMERICA		2,050,000	2,000,000	6,417
55336V-AN-0	MPLX LP BASIC 4.700% 04/15/48		06/18/2020	MORGAN STANLEY		531,100	500,000	4,374
55336V-AP-5	MPLX LP BASIC 4.900% 04/15/58		07/16/2020	J.P. MORGAN		1,043,990	1,000,000	12,931
55336V-AR-1	MPLX LP BASIC 4.000% 03/15/28		06/18/2020	MORGAN STANLEY		756,140	700,000	7,544
55336V-AR-1	MPLX LP BASIC 4.000% 03/15/28		09/16/2020	CITICORP SECURITIES		830,715	750,000	250
55336V-AR-1	MPLX LP BASIC 4.000% 03/15/28		11/30/2020	MARKET AXESS		564,350	500,000	4,278
55336V-BN-9	MPLX LP 4.25% Due 12/01/2027 JD 1 4.250% 12/01/27		05/21/2020	Tax Free Exchange		585,714	600,000	12,042
55336V-BN-9	MPLX LP 4.25% Due 12/01/2027 JD 1 4.250% 12/01/27		05/21/2020	Tax Free Exchange		3,106,183	3,000,000	60,208
55336V-BN-9	MPLX LP 4.25% Due 12/01/2027 JD 1 4.250% 12/01/27		05/21/2020	Tax Free Exchange		4,693,636	4,700,000	94,326
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		08/11/2020	RBC CAPITAL MARKETS		9,991,300	10,000,000	
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		09/14/2020	MORGAN STANLEY		19,806,600	20,000,000	41,222
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		09/15/2020	MORGAN STANLEY		9,927,400	10,000,000	21,347
56081#-CA-6	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL CLUB TR 3.150% 12/10/24		04/03/2020	BANK OF AMERICA		15,535,124	15,535,124	
563136-AA-8	Manhattan West SERIES 2020OMW CLASS A 2.130% 09/10/40		08/17/2020	DEUTSCHE BANK		205,989	200,000	320
563136-AA-8	Manhattan West SERIES 2020OMW CLASS A 2.130% 09/10/40		08/17/2020	DEUTSCHE BANK		11,329,380	11,000,000	17,573
563136-AA-8	Manhattan West SERIES 2020OMW CLASS A 2.130% 09/10/40		08/17/2020	DEUTSCHE BANK		669,463	650,000	1,038
563136-AA-8	Manhattan West SERIES 2020OMW CLASS A 2.130% 09/10/40		08/17/2020	DEUTSCHE BANK		9,938,956	9,650,000	15,416
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 A01 6.600% 10/01/37		12/02/2020	CITICORP SECURITIES		12,446,616	10,400,000	120,120
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 A01 6.600% 10/01/37		12/07/2020	J.P. MORGAN		8,446,340	7,000,000	87,267
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 A01 6.600% 10/01/37		12/15/2020	J.P. MORGAN		3,645,120	3,000,000	41,800
565849-AM-8	MARATHON OIL BASIC 5.200% 06/01/45		07/10/2020	CITICORP SECURITIES		4,719,450	5,000,000	31,056
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		07/21/2020	J.P. MORGAN		857,786	850,000	831
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		07/21/2020	J.P. MORGAN		2,018,320	2,000,000	1,956
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		07/21/2020	J.P. MORGAN		13,119,080	13,000,000	12,711
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		10/09/2020	CREDIT SUISSE FIRST BOSTON		1,008,950	1,000,000	10,878
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		11/30/2020	GOLDMAN SACHS		1,090,010	1,000,000	16,744
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		12/14/2020	MORGAN STANLEY		658,266	600,000	11,073
56585A-AH-5	MARATHON PETROLEM 4 3/4% Due 9/15/2044 MS15 4.750% 09/15/44		12/02/2020	GOLDMAN SACHS		8,277,750	7,500,000	78,177

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
56585A-BC-5	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15 5.125% 12/15/26		04/15/2020	CITICORP SECURITIES		630,978	600,000	10,421
56585A-BG-6	MARATHON PETROLEM BASIC 4.500% 05/01/23		05/11/2020	MORGAN STANLEY		252,573	250,000	500
571676-AB-1	MARS INC BASIC 3.200% 04/01/30		07/29/2020	BARCLAYS		2,906,975	2,500,000	26,667
571676-AF-2	MARS INC BASIC 3.950% 04/01/49		02/05/2020	RBC CAPITAL MARKETS		5,833,300	5,000,000	69,125
571676-AG-0	MARS INC BASIC 4.125% 04/01/54		01/23/2020	CITICORP SECURITIES		8,357,790	7,000,000	93,042
571676-AJ-4	MARS INC BASIC 0.875% 07/16/26		09/11/2020	CITICORP SECURITIES		8,791,922	8,795,000	12,612
571676-AJ-4	MARS INC BASIC 0.875% 07/16/26		09/11/2020	BANK OF AMERICA		3,053,961	3,055,000	4,381
571676-AQ-8	MARS INC BASIC 2.450% 07/16/50		07/29/2020	BARCLAYS		10,246,100	10,000,000	10,208
571748-BD-3	MARSH & MCLENNAN COS BASIC 4.200% 03/01/48		07/16/2020	J.P. MORGAN		1,301,840	1,000,000	16,217
571748-BJ-0	MARSH & MCLENNAN COS BASIC 4.900% 03/15/49		04/27/2020	BARCLAYS		6,923,700	5,000,000	29,944
571748-BJ-0	MARSH & MCLENNAN COS BASIC 4.900% 03/15/49		05/01/2020	BARCLAYS		6,561,552	4,800,000	32,667
57636Q-AP-9	MASTERCARD INC-CL A BASIC 3.350% 03/26/30		05/28/2020	JEFFERIES & COMPANY INC.		2,004,119	1,730,000	10,464
58013M-EC-4	MCDONALD'S CORP 6.3% Due 10/15/2037 AO15 6.300% 10/15/37		07/16/2020	J.P. MORGAN		752,070	500,000	8,313
58013M-EM-2	MCDONALD'S CORP 2 5/8% Due 1/15/2022 JJ15 2.625% 01/15/22		04/07/2020	WELLS FARGO SECURITIES LLC		7,101,850	7,000,000	42,875
58013M-FJ-8	MCDONALD'S CORP BASIC 2.625% 09/01/29		12/17/2020	CITICORP SECURITIES		5,457,050	5,000,000	40,104
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		06/29/2020	JEFFERIES & COMPANY INC.		8,312,325	7,500,000	90,625
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		10/02/2020	GOLDMAN SACHS		8,422,500	7,500,000	26,432
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		10/02/2020	BARCLAYS		14,047,750	12,500,000	44,054
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		10/08/2020	GOLDMAN SACHS		5,401,968	4,800,000	20,300
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		10/22/2020	J.P. MORGAN		1,571,976	1,400,000	7,753
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		12/02/2020	CITICORP SECURITIES		5,847,550	5,000,000	46,823
58013M-FM-1	MCDONALD'S CORP BASIC 2.125% 03/01/30		12/17/2020	Fifth Third Securities		15,747,300	15,000,000	97,396
58506Y-AS-1	MEDSTAR HEALTH INC BASIC 3.626% 08/15/49		01/09/2020	J.P. MORGAN		10,000,000	10,000,000	
58517#-AE-0	MEGGITT HOLDINGS INC MEGGITT HOLDINGS INC 3.000% 11/19/25		10/29/2020	BARCLAYS CAPITAL		12,000,000	12,000,000	
58933Y-AR-6	MERCK & COMPANY, INC. BASIC 2.750% 02/10/25		03/10/2020	US BANCORP INC		7,441,280	7,000,000	17,111
58933Y-AW-5	MERCK & COMPANY, INC. BASIC 4.000% 03/07/49		04/21/2020	GOLDMAN SACHS		8,396,784	6,200,000	31,689
58933Y-BB-0	MERCK & COMPANY, INC. BASIC 2.450% 06/24/50		06/16/2020	DEUTSCHE BANK		6,835,150	7,000,000	
59156R-AM-0	METLIFE INC. CALL @ MAKE WHOLE + 20BP 5.700% 06/15/35		07/16/2020	J.P. MORGAN		748,970	500,000	2,771
59156R-AY-4	METLIFE INC. 5 7/8% Due 2/6/2041 FA6 5.875% 02/06/41		07/16/2020	J.P. MORGAN		743,785	500,000	13,382
59156R-BN-7	METLIFE INC. 4.05% Due 3/1/2045 MS1 4.050% 03/01/45		01/28/2020	BARCLAYS		5,841,200	5,000,000	83,813
59156R-BN-7	METLIFE INC. 4.05% Due 3/1/2045 MS1 4.050% 03/01/45		02/04/2020	MORGAN STANLEY		5,840,850	5,000,000	87,188
594087-AU-2	MICHAELS STORES INC. BASIC 8.000% 07/15/27		12/03/2020	MARKET AXESS		162,135	150,000	4,733
594087-AU-2	MICHAELS STORES INC. BASIC 8.000% 07/15/27		12/03/2020	J.P. MORGAN		510,625	475,000	14,989
594087-AU-2	MICHAELS STORES INC. BASIC 8.000% 07/15/27		12/03/2020	J.P. MORGAN		945,000	875,000	27,611
594087-AU-2	MICHAELS STORES INC. BASIC 8.000% 07/15/27		12/16/2020	J.P. MORGAN		1,077,500	1,000,000	34,000
59450#-AD-9	MICHIGAN GAS UTILITIES MICHIGAN GAS UTILITIES 2.690% 05/01/25		04/15/2020	MIZUHO		7,000,000	7,000,000	
59450#-AD-9	MICHIGAN GAS UTILITIES MICHIGAN GAS UTILITIES 2.690% 05/01/25		04/15/2020	MIZUHO		4,000,000	4,000,000	
594918-BC-7	MICROSOFT CORP BASIC 3.500% 02/12/35		05/27/2020	MORGAN STANLEY		2,013,142	1,655,000	17,217
594918-BR-4	MICROSOFT CORP BASIC 2.400% 08/08/26		09/15/2020	MITSUBISHI SECURITIES		16,437,000	15,000,000	39,000
594918-BU-7	MICROSOFT CORP BASIC 3.950% 08/08/56		07/16/2020	J.P. MORGAN		1,044,173	750,000	13,331
594918-CC-6	MICROSOFT CORP 2.525% Due 06/01/50 JD1 2.525% 06/01/50		06/01/2020	EXCHANGE		20,269,344	19,900,000	
594918-CC-6	MICROSOFT CORP 2.525% Due 06/01/50 JD1 2.525% 06/01/50		06/01/2020	EXCHANGE		13,954,272	13,700,000	
594918-CC-6	MICROSOFT CORP 2.525% Due 06/01/50 JD1 2.525% 06/01/50		06/01/2020	EXCHANGE		10,949,520	10,750,000	
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60		06/01/2020	EXCHANGE		39,737,330	39,100,000	
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60		06/01/2020	EXCHANGE		9,146,700	9,000,000	
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60		06/01/2020	EXCHANGE		176,836	174,000	
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60		10/21/2020	BANK OF AMERICA		20,656,400	20,000,000	211,028
59523U-AP-2	MID-AMERICA APARTMENTS BASIC 4.200% 06/15/28		01/14/2020	WELLS FARGO SECURITIES LLC		1,671,900	1,500,000	5,425
59523U-AQ-0	MID-AMERICA APARTMENTS BASIC 3.950% 03/15/29		01/09/2020	MORGAN STANLEY		11,021,100	10,000,000	129,472
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/03/2020	WELLS FARGO SECURITIES LLC		4,973,250	5,000,000	
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/19/2020	SUSQUEHANNA		2,922,848	2,975,000	1,264
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/19/2020	CITICORP SECURITIES		1,571,200	1,600,000	680
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/19/2020	CITICORP SECURITIES		2,847,800	2,900,000	1,233
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/21/2020	WELLS FARGO SECURITIES LLC		2,101,416	2,135,000	1,311
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/21/2020	US BANCORP INC		3,689,625	3,750,000	2,302
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/21/2020	BARCLAYS		1,474,290	1,500,000	921
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/21/2020	US BANCORP INC		1,671,355	1,700,000	1,044
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27		06/25/2020	GOLDMAN SACHS		246,875	250,000	
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27		06/25/2020	GOLDMAN SACHS		246,875	250,000	
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27		06/25/2020	GOLDMAN SACHS		1,006,250	1,000,000	
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27		06/25/2020	GOLDMAN SACHS		503,125	500,000	
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27		06/29/2020	GOLDMAN SACHS		2,512,500	2,500,000	
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27		10/30/2020	GOLDMAN SACHS		2,090,000	2,000,000	15,167
608190-AL-8	MOHAWK INDUSTRIES INC BASIC 3.625% 05/15/30		11/03/2020	MORGAN STANLEY		2,078,847	1,900,000	32,716
609207-AW-5	MONDELEZ INTERNATIONAL INC BASIC 2.625% 09/04/50		09/30/2020	BANK OF AMERICA		9,635,300	10,000,000	29,896

SCHEDULE D - PART 3

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

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615369-AM-7	DUN AND BRADSTREET CORP BASIC 3.250% 01/15/28		05/27/2020	SUSQUEHANNA		2,005,194	1,815,000	21,956
617446-8N-2	MORGAN STANLEY BASIC 5.597% 03/24/51		04/21/2020	MORGAN STANLEY		8,429,684	5,900,000	26,601
617446-8N-2	MORGAN STANLEY BASIC 5.597% 03/24/51		07/16/2020	J.P. MORGAN		1,911,996	1,200,000	21,642
617446-8P-7	MORGAN STANLEY BASIC 3.622% 04/01/31		03/26/2020	MORGAN STANLEY		10,000,000	10,000,000	
617446-8Q-5	MORGAN STANLEY BASIC 2.188% 04/28/26		04/23/2020	MORGAN STANLEY		4,100,000	4,100,000	
617446-8Q-5	MORGAN STANLEY BASIC 2.188% 04/28/26		04/23/2020	MORGAN STANLEY		900,000	900,000	
61746B-EF-9	MORGAN STANLEY 3.625% 01/20/27		04/21/2020	MORGAN STANLEY		545,975	500,000	4,682
61765T-AF-0	MORGAN STANLEY BAML TRUST SERIES 2015C25 CLASS A5 3.635% 10/15/48		04/14/2020	BANK OF AMERICA		10,159,790	9,375,000	14,199
61765T-AF-0	MORGAN STANLEY BAML TRUST SERIES 2015C25 CLASS A5 3.635% 10/15/48		12/03/2020	WELLS FARGO SECURITIES LLC		20,127,656	18,000,000	10,905
61767F-BA-8	MSC 2016-UB11 2.782% Due 8/15/2049 Mo-1 2.782% 08/15/49		06/16/2020	UBS WARBURG CONVERTIBLES		6,144,906	5,745,000	7,547
62927@-AF-5	NHL US FUNDING LP NHL US FUNDING LP 3.040% 08/13/27		07/31/2020	J.P. MORGAN		5,000,000	5,000,000	
62927@-AH-1	NHL US FUNDING LP NHL US FUNDING LP 3.390% 08/13/32		10/14/2020	Tax Free Exchange		5,000,000	5,000,000	14,622
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		10/19/2020	CITICORP SECURITIES		2,046,800	1,750,000	25,710
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		10/21/2020	J.P. MORGAN		2,219,656	1,900,000	28,368
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		11/05/2020	BARCLAYS		940,240	800,000	13,473
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		11/05/2020	BARCLAYS		5,523,910	4,700,000	79,156
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		11/05/2020	RBC CAPITAL MARKETS		12,105,590	10,300,000	173,469
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		11/10/2020	GOLDMAN SACHS		1,749,840	1,500,000	25,979
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		11/10/2020	GOLDMAN SACHS		5,832,800	5,000,000	86,597
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		12/02/2020	MARKET AXESS		475,028	400,000	7,931
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		12/10/2020	CREDIT SUISSE FIRST BOSTON		11,827,900	10,000,000	210,222
637071-AM-3	NATIONAL-OILWELL VARCO INC BASIC 3.600% 12/01/29		12/03/2020	MIZUHO SECURITIES		2,203,729	2,150,000	1,290
637639-AB-1	NATIONAL SECS CLEARING BASIC 1.500% 04/23/25		04/16/2020	STIFEL NICOLAUS		500,095	500,000	
637639-AB-1	NATIONAL SECS CLEARING BASIC 1.500% 04/23/25		04/16/2020	WELLS FARGO SECURITIES LLC		14,970,450	15,000,000	
638612-AM-3	NATIONWIDE FINANCIAL SER BASIC 3.900% 11/30/49		02/04/2020	MIZUHO SECURITIES		10,883,700	10,000,000	81,250
641062-AS-3	NESTLE HOLDINGS INC BASIC 1.000% 09/15/27		09/11/2020	GOLDMAN SACHS		15,018,900	15,000,000	
641062-AS-3	NESTLE HOLDINGS INC BASIC 1.000% 09/15/27		09/11/2020	HSBC SECURITIES INC.		10,023,100	10,000,000	
641062-AS-3	NESTLE HOLDINGS INC BASIC 1.000% 09/15/27		09/14/2020	J.P. MORGAN		10,023,100	10,000,000	278
641062-AS-3	NESTLE HOLDINGS INC BASIC 1.000% 09/15/27		11/16/2020	BANK OF AMERICA		6,482,060	6,500,000	11,556
65106A-AR-4	NCMT 2006-1 Flt % Due 3/25/2036 Mo-25 0.598% 03/25/36		12/04/2020	MORGAN STANLEY		960,000	1,000,000	298
651639-AX-4	NEWMONT CORPORATION BASIC 2.800% 10/01/29		01/09/2020	MORGAN STANLEY		10,031,300	10,000,000	91,000
651639-AX-4	NEWMONT CORPORATION BASIC 2.800% 10/01/29		01/21/2020	JEFFERIES & COMPANY INC.		5,067,650	5,000,000	49,389
651639-AY-2	NEWMONT CORPORATION BASIC 2.250% 10/01/30		05/27/2020	RBC CAPITAL MARKETS		2,023,443	2,030,000	9,008
65336Y-AN-3	NEXSTAR BROADCASTING INC BASIC 4.750% 11/01/28		10/29/2020	MARKET AXESS		1,113,420	1,100,000	5,370
65343H-AA-9	NEXSTAR ESCROW INC BASIC 5.625% 07/15/27		09/16/2020	BANK OF AMERICA		1,052,500	1,000,000	9,844
654106-AK-9	NIKE, INC. CL B BASIC 2.850% 03/27/30		05/27/2020	MARKET AXESS		2,008,694	1,805,000	8,860
654106-AL-7	NIKE, INC. CL B BASIC 3.250% 03/27/40		07/16/2020	J.P. MORGAN		1,171,820	1,000,000	10,201
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		06/15/2020	J.P. MORGAN		8,612,325	7,500,000	56,250
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		06/16/2020	J.P. MORGAN		2,846,475	2,500,000	18,984
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		06/17/2020	BARCLAYS		5,660,100	5,000,000	38,438
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		07/29/2020	RBC CAPITAL MARKETS		12,209,300	10,000,000	116,250
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		08/19/2020	PARIBAS SECURITIES		11,637,800	10,000,000	135,000
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		08/27/2020	CITICORP SECURITIES		23,296,000	20,000,000	288,750
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		09/08/2020	CITICORP SECURITIES		11,629,100	10,000,000	152,813
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		09/09/2020	GOLDMAN SACHS		5,794,350	5,000,000	76,875
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		09/09/2020	JEFFERIES & COMPANY INC.		5,789,900	5,000,000	76,875
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		09/22/2020	BANK OF AMERICA		11,754,200	10,000,000	165,938
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		10/02/2020	RBC CAPITAL MARKETS		5,849,200	5,000,000	4,219
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		10/06/2020	MITSUBISHI SECURITIES		11,612,800	10,000,000	10,313
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		10/06/2020	KEY BANK		3,128,814	2,700,000	2,784
65473Q-BD-4	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1 5.650% 02/01/45		07/16/2020	J.P. MORGAN		725,830	500,000	13,262
655044-AP-0	NOBLE ENERGY INC BASIC 3.850% 01/15/28		02/20/2020	BARCLAYS		5,336,250	5,000,000	20,854
655044-AP-0	NOBLE ENERGY INC BASIC 3.850% 01/15/28		07/15/2020	GOLDMAN SACHS		2,168,716	2,200,000	471
655844-BR-8	NORFOLK SOUTHERN CORP 4.65% Due 1/15/2046 JJ15 4.650% 01/15/46		07/16/2020	J.P. MORGAN		675,355	500,000	323
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		09/29/2020	SMBC NIKKO SECURITIES		5,362,000	5,000,000	59,594
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		09/29/2020	KEY BANK		7,497,210	7,000,000	83,432
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		10/05/2020	SMBC NIKKO SECURITIES		3,139,560	3,000,000	37,334
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		10/06/2020	SEAPORT GROUP		10,423,300	10,000,000	125,324
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		10/08/2020	SEAPORT GROUP		7,408,240	7,000,000	90,794
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		10/20/2020	GOLDMAN SACHS		6,321,600	6,000,000	82,556
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55		10/23/2020	SEAPORT GROUP		8,366,640	8,000,000	113,580
665789-BA-0	NORTHERN STATES PWR-WISC BASIC 4.200% 09/01/48		01/09/2020	KEY BANK		3,649,216	3,200,000	49,280
666807-BS-0	NORTHROP GRUMMAN CORP BASIC 4.400% 05/01/30		12/18/2020	US BANCORP INC		12,335,800	10,000,000	62,333
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		10/15/2020	GOLDMAN SACHS		25,016,180	17,000,000	510,708
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		11/02/2020	GOLDMAN SACHS		14,339,200	10,000,000	4,375

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
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		11/30/2020	HSBC SECURITIES INC.		1,215,040	800,000	3,617
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		12/18/2020	CREDIT SUISSE FIRST BOSTON		8,870,280	6,000,000	44,625
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		12/18/2020	MITSUBISHI SECURITIES		5,909,400	4,000,000	29,750
668074-H*-1	NORTHWESTERN CORP NORTHWESTERN CORP 3.210% 05/15/30		04/14/2020	US BANCORP INC		7,000,000	7,000,000	
668074-H*-1	NORTHWESTERN CORP NORTHWESTERN CORP 3.210% 05/15/30		04/14/2020	US BANCORP INC		1,000,000	1,000,000	
668074-H8-9	NORTHWESTERN CORP NORTHWESTERN CORP 3.210% 05/15/30		04/14/2020	US BANCORP INC		5,000,000	5,000,000	
66989H-AJ-7	NOVARTIS CAPITAL CORP BASIC 3.000% 11/20/25		12/08/2020	BARCLAYS		9,964,440	9,000,000	15,000
66989H-AQ-1	NOVARTIS CAPITAL CORP BASIC 2.000% 02/14/27		07/08/2020	CANTOR FITZGERALD & CO INC		7,438,340	7,000,000	56,778
66989H-AS-7	NOVARTIS CAPITAL CORP BASIC 2.750% 08/14/50		04/21/2020	J.P. MORGAN		13,189,603	11,900,000	62,723
670346-AT-2	NUCOR CORP. 2.979% Due 12/15/2055 JD15 2.979% 12/15/55		12/07/2020	EXCHANGE		5,995,640	5,600,000	
670346-AT-2	NUCOR CORP. 2.979% Due 12/15/2055 JD15 2.979% 12/15/55		12/07/2020	EXCHANGE		2,034,235	1,900,000	
67066G-AF-1	NVDIA CORP BASIC 2.850% 04/01/30		05/27/2020	Fifth Third Securities		2,004,454	1,830,000	8,548
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		03/26/2020	GOLDMAN SACHS		2,992,260	3,000,000	
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		04/21/2020	GOLDMAN SACHS		9,374,130	8,100,000	18,113
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		06/15/2020	J.P. MORGAN		5,669,200	5,000,000	37,431
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		06/16/2020	BARCLAYS		5,691,850	5,000,000	37,917
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		06/16/2020	BARCLAYS		8,017,240	7,000,000	53,083
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		09/01/2020	CREDIT SUISSE FIRST BOSTON		5,660,800	5,000,000	74,375
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		10/05/2020	WELLS FARGO SECURITIES LLC		5,852,650	5,000,000	2,917
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		10/05/2020	CREDIT SUISSE FIRST BOSTON		11,705,300	10,000,000	5,833
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		10/07/2020	BANK OF AMERICA		10,528,560	9,000,000	7,000
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		10/09/2020	MITSUBISHI SECURITIES		5,865,650	5,000,000	6,319
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		11/02/2020	WELLS FARGO SECURITIES LLC		5,864,450	5,000,000	16,042
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		11/05/2020	CITICORP SECURITIES		6,044,050	5,000,000	18,472
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		11/10/2020	WELLS FARGO SECURITIES LLC		1,779,765	1,500,000	6,125
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		11/10/2020	WELLS FARGO SECURITIES LLC		11,865,100	10,000,000	40,833
67066G-AJ-3	NVDIA CORP BASIC 3.700% 04/01/60		06/16/2020	J.P. MORGAN		6,413,094	5,400,000	43,290
67066G-AJ-3	NVDIA CORP BASIC 3.700% 04/01/60		06/16/2020	J.P. MORGAN		2,363,120	2,000,000	16,033
67066G-AJ-3	NVDIA CORP BASIC 3.700% 04/01/60		07/16/2020	J.P. MORGAN		961,620	750,000	8,479
67066G-AJ-3	NVDIA CORP BASIC 3.700% 04/01/60		10/21/2020	WELLS FARGO SECURITIES LLC		605,740	500,000	1,131
67103H-AK-3	O'REILLY AUTOMOTIVE INC BASIC 1.750% 03/15/31		09/09/2020	BANK OF AMERICA		547,492	550,000	
67103H-AK-3	O'REILLY AUTOMOTIVE INC BASIC 1.750% 03/15/31		09/09/2020	BANK OF AMERICA		6,420,588	6,450,000	
67103H-AK-3	O'REILLY AUTOMOTIVE INC BASIC 1.750% 03/15/31		09/09/2020	PIERPONT SECURITIES		249,573	250,000	
67103H-AK-3	O'REILLY AUTOMOTIVE INC BASIC 1.750% 03/15/31		09/09/2020	PIERPONT SECURITIES		4,043,075	4,050,000	
67103H-AK-3	O'REILLY AUTOMOTIVE INC BASIC 1.750% 03/15/31		10/22/2020	BARCLAYS		2,954,670	3,000,000	4,813
674599-EE-1	OCCIDENTAL PETROLEUM BASIC 5.500% 12/01/25		12/08/2020	RBC CAPITAL MARKETS		250,000	250,000	
674599-EE-1	OCCIDENTAL PETROLEUM BASIC 5.500% 12/01/25		12/08/2020	RBC CAPITAL MARKETS		250,000	250,000	
681919-BB-1	OMNICOM GROUP BASIC 2.450% 04/30/30		02/19/2020	CITICORP SECURITIES		9,965,600	10,000,000	
68233J-BU-7	ONCOR ELECTRIC DELIVERY 2.75% Due 5/15/2030 MN 15 2.750% 05/15/30		08/17/2020	Tax Free Exchange		7,621,306	7,000,000	78,604
68233J-BV-5	ONCOR ELECTRIC DELIVERY 3.7% Due 5/15/2050 MN 15 3.700% 05/15/50		08/17/2020	Tax Free Exchange		4,985,508	5,000,000	75,542
68235P-AG-3	ONE GAS INC BASIC 4.500% 11/01/48		01/09/2020	KEY BANK		1,218,540	1,000,000	9,000
68235P-AG-3	ONE GAS INC BASIC 4.500% 11/01/48		04/29/2020	KEY BANK		1,874,995	1,450,000	
682680-AT-0	ONEOK INC BASIC 4.950% 07/13/47		12/16/2020	WELLS FARGO SECURITIES LLC		16,386,750	15,000,000	319,688
682680-AU-7	ONEOK INC BASIC 4.550% 07/15/28		05/12/2020	MILLENIUM ADVISORS		463,965	500,000	7,520
682680-AU-7	ONEOK INC BASIC 4.550% 07/15/28		07/16/2020	J.P. MORGAN		1,554,075	1,500,000	948
682680-AU-7	ONEOK INC BASIC 4.550% 07/15/28		11/19/2020	MORGAN STANLEY		439,812	400,000	6,471
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		06/05/2020	BARCLAYS		1,381,478	1,400,000	12,958
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		06/18/2020	MORGAN STANLEY		1,197,708	1,200,000	12,580
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		10/28/2020	INTL FCSTONE INC		788,672	800,000	4,458
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		12/01/2020	CITICORP SECURITIES		208,400	200,000	1,738
682680-AZ-6	ONEOK INC BASIC 4.450% 09/01/49		12/22/2020	INTL FCSTONE INC		4,504,895	4,300,000	60,063
682680-BD-4	ONEOK INC BASIC 5.850% 01/15/26		05/04/2020	CITICORP SECURITIES		999,430	1,000,000	
682680-BE-2	ONEOK INC BASIC 6.350% 01/15/31		12/22/2020	PIERPONT SECURITIES		12,817,700	10,000,000	280,458
682680-BF-9	ONEOK INC BASIC 7.150% 01/15/51		05/04/2020	CITICORP SECURITIES		4,981,600	5,000,000	
682680-BF-9	ONEOK INC BASIC 7.150% 01/15/51		07/16/2020	J.P. MORGAN		1,222,590	1,000,000	993
68389X-BT-1	ORACLE SYSTEMS CORP BASIC 2.500% 04/01/25		06/16/2020	BANK OF AMERICA		21,374,800	20,000,000	106,944
68389X-BV-6	ORACLE SYSTEMS CORP BASIC 2.950% 04/01/30		07/29/2020	CITICORP SECURITIES		5,683,850	5,000,000	49,167
68389X-BX-2	ORACLE SYSTEMS CORP BASIC 3.600% 04/01/50		06/17/2020	JANE STREET		15,752,100	14,000,000	109,200
68389X-BX-2	ORACLE SYSTEMS CORP BASIC 3.600% 04/01/50		06/19/2020	PARIBAS SECURITIES		2,265,900	2,000,000	16,400
68389X-BX-2	ORACLE SYSTEMS CORP BASIC 3.600% 04/01/50		12/17/2020	WELLS FARGO SECURITIES LLC		17,608,950	15,000,000	120,000
68389X-BY-0	ORACLE SYSTEMS CORP BASIC 3.850% 04/01/60		07/16/2020	J.P. MORGAN		1,553,500	1,250,000	14,571
68964*-AN-1	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY 3.220% 02/25/30		03/05/2020	Tax Free Exchange		5,000,000	5,000,000	4,472
69351U-AW-3	PPL ELECTRIC UTILITIES BASIC 3.000% 10/01/49		04/27/2020	SCOTIA CAPITAL		4,804,228	4,400,000	10,267
69352P-AJ-2	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15 5.000% 03/15/44		07/16/2020	J.P. MORGAN		1,879,650	1,500,000	26,042
694476-AE-2	PACIFIC LIFECORP BASIC 3.350% 09/15/50		09/10/2020	CITICORP SECURITIES		14,884,800	15,000,000	

SCHEDULE D - PART 3

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

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69888X-AA-7	PAR PHARMACEUTICAL INC BASIC 7.500% 04/01/27		10/28/2020	MARKET AXESS		1,065,000	1,000,000	6,042
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC 3.700% 07/02/29		01/09/2020	MORGAN STANLEY		10,679,200	10,000,000	11,306
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC 3.700% 07/02/29		01/21/2020	GOLDMAN SACHS		10,804,200	10,000,000	21,583
708696-A@-8	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC COMPANY 3.610% 05/01/32		04/29/2020	Tax Free Exchange		20,000,000	20,000,000	18,550
713448-DD-7	PEPSI CO INC BASIC 4.450% 04/14/46		07/16/2020	J.P. MORGAN		703,605	500,000	5,933
713448-DY-1	PEPSI CO INC BASIC 3.000% 10/15/27		06/30/2020	GOLDMAN SACHS		4,268,198	3,800,000	25,650
713448-DY-1	PEPSI CO INC BASIC 3.000% 10/15/27		06/30/2020	SOCIETE GENERALE		2,919,410	2,600,000	17,550
713448-DY-1	PEPSI CO INC BASIC 3.000% 10/15/27		07/01/2020	BARCLAYS		7,294,365	6,500,000	43,875
713448-EM-6	PEPSI CO INC BASIC 3.375% 07/29/49		06/16/2020	BANK OF AMERICA		3,931,692	3,400,000	44,306
713448-EM-6	PEPSI CO INC BASIC 3.375% 07/29/49		06/17/2020	GOLDMAN SACHS		7,540,962	6,600,000	86,625
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		04/21/2020	J.P. MORGAN		30,653,750	25,000,000	85,590
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		09/09/2020	WELLS FARGO SECURITIES LLC		12,188,000	10,000,000	173,194
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		09/22/2020	CITICORP SECURITIES		12,357,100	10,000,000	5,035
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		12/17/2020	GOLDMAN SACHS		12,670,300	10,000,000	92,639
713448-EV-6	PEPSI CO INC BASIC 3.875% 03/19/60		07/16/2020	J.P. MORGAN		1,386,120	1,000,000	13,024
713448-EV-6	PEPSI CO INC BASIC 3.875% 03/19/60		09/10/2020	BARCLAYS		12,809,000	10,000,000	188,368
713448-EV-6	PEPSI CO INC BASIC 3.875% 03/19/60		09/11/2020	GOLDMAN SACHS		13,016,900	10,000,000	189,444
713448-EZ-7	PEPSI CO INC BASIC 1.625% 05/01/30		07/01/2020	JEFFERIES & COMPANY INC.		5,107,650	5,000,000	14,670
713448-EZ-7	PEPSI CO INC BASIC 1.625% 05/01/30		12/02/2020	CITICORP SECURITIES		3,074,520	3,000,000	4,469
714270-AA-6	PERNOD RIC INTL FIN LLC BASIC 1.250% 04/01/28		11/16/2020	BANK OF AMERICA		11,812,920	12,000,000	20,000
717081-EK-5	PFIZER, INC. BASIC 4.200% 09/15/48		07/16/2020	J.P. MORGAN		694,835	500,000	7,292
717081-EV-1	PFIZER, INC. BASIC 4.000% 03/15/49		03/18/2020	GOLDMAN SACHS		10,675,600	10,000,000	5,556
717081-FA-6	PFIZER, INC. BASIC 2.700% 05/28/50		10/05/2020	MITSUBISHI SECURITIES		10,357,200	10,000,000	96,750
717081-FA-6	PFIZER, INC. BASIC 2.700% 05/28/50		12/02/2020	CITICORP SECURITIES		5,304,400	5,000,000	2,250
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		01/22/2020	CITICORP SECURITIES		11,426,800	10,000,000	87,361
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		02/07/2020	CITICORP SECURITIES		5,769,250	5,000,000	53,715
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		02/24/2020	CITICORP SECURITIES		5,841,750	5,000,000	62,569
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		04/29/2020	BARCLAYS		11,825,800	10,000,000	201,875
718172-BM-0	PHILIP MORRIS BASIC 3.250% 11/10/24		03/10/2020	CITICORP SECURITIES		10,723,200	10,000,000	110,139
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.875% 05/01/42		07/16/2020	J.P. MORGAN		704,975	500,000	6,446
718546-AV-6	PHILLIPS 66 BASIC 3.850% 04/09/25		04/07/2020	MIZUHO SECURITIES		3,997,840	4,000,000	
718546-AV-6	PHILLIPS 66 BASIC 3.850% 04/09/25		04/08/2020	MIZUHO SECURITIES		3,053,520	3,000,000	1,283
718546-AV-6	PHILLIPS 66 BASIC 3.850% 04/09/25		04/08/2020	MIZUHO SECURITIES		2,035,680	2,000,000	856
721283-AA-7	PIKE CORP BASIC 5.500% 09/01/28		08/19/2020	MORGAN STANLEY		353,500	350,000	
721283-AA-7	PIKE CORP BASIC 5.500% 09/01/28		08/19/2020	MORGAN STANLEY		3,686,500	3,650,000	
721283-AA-7	PIKE CORP BASIC 5.500% 09/01/28		08/20/2020	MORGAN STANLEY		150,375	150,000	
721283-AA-7	PIKE CORP BASIC 5.500% 09/01/28		08/20/2020	MORGAN STANLEY		1,353,375	1,350,000	
72650R-AR-3	PLAINS ALL AMER PIPELINE CALL @MAKE WHOLE +30BP 6.650% 01/15/37		12/03/2020	CITICORP SECURITIES		2,273,654	1,900,000	49,838
736508-R#-1	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO 1.840% 12/10/27		11/18/2020	J.P. MORGAN		12,000,000	12,000,000	
736508-R@-3	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO 3.150% 07/15/30		04/08/2020	US BANCORP INC		10,000,000	10,000,000	
736508-R@-3	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO 3.150% 07/15/30		04/08/2020	US BANCORP INC		1,000,000	1,000,000	
737446-AM-6	POST HOLDINGS INC 5.750% 03/01/27		10/29/2020	J.P. MORGAN		2,092,500	2,000,000	19,486
737662-B*-6	THE POTOMAC EDISON COMPANY THE POTOMAC EDISON COMPANY 2.670% 06/15/32		05/21/2020	SMBC NIKKO SECURITIES		22,000,000	22,000,000	
74170*-BC-2	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC 2.820% 10/23/30		05/28/2020	J.P. MORGAN		8,000,000	8,000,000	
74170*-BC-2	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC 2.820% 10/23/30		05/28/2020	J.P. MORGAN		1,000,000	1,000,000	
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC. 4.35% Due 5/15/2043 MN15 4.350% 05/15/43		07/16/2020	J.P. MORGAN		625,660	500,000	3,927
74264*-AH-9	PRISA LHC, LLC PRISA LHC, LLC 2.820% 10/15/32		07/15/2020	J.P. MORGAN		7,000,000	7,000,000	
743315-AP-8	PROGRESSIVE CORP OH BASIC 4.350% 04/25/44		07/16/2020	J.P. MORGAN		1,355,070	1,000,000	10,271
743315-AS-2	PROGRESSIVE CORP OH 4.125% 04/15/47		07/16/2020	J.P. MORGAN		674,825	500,000	5,443
743315-AX-1	PROGRESSIVE CORP OH BASIC 3.950% 03/26/50		03/17/2020	CREDIT SUISSE FIRST BOSTON		4,957,400	5,000,000	
743315-AX-1	PROGRESSIVE CORP OH BASIC 3.950% 03/26/50		04/24/2020	CITICORP SECURITIES		6,437,250	5,000,000	17,556
743315-AX-1	PROGRESSIVE CORP OH BASIC 3.950% 03/26/50		04/24/2020	CITICORP SECURITIES		6,457,950	5,000,000	17,556
74340*-AM-6	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP 3.040% 01/07/30		01/13/2020	Tax Free Exchange		1,000,000	1,000,000	591
74340*-AM-6	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP 3.040% 01/07/30		01/13/2020	Tax Free Exchange		8,000,000	8,000,000	4,729
74340*-AN-4	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP 3.140% 01/07/32		01/13/2020	Tax Free Exchange		5,000,000	5,000,000	3,053
74340X-BM-2	PROLOGIS LP BASIC 2.250% 04/15/30		02/03/2020	WELLS FARGO SECURITIES LLC		446,990	450,000	
74340X-BM-2	PROLOGIS LP BASIC 2.250% 04/15/30		02/03/2020	WELLS FARGO SECURITIES LLC		9,486,111	9,550,000	
74340X-BM-2	PROLOGIS LP BASIC 2.250% 04/15/30		02/03/2020	BANK OF AMERICA		149,334	150,000	
74340X-BM-2	PROLOGIS LP BASIC 2.250% 04/15/30		02/03/2020	BANK OF AMERICA		2,936,902	2,950,000	
74340X-BM-2	PROLOGIS LP BASIC 2.250% 04/15/30		07/16/2020	J.P. MORGAN		1,618,410	1,500,000	14,250
74340X-BN-0	PROLOGIS LP BASIC 2.125% 04/15/27		06/23/2020	WELLS FARGO SECURITIES LLC		6,222,435	5,900,000	44,230
74340X-BN-0	PROLOGIS LP BASIC 2.125% 04/15/27		07/01/2020	PIERPONT SECURITIES		1,587,000	1,500,000	12,219
74340X-BP-5	PROLOGIS LP BASIC 3.000% 04/15/50		02/03/2020	J.P. MORGAN		9,893,600	10,000,000	
74340X-BP-5	PROLOGIS LP BASIC 3.000% 04/15/50		09/29/2020	CITICORP SECURITIES		21,752,000	20,000,000	371,667
74353#-AA-2	1600 OSGOOD STREET 1600 OSGOOD STREET 3.366% 10/10/42		04/24/2020	MESIROW		6,029,249	6,029,249	

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
74432Q-CF-0	PRUDENTIAL FINANCIAL INC BASIC 3.700% 03/13/51		01/21/2020	GOLDMAN SACHS		10,745,000	10,000,000	133,611
744448-CE-9	PUBLIC SERVICE CO OF COLO 4.750% 08/15/41		01/08/2020	WELLS FARGO SECURITIES LLC		2,397,400	2,000,000	38,264
744448-CS-8	PUBLIC SERVICE CO OF COLO BASIC 3.200% 03/01/50		04/23/2020	PARIBAS SECURITIES		14,754,733	12,700,000	63,218
744542-C#-6	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEXIC 3.210% 04/30/30		04/23/2020	US BANCORP INC		12,500,000	12,500,000	
74733V-AC-4	QEP RESOURCES INC BASIC 5.250% 05/01/23		12/14/2020	MARKET AXESS		94,350	100,000	656
74733V-AC-4	QEP RESOURCES INC BASIC 5.250% 05/01/23		12/14/2020	MARKET AXESS		94,350	100,000	656
747525-AU-7	QUALCOMM INC 3.250% 05/20/27		07/16/2020	J.P. MORGAN		2,303,920	2,000,000	10,833
747525-AU-7	QUALCOMM INC 3.250% 05/20/27		11/05/2020	SUSQUEHANNA		1,692,780	1,500,000	22,885
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		09/01/2020	J.P. MORGAN		19,411,350	15,000,000	184,542
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		11/05/2020	CITICORP SECURITIES		1,325,960	1,000,000	20,186
747525-BK-8	QUALCOMM INC BASIC 2.150% 05/20/30		11/05/2020	SUSQUEHANNA		1,059,330	1,000,000	10,810
747525-BK-8	QUALCOMM INC BASIC 2.150% 05/20/30		11/05/2020	SUSQUEHANNA		5,296,650	5,000,000	54,049
74986@-BB-6	RREEF AMERICA REIT II, INC RREEF AMERICA 2.250% 12/09/27		09/11/2020	J.P. MORGAN		10,000,000	10,000,000	
74986@-BD-2	RREEF AMERICA REIT II, INC RREEF AMERICA 2.670% 12/09/32		09/11/2020	J.P. MORGAN		2,000,000	2,000,000	
74986@-BD-2	RREEF AMERICA REIT II, INC RREEF AMERICA 2.670% 12/09/32		09/11/2020	J.P. MORGAN		1,000,000	1,000,000	
74992*-AF-2	RXR REALTY LLC RXR REALTY LLC 5.250% 07/17/25		06/03/2020	GOLDMAN SACHS		10,000,000	10,000,000	
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC 9.250% 02/01/28		02/18/2020	BARCLAYS		525,000	500,000	2,569
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC 9.250% 02/01/28		02/18/2020	BARCLAYS		1,260,000	1,200,000	6,167
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC 9.250% 02/01/28		02/20/2020	BARCLAYS		217,350	210,000	1,295
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC 9.250% 02/01/28		02/20/2020	BARCLAYS		2,183,850	2,110,000	13,012
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC 9.250% 02/01/28		02/20/2020	BARCLAYS		299,425	290,000	1,788
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC 9.250% 02/01/28		02/20/2020	BARCLAYS		2,983,925	2,890,000	17,822
750731-AA-9	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC 3.744% 02/10/49		02/28/2020	Tax Free Exchange		19,914,910	19,914,910	16,698
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/08/2020	MARKET AXESS		146,775	150,000	1,771
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/08/2020	MARKET AXESS		146,775	150,000	1,771
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/09/2020	MARKET AXESS		87,867	90,000	1,075
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/09/2020	MARKET AXESS		87,867	90,000	1,075
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/09/2020	MARKET AXESS		48,775	50,000	597
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/09/2020	MARKET AXESS		48,775	50,000	597
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/14/2020	MARKET AXESS		9,765	10,000	126
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		12/14/2020	MARKET AXESS		9,765	10,000	126
754730-AG-4	RAYMOND JAMES FINANCIAL BASIC 4.650% 04/01/30		03/26/2020	J.P. MORGAN		1,993,360	2,000,000	
75513E-AC-5	RAYTHEON CO BASIC 3.125% 07/01/50		10/21/2020	HSBC SECURITIES INC.		5,354,550	5,000,000	67,274
75513E-BY-6	RAYTHEON CO 7.2% Due 8/15/2027 FA15 7.200% 08/15/27		12/10/2020	Tax Free Exchange		8,014,636	7,500,000	172,500
75513E-CA-7	RAYTHEON CO 4 7/8% Due 10/15/2040 A015 4.875% 10/15/40		12/10/2020	Tax Free Exchange		1,981,302	2,000,000	14,896
75513E-CB-5	RAYTHEON CO 4.7% Due 12/15/2041 JD15 4.700% 12/15/41		12/10/2020	Tax Free Exchange		2,069,064	2,000,000	45,694
75513E-CB-5	RAYTHEON CO 4.7% Due 12/15/2041 JD15 4.700% 12/15/41		12/10/2020	Tax Free Exchange		12,689,972	12,000,000	274,167
75513E-CC-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15 4.200% 12/15/44		12/10/2020	Tax Free Exchange		10,605,539	8,900,000	181,708
75513E-CC-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15 4.200% 12/15/44		12/10/2020	Tax Free Exchange		4,833,935	5,000,000	102,083
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/06/2020	MIZUHO SECURITIES		3,490,784	3,200,000	17,333
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/06/2020	MIZUHO SECURITIES		1,090,700	1,000,000	90
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/06/2020	GOLDMAN SACHS		974,169	900,000	81
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/06/2020	GOLDMAN SACHS		6,602,701	6,100,000	551
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/06/2020	CANTOR FITZGERALD & CO INC		1,089,260	1,000,000	90
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/06/2020	GOLDMAN SACHS		2,947,428	2,700,000	14,625
756109-AX-2	REALTY INCOME CORP BASIC 3.250% 01/15/31		07/16/2020	J.P. MORGAN		1,109,720	1,000,000	451
760759-AT-7	REPUBLIC SERVICES BASIC 3.950% 05/15/28		07/16/2020	J.P. MORGAN		598,210	500,000	3,566
760759-AW-0	REPUBLIC SERVICES BASIC 3.050% 03/01/50		12/17/2020	MITSUBISHI SECURITIES		5,400,000	5,000,000	46,597
773903-AJ-8	ROCKWELL INTL CORP (NEW) BASIC 4.200% 03/01/49		05/27/2020	RBC CAPITAL MARKETS		2,028,692	1,635,000	16,786
778296-AC-7	ROSS STORES INC BASIC 4.700% 04/15/27		06/30/2020	J.P. MORGAN		17,458,950	15,000,000	176,250
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES RUMPKE CONSOLIDATED COMPANIES 2.590% 09/24/32		09/03/2020	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	
78355H-KR-9	RYDER SYSTEMS INC BASIC 3.350% 09/01/25		05/05/2020	RBC CAPITAL MARKETS		6,995,170	7,000,000	
78396*-AC-2	STONEBRIAR FINANCE HOLDINGS STONEBRIAR FINANCE HOLDINGS 4.440% 09/23/27		09/03/2020	BANK OF AMERICA		20,000,000	20,000,000	
78397E-AE-6	SBALR Commercial Mortgage 2020 SERIES 2020RR1 CLASS A3 2.825% 02/13/53		02/21/2020	GOLDMAN SACHS		514,990	500,000	1,099
78397E-AE-6	SBALR Commercial Mortgage 2020 SERIES 2020RR1 CLASS A3 2.825% 02/13/53		02/21/2020	GOLDMAN SACHS		4,119,916	4,000,000	8,789
78403D-AR-1	SBA TOWER TRUST BASIC 2.328% 01/15/28		07/08/2020	BARCLAYS		6,000,000	6,000,000	
78409V-AD-6	S&P GLOBAL INC BASIC 4.000% 06/15/25		04/16/2020	IMPERIAL CAPITAL		7,949,736	7,200,000	100,000
78409V-AQ-7	S&P GLOBAL INC BASIC 3.250% 12/01/49		04/21/2020	GOLDMAN SACHS		4,188,512	3,800,000	50,429
78409V-AQ-7	S&P GLOBAL INC BASIC 3.250% 12/01/49		06/16/2020	PIERPONT SECURITIES		1,086,350	1,000,000	1,535
78409V-AQ-7	S&P GLOBAL INC BASIC 3.250% 12/01/49		06/18/2020	JEFFERIES & COMPANY INC.		5,495,600	5,000,000	9,479
78409V-AQ-7	S&P GLOBAL INC BASIC 3.250% 12/01/49		10/06/2020	J.P. MORGAN		1,126,140	1,000,000	11,465
78409V-AQ-7	S&P GLOBAL INC BASIC 3.250% 12/01/49		10/06/2020	J.P. MORGAN		2,038,014	1,800,000	20,638
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		08/10/2020	GOLDMAN SACHS		4,921,350	5,000,000	
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		08/10/2020	GOLDMAN SACHS		9,842,700	10,000,000	
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		09/18/2020	CREDIT SUISSE FIRST BOSTON		11,086,680	12,000,000	29,900

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
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		10/05/2020	CREDIT SUISSE FIRST BOSTON		2,718,360	3,000,000	10,350
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		10/05/2020	CREDIT SUISSE FIRST BOSTON		900,890	1,000,000	3,450
78409V-AS-3	S&P GLOBAL INC BASIC 1.250% 08/15/30		08/10/2020	MORGAN STANLEY		2,189,308	2,200,000	
78409V-AS-3	S&P GLOBAL INC BASIC 1.250% 08/15/30		08/10/2020	MORGAN STANLEY		796,112	800,000	
78409V-AS-3	S&P GLOBAL INC BASIC 1.250% 08/15/30		08/10/2020	STIFEL NICOLAUS		2,782,472	2,800,000	
78454L-AN-0	SM ENERGY CO BASIC 6.750% 09/15/26		12/09/2020	MORGAN STANLEY		152,000	200,000	3,225
78454L-AN-0	SM ENERGY CO BASIC 6.750% 09/15/26		12/09/2020	MORGAN STANLEY		152,000	200,000	3,225
785592-AW-6	SABINE PASS LIQUEFACTION BASIC 4.500% 05/15/30		05/05/2020	MORGAN STANLEY		2,992,320	3,000,000	
80556A-AD-9	Saxon Asset Securities Trust SERIES 20063 CLASS A4 0.385% 10/25/46		01/15/2020	BANK OF AMERICA		884,688	1,000,000	1,242
80556A-AD-9	Saxon Asset Securities Trust SERIES 20063 CLASS A4 0.385% 10/25/46		01/15/2020	BANK OF AMERICA		5,750,469	6,500,000	8,072
808513-BF-1	SCHWAB, CHARLES CORP BASIC 0.900% 03/11/26		12/08/2020	CREDIT SUISSE FIRST BOSTON		19,975,600	20,000,000	
80874Y-AW-0	SCIENTIFIC GAMES INTERNA BASIC 5.000% 10/15/25		10/28/2020	MARKET AXESS		1,009,500	1,000,000	2,083
80874Y-AW-0	SCIENTIFIC GAMES INTERNA BASIC 5.000% 10/15/25		10/30/2020	MARKET AXESS		739,410	735,000	1,838
80874Y-AW-0	SCIENTIFIC GAMES INTERNA BASIC 5.000% 10/15/25		11/02/2020	MARKET AXESS		267,814	265,000	699
824158-AB-1	SHERMAN FINANCIAL GROUP LLC SHERMAN FINANCIAL GROUP LLC 4.550% 06/05/27		05/29/2020	DIRECT - FI		10,000,000	10,000,000	
824158-AB-1	SHERMAN FINANCIAL GROUP LLC SHERMAN FINANCIAL GROUP LLC 4.550% 06/05/27		05/29/2020	DIRECT - FI		40,000,000	40,000,000	
828807-CV-7	SIMON PROPERTY GROUP 3 1/2% Due 9/1/2025 MS1 3.500% 09/01/25		06/04/2020	SUNTRUST EQUITABLE		7,785,300	7,500,000	70,729
828807-DC-8	SIMON PROPERTY GROUP 3.375% 06/15/27		06/02/2020	J.P. MORGAN		1,988,960	2,000,000	31,688
828807-DC-8	SIMON PROPERTY GROUP 3.375% 06/15/27		07/16/2020	J.P. MORGAN		539,975	500,000	1,641
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		07/16/2020	J.P. MORGAN		988,250	1,000,000	11,465
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		12/14/2020	WELLS FARGO SECURITIES LLC		905,292	900,000	7,556
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		12/14/2020	WELLS FARGO SECURITIES LLC		3,792,168	3,770,000	31,652
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		12/15/2020	CITICORP SECURITIES		7,353,728	7,300,000	61,949
829259-AY-6	SINCLAIR TELEVISION GROU BASIC 5.500% 03/01/30		05/14/2020	WELLS FARGO SECURITIES LLC		785,000	1,000,000	26,125
829259-AY-6	SINCLAIR TELEVISION GROU BASIC 5.500% 03/01/30		05/14/2020	WELLS FARGO SECURITIES LLC		785,000	1,000,000	26,125
829259-AY-6	SINCLAIR TELEVISION GROU BASIC 5.500% 03/01/30		05/15/2020	WELLS FARGO SECURITIES LLC		785,000	1,000,000	26,278
829259-AY-6	SINCLAIR TELEVISION GROU BASIC 5.500% 03/01/30		09/18/2020	RBC CAPITAL MARKETS		3,790,000	4,000,000	67,833
832696-AM-0	JM SMUCKER CO/THE-NEWW COM BASIC 4.250% 03/15/35		07/16/2020	J.P. MORGAN		606,580	500,000	7,378
833034-AM-3	SNAP-ON INC NOTE TR BASIC 3.100% 05/01/50		04/27/2020	CITICORP SECURITIES		4,943,100	5,000,000	
833034-AM-3	SNAP-ON INC NOTE TR BASIC 3.100% 05/01/50		05/14/2020	STIFEL NICOLAUS		9,744,000	10,000,000	15,500
83401B-AB-2	Social Professional Loan Progr SERIES 2017F CLASS A2FX 2.840% 01/25/41		08/20/2020	GOLDMAN SACHS		163,171	158,780	363
83401B-AB-2	Social Professional Loan Progr SERIES 2017F CLASS A2FX 2.840% 01/25/41		08/20/2020	GOLDMAN SACHS		568,539	553,238	1,266
83406E-AC-9	Social Professional Loan Progr SERIES 2018A CLASS A2B 2.950% 02/25/42		08/20/2020	GOLDMAN SACHS		336,200	325,224	773
83406E-AC-9	Social Professional Loan Progr SERIES 2018A CLASS A2B 2.950% 02/25/42		08/20/2020	GOLDMAN SACHS		1,176,702	1,138,284	2,705
83612H-AD-0	SVHE 2006-3 Flt % Due 11/25/2036 Mo-25 0.398% 11/25/36		01/23/2020	KEY BANK		53,672	60,000	
838515-J@-4	SOUTH JERSEY GAS SOUTH JERSEY GAS 3.280% 04/16/30		04/01/2020	WELLS FARGO SECURITIES LLC		8,000,000	8,000,000	
838515-J@-4	SOUTH JERSEY GAS SOUTH JERSEY GAS 3.280% 04/16/30		04/01/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	
838518-F#-0	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC. 3.910% 07/30/30		05/08/2020	PNC CAPITAL		6,000,000	6,000,000	
838518-F@-2	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC. 3.710% 07/30/27		05/08/2020	PNC CAPITAL		5,000,000	5,000,000	
838518-F@-2	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC. 3.710% 07/30/27		05/08/2020	PNC CAPITAL		2,000,000	2,000,000	
842400-GT-4	SOUTHERN CALIFORNIA EDISON BASIC 3.650% 02/01/50		03/04/2020	BARCLAYS		7,382,270	7,000,000	42,583
842400-GU-1	SOUTHERN CALIFORNIA EDISON BASIC 2.250% 06/01/30		03/04/2020	BARCLAYS		4,995,250	5,000,000	
843830-A*-1	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO 4.060% 07/14/25		05/13/2020	BANK OF AMERICA		3,000,000	3,000,000	
843830-A*-1	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO 4.060% 07/14/25		05/13/2020	BANK OF AMERICA		2,000,000	2,000,000	
843830-A@-9	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO 4.240% 07/14/27		05/13/2020	BANK OF AMERICA		3,000,000	3,000,000	
843830-A@-9	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO 4.240% 07/14/27		05/13/2020	BANK OF AMERICA		2,000,000	2,000,000	
843830-B*-0	SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP 3.350% 11/14/27		10/23/2020	BANK OF AMERICA		8,000,000	8,000,000	
843830-A@-2	SOUTHERN STAR CENTRAL SOUTHER STAR OPCO 3.790% 07/14/30		05/13/2020	BANK OF AMERICA		13,500,000	13,500,000	
844741-BK-3	SOUTHWEST AIRLINES BASIC 5.125% 06/15/27		07/31/2020	MARKET AXESS		1,997,451	1,900,000	15,147
845331-E@-2	SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY 3.170% 09/14/40		08/27/2020	PNC CAPITAL		3,000,000	3,000,000	
854502-AM-3	STANLEY BLACK + DECKER INC BASIC 4.000% 03/15/60		06/04/2020	CITICORP SECURITIES		1,997,500	2,000,000	26,222
855244-AM-1	STARBUCKS CORP. BASIC 3.750% 12/01/47		10/27/2020	BARCLAYS		11,219,700	10,000,000	154,167
855244-AS-8	STARBUCKS CORP. BASIC 4.500% 11/15/48		07/16/2020	J.P. MORGAN		955,553	750,000	6,094
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/02/2020	BARCLAYS		16,236,000	15,000,000	217,292
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/05/2020	MORGAN STANLEY		6,425,100	6,000,000	87,500
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/08/2020	HSBC SECURITIES INC.		5,392,500	5,000,000	75,833
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/08/2020	HSBC SECURITIES INC.		10,781,000	10,000,000	151,667
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/14/2020	BARCLAYS		5,479,550	5,000,000	77,292
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/20/2020	J.P. MORGAN		21,703,800	20,000,000	320,833
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		10/22/2020	RBC CAPITAL MARKETS		10,774,400	10,000,000	164,306
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		11/18/2020	GOLDMAN SACHS		7,032,438	6,250,000	3,038
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		12/14/2020	CREDIT SUISSE FIRST BOSTON		6,208,620	5,500,000	16,576
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		12/15/2020	INTL FCSTONE INC		7,916,860	7,000,000	21,778
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		12/16/2020	CREDIT SUISSE FIRST BOSTON		11,288,200	10,000,000	32,083
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		12/17/2020	HSBC SECURITIES INC.		11,365,500	10,000,000	35,000

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
857477-BE-2	STATE STREET CORP BASIC 2.354% 11/01/25		12/08/2020	RBC CAPITAL MARKETS		5,306,400	5,000,000	12,751
857477-BE-2	STATE STREET CORP BASIC 2.354% 11/01/25		12/08/2020	CREDIT SUISSE FIRST BOSTON		7,960,500	7,500,000	19,126
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	CITICORP SECURITIES		66,676	60,000	69
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	CITICORP SECURITIES		155,578	140,000	161
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	CITICORP SECURITIES		1,877,021	1,700,000	1,955
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	CITICORP SECURITIES		1,380,163	1,250,000	1,438
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	GOLDMAN SACHS		1,148,389	1,040,000	1,196
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	GOLDMAN SACHS		872,334	790,000	909
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	Fifth Third Securities		690,356	625,000	719
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	Fifth Third Securities		519,148	470,000	541
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	BARCLAYS		303,949	275,000	316
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	BARCLAYS		226,580	205,000	236
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	CITICORP SECURITIES		442,108	400,000	460
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/23/2020	CITICORP SECURITIES		270,791	245,000	282
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		12/17/2020	BARCLAYS		11,318,300	10,000,000	63,250
858119-BL-3	STEEL DYNAMICS BASIC 2.400% 06/15/25		06/03/2020	BANK OF AMERICA		398,476	400,000	
858119-BM-1	STEEL DYNAMICS BASIC 3.250% 01/15/31		06/03/2020	BANK OF AMERICA		4,453,200	4,500,000	
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/21/2020	MORGAN STANLEY		733,088	750,000	948
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/22/2020	CITICORP SECURITIES		14,543,250	15,000,000	23,021
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/23/2020	PIERPONT SECURITIES		1,941,300	2,000,000	3,250
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/23/2020	BARCLAYS		5,823,900	6,000,000	9,750
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/23/2020	GOLDMAN SACHS		972,850	1,000,000	1,625
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/26/2020	PIERPONT SECURITIES		4,908,600	5,000,000	8,576
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/27/2020	PIERPONT SECURITIES		2,955,240	3,000,000	5,417
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/27/2020	PIERPONT SECURITIES		986,570	1,000,000	1,806
858119-BP-4	STEEL DYNAMICS BASIC 3.250% 10/15/50		10/27/2020	BARCLAYS		5,928,420	6,000,000	10,833
862121-A@-9	STORE CAPITAL CORPORATION 5.24% Due 11/21/2024 MN21 5.240% 11/21/24		08/03/2020	STONECASTLE SECURITIES LLC		4,284,880	4,000,000	47,742
86881W-AD-4	SURGERY CENTER HOLDINGS BASIC 10.000% 04/15/27		04/29/2020	JEFFERIES & COMPANY INC.		235,000	250,000	1,111
86881W-AD-4	SURGERY CENTER HOLDINGS BASIC 10.000% 04/15/27		04/29/2020	JEFFERIES & COMPANY INC.		470,000	500,000	2,222
87054#-AA-6	SWEETWATER ROYALTIES LLC SWEETWATER ROYALTIES LLC 5.320% 09/30/40		08/19/2020	RBC CAPITAL MARKETS		45,000,000	45,000,000	
871829-BM-8	SYSCO CORP BASIC 6.600% 04/01/40		09/03/2020	GOLDMAN SACHS		2,133,777	1,550,000	44,330
872540-AR-0	TJX COMPANIES, INC BASIC 3.500% 04/15/25		04/14/2020	J.P. MORGAN		10,750,100	10,000,000	14,583
872540-AR-0	TJX COMPANIES, INC BASIC 3.500% 04/15/25		04/15/2020	J.P. MORGAN		5,375,350	5,000,000	7,778
872540-AR-0	TJX COMPANIES, INC BASIC 3.500% 04/15/25		06/16/2020	CITICORP SECURITIES		16,772,250	15,000,000	112,292
872540-AS-8	TJX COMPANIES, INC BASIC 3.750% 04/15/27		06/24/2020	SUSQUEHANNA		8,021,230	7,000,000	61,979
872540-AS-8	TJX COMPANIES, INC BASIC 3.750% 04/15/27		06/24/2020	SUSQUEHANNA		3,438,300	3,000,000	26,563
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		03/30/2020	PIERPONT SECURITIES		5,298,050	5,000,000	
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		03/30/2020	BANK OF AMERICA		7,455,825	7,500,000	
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		03/31/2020	J.P. MORGAN		5,321,900	5,000,000	625
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/17/2020	US BANCORP INC		1,885,685	1,575,000	3,938
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/17/2020	US BANCORP INC		1,167,329	975,000	2,438
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/17/2020	US BANCORP INC		2,693,835	2,250,000	5,625
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/17/2020	PARIBAS SECURITIES		1,107,660	925,000	2,313
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/17/2020	PARIBAS SECURITIES		628,672	525,000	1,313
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/17/2020	PARIBAS SECURITIES		1,496,838	1,250,000	3,125
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/20/2020	STIFEL NICOLAUS		2,353,620	2,000,000	5,250
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/20/2020	US BANCORP INC		2,941,500	2,500,000	6,563
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		04/23/2020	RBC CAPITAL MARKETS		2,948,525	2,500,000	8,125
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		06/03/2020	CITICORP SECURITIES		6,338,150	5,000,000	40,000
872540-AV-1	TJX COMPANIES, INC BASIC 1.150% 05/15/28		11/18/2020	J.P. MORGAN		14,971,200	15,000,000	
872540-AV-1	TJX COMPANIES, INC BASIC 1.150% 05/15/28		11/19/2020	J.P. MORGAN		15,017,850	15,000,000	
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		04/09/2020	J.P. MORGAN		5,750,900	5,000,000	3,125
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		04/15/2020	J.P. MORGAN		1,150,350	1,000,000	1,000
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		04/28/2020	RBC CAPITAL MARKETS		11,810,300	10,000,000	26,250
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		05/18/2020	BARCLAYS		5,725,700	5,000,000	25,625
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		06/15/2020	BARCLAYS		5,182,245	4,500,000	38,250
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		08/31/2020	BANK OF AMERICA		9,845,600	8,000,000	143,000
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		09/08/2020	GOLDMAN SACHS		12,160,700	10,000,000	188,750
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		10/09/2020	MITSUBISHI SECURITIES		11,954,100	10,000,000	231,250
87264A-BA-2	T-MOBILE USA INC BASIC 3.500% 04/15/25		04/09/2020	CREDIT SUISSE FIRST BOSTON		1,053,330	1,000,000	486
87264A-BC-8	T-MOBILE USA INC BASIC 3.750% 04/15/27		04/15/2020	DEUTSCHE BANK		1,063,160	1,000,000	833
87264A-BC-8	T-MOBILE USA INC BASIC 3.750% 04/15/27		08/03/2020	CITICORP SECURITIES		3,407,040	3,000,000	36,250
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		04/15/2020	BARCLAYS		1,077,770	1,000,000	861
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		04/15/2020	BARCLAYS		269,443	250,000	215
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		04/28/2020	DEUTSCHE BANK		3,279,180	3,000,000	6,781

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
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		07/16/2020	J.P. MORGAN		567,085	500,000	5,436
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		10/02/2020	JEFFERIES & COMPANY INC.		455,728	400,000	7,621
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		10/09/2020	GOLDMAN SACHS		1,141,360	1,000,000	19,913
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		10/09/2020	J.P. MORGAN		1,143,700	1,000,000	19,913
87264A-BJ-3	T-MOBILE USA INC BASIC 2.550% 02/15/31		08/17/2020	RBC CAPITAL MARKETS		2,608,500	2,500,000	9,740
87264A-BJ-3	T-MOBILE USA INC BASIC 2.550% 02/15/31		09/01/2020	RBC CAPITAL MARKETS		7,854,000	7,500,000	36,656
87264A-BJ-3	T-MOBILE USA INC BASIC 2.550% 02/15/31		09/08/2020	CREDIT SUISSE FIRST BOSTON		1,043,080	1,000,000	5,383
87264A-BJ-3	T-MOBILE USA INC BASIC 2.550% 02/15/31		10/02/2020	RBC CAPITAL MARKETS		10,342,000	10,000,000	72,250
87264A-BM-6	T-MOBILE USA INC BASIC 3.300% 02/15/51		10/19/2020	DEUTSCHE BANK		387,904	400,000	807
87264A-BM-6	T-MOBILE USA INC BASIC 3.300% 02/15/51		11/12/2020	CITICORP SECURITIES		20,239,600	20,000,000	
87612E-BK-1	TARGET CORP BASIC 2.650% 09/15/30		05/27/2020	CREDIT SUISSE FIRST BOSTON		1,999,013	1,840,000	7,991
87612E-BK-1	TARGET CORP BASIC 2.650% 09/15/30		07/01/2020	Fifth Third Securities		5,502,050	5,000,000	35,333
87612E-BL-9	TARGET CORP BASIC 2.250% 04/15/25		03/26/2020	CITICORP SECURITIES		1,996,680	2,000,000	
87901J-AE-5	GANNETT CO. BASIC 4.625% 03/15/28		10/28/2020	MARKET AXESS		1,335,825	1,350,000	7,805
87901J-AE-5	GANNETT CO. BASIC 4.625% 03/15/28		11/02/2020	MARKET AXESS		496,900	500,000	3,148
88033G-DJ-6	TENET HEALTHCARE CORP BASIC 6.125% 10/01/28		11/06/2020	BARCLAYS		1,212,000	1,200,000	11,025
880349-AS-4	TENNECO INC BASIC 7.875% 01/15/29		11/16/2020	BANK OF AMERICA		2,110,000	2,000,000	
880349-AS-4	TENNECO INC BASIC 7.875% 01/15/29		11/17/2020	BANK OF AMERICA		2,643,750	2,500,000	
88047P-AA-2	TENN MERGER SUB INC 6.375% 02/01/25		11/05/2020	GOLDMAN SACHS		856,250	1,250,000	21,693
883556-BZ-4	THERMO ELECTRON CORP BASIC 2.600% 10/01/29		05/28/2020	JANE STREET		2,016,177	1,865,000	8,082
89237J-AA-4	Toyota Auto Loan Extended Note SERIES 20201A CLASS A 1.350% 05/25/33		06/01/2020	CITICORP SECURITIES		24,998,558	25,000,000	
893574-AR-4	TRANSCONT GAS PIPE CORP 3.95% Due 05/15/2050 MN15 3.950% 05/15/50		12/22/2020	Tax Free Exchange		6,960,176	7,000,000	28,418
893647-BB-2	TRANSDIGM INC 6.375% 06/15/26		10/28/2020	MARKET AXESS		1,500,150	1,500,000	35,859
893647-BB-2	TRANSDIGM INC 6.375% 06/15/26		11/18/2020	MARKET AXESS		309,930	300,000	8,234
893647-BB-2	TRANSDIGM INC 6.375% 06/15/26		11/24/2020	RBC CAPITAL MARKETS		2,288,000	2,200,000	63,113
896239-AC-4	TRIMBLE INC BASIC 4.900% 06/15/28		05/27/2020	JANE STREET		1,984,525	1,830,000	40,850
89788M-AB-8	TRUIST FINANCIAL CORP BASIC 1.950% 06/05/30		07/16/2020	J.P. MORGAN		3,657,640	3,500,000	8,531
89788M-AB-8	TRUIST FINANCIAL CORP BASIC 1.950% 06/05/30		09/01/2020	BANK OF AMERICA		15,564,750	15,000,000	71,500
89788M-AB-8	TRUIST FINANCIAL CORP BASIC 1.950% 06/05/30		10/02/2020	RBC CAPITAL MARKETS		10,366,000	10,000,000	65,542
898813-AQ-3	TUCSON ELECTRIC POWER CO BASIC 4.850% 12/01/48		04/28/2020	PARIBAS SECURITIES		1,945,065	1,500,000	30,110
898813-AR-1	TUCSON ELECTRIC POWER CO BASIC 4.000% 06/15/50		04/15/2020	SUNTRUST EQUITABLE		9,272,480	8,000,000	7,111
898813-AR-1	TUCSON ELECTRIC POWER CO BASIC 4.000% 06/15/50		04/15/2020	SUNTRUST EQUITABLE		2,323,640	2,000,000	1,778
898813-AR-1	TUCSON ELECTRIC POWER CO BASIC 4.000% 06/15/50		04/22/2020	KEY BANK		3,538,560	3,000,000	5,000
898813-AR-1	TUCSON ELECTRIC POWER CO BASIC 4.000% 06/15/50		05/11/2020	WELLS FARGO SECURITIES LLC		2,791,025	2,500,000	9,444
90349D-AE-2	UBSBB 2012-C3 3.814% Due 8/10/2049 Mo-1 3.814% 08/10/49		02/10/2020	BARCLAYS		415,250	400,000	466
907818-FC-7	UNION PACIFIC CORP BASIC 4.300% 03/01/49		01/09/2020	MORGAN STANLEY		11,693,300	10,000,000	157,667
907818-FK-9	UNION PACIFIC CORP BASIC 3.250% 02/05/50		11/12/2020	CITICORP SECURITIES		16,714,350	15,000,000	136,771
907818-FL-7	UNION PACIFIC CORP BASIC 3.750% 02/05/70		07/16/2020	J.P. MORGAN		595,535	500,000	8,854
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC 3.400% 09/01/49		01/21/2020	GOLDMAN SACHS		10,343,900	10,000,000	148,278
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC 3.400% 09/01/49		01/22/2020	US BANCORP INC		10,407,600	10,000,000	149,222
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC 3.400% 09/01/49		11/02/2020	PARIBAS SECURITIES		2,866,950	2,500,000	14,875
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC 3.400% 09/01/49		11/02/2020	CITICORP SECURITIES		14,397,125	12,500,000	74,375
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC 3.400% 09/01/49		11/12/2020	CITICORP SECURITIES		11,869,100	10,000,000	70,833
911312-BU-9	UNITED PARCEL SERVICE CL B BASIC 2.500% 09/01/29		01/09/2020	MORGAN STANLEY		10,073,500	10,000,000	102,083
911312-BW-5	UNITED PARCEL SERVICE CL B BASIC 5.300% 04/01/50		10/01/2020	BARCLAYS		2,078,678	1,400,000	824
91159H-HZ-6	US BANCORP BASIC 1.450% 05/12/25		07/23/2020	BARCLAYS		3,109,770	3,000,000	9,063
91324P-CQ-3	UNITED HEALTHCARE 4 5/8% Due 7/15/2035 JJ15 4.625% 07/15/35		07/16/2020	J.P. MORGAN		1,354,080	1,000,000	642
91324P-DE-9	UNITED HEALTHCARE BASIC 2.950% 10/15/27		06/30/2020	WELLS FARGO SECURITIES LLC		11,205,900	10,000,000	66,375
91324P-DE-9	UNITED HEALTHCARE BASIC 2.950% 10/15/27		06/30/2020	PARIBAS SECURITIES		5,585,200	5,000,000	33,188
91324P-DS-8	UNITED HEALTHCARE BASIC 2.875% 08/15/29		05/28/2020	WELLS FARGO SECURITIES LLC		1,994,508	1,790,000	15,153
91324P-DU-3	UNITED HEALTHCARE BASIC 3.700% 08/15/49		01/21/2020	MORGAN STANLEY		10,965,300	10,000,000	182,944
91324P-DU-3	UNITED HEALTHCARE BASIC 3.700% 08/15/49		07/16/2020	J.P. MORGAN		2,559,020	2,000,000	31,861
91324P-DZ-2	UNITED HEALTHCARE BASIC 2.900% 05/15/50		06/16/2020	BANK OF AMERICA		10,451,800	10,000,000	24,167
91324P-DZ-2	UNITED HEALTHCARE BASIC 2.900% 05/15/50		11/12/2020	CITICORP SECURITIES		10,784,900	10,000,000	806
91324P-EA-6	UNITED HEALTHCARE BASIC 3.125% 05/15/60		05/13/2020	BARCLAYS		4,867,250	5,000,000	
914906-AS-1	UNIVISION COMMUNICATIONS INC BASIC 5.125% 02/15/25		05/12/2020	CITICORP SECURITIES		892,500	1,000,000	12,670
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		10/29/2020	MARKET AXESS		506,500	500,000	12,330
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		11/23/2020	RBC CAPITAL MARKETS		2,120,000	2,000,000	57,785
91529Y-AQ-9	UNUM GROUP BASIC 4.500% 03/15/25		05/18/2020	CITICORP SECURITIES		6,963,040	7,000,000	
91529Y-AQ-9	UNUM GROUP BASIC 4.500% 03/15/25		05/18/2020	JEFFERIES & COMPANY INC.		2,005,320	2,000,000	
91529Y-AQ-9	UNUM GROUP BASIC 4.500% 03/15/25		05/19/2020	JEFFERIES & COMPANY INC.		1,004,020	1,000,000	
918204-BA-5	VF CORP BASIC 2.400% 04/23/25		05/14/2020	CITICORP SECURITIES		5,056,800	5,000,000	8,333
918204-BA-5	VF CORP BASIC 2.400% 04/23/25		06/01/2020	PARIBAS SECURITIES		6,248,340	6,000,000	16,000
918204-BA-5	VF CORP BASIC 2.400% 04/23/25		06/12/2020	JEFFERIES & COMPANY INC.		1,569,540	1,500,000	5,300
918204-BB-3	VF CORP BASIC 2.800% 04/23/27		06/01/2020	BANK OF AMERICA		10,449,500	10,000,000	31,111

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
918204-BB-3	VF CORP BASIC 2.800% 04/23/27		06/24/2020	SUSQUEHANNA		10,585,500	10,000,000	49,000
91913Y-AT-7	VALERO ENERGY CORP. 4.9% Due 3/15/2045 MS15 4.900% 03/15/45		12/22/2020	JEFFERIES & COMPANY INC.		3,458,520	3,000,000	40,425
91913Y-AU-4	VALERO ENERGY CORP. BASIC 3.400% 09/15/26		06/03/2020	SUSQUEHANNA		1,357,800	1,250,000	9,444
91913Y-AU-4	VALERO ENERGY CORP. BASIC 3.400% 09/15/26		10/07/2020	GOLDMAN SACHS		537,185	500,000	1,133
91913Y-AW-0	VALERO ENERGY CORP. BASIC 4.000% 04/01/29		11/30/2020	JANE STREET		895,320	800,000	5,422
91913Y-AW-0	VALERO ENERGY CORP. BASIC 4.000% 04/01/29		12/01/2020	BARCLAYS		1,897,200	1,700,000	11,711
91913Y-AW-0	VALERO ENERGY CORP. BASIC 4.000% 04/01/29		12/02/2020	BARCLAYS		557,320	500,000	3,500
91913Y-AW-0	VALERO ENERGY CORP. BASIC 4.000% 04/01/29		12/02/2020	BARCLAYS		1,114,640	1,000,000	7,000
91913Y-AW-0	VALERO ENERGY CORP. BASIC 4.000% 04/01/29		12/03/2020	MARKET AXESS		224,386	200,000	1,467
91913Y-AY-6	VALERO ENERGY CORP. BASIC 2.850% 04/15/25		04/14/2020	J.P. MORGAN		1,998,520	2,000,000	
91913Y-AY-6	VALERO ENERGY CORP. BASIC 2.850% 04/15/25		04/14/2020	J.P. MORGAN		1,998,520	2,000,000	
91913Y-AY-6	VALERO ENERGY CORP. BASIC 2.850% 04/15/25		04/14/2020	J.P. MORGAN		1,498,890	1,500,000	
92203#-AW-8	VANGUARD GROUP INC VANGUARD GROUP INC 2.670% 08/22/40		07/30/2020	J.P. MORGAN		7,000,000	7,000,000	
92203#-AX-6	VANGUARD GROUP INC VANGUARD GROUP INC 3.050% 08/22/50		07/30/2020	J.P. MORGAN		7,000,000	7,000,000	
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048 MS15 4.522% 09/15/48		02/07/2020	CITICORP SECURITIES		12,564,500	10,000,000	183,392
92343V-DS-0	VERIZON COMMUNICATIONS BASIC 5.012% 04/15/49		01/21/2020	WELLS FARGO SECURITIES LLC		1,904,752	1,462,000	19,947
92343V-ER-1	VERIZON COMMUNICATIONS BASIC 4.329% 09/21/28		07/16/2020	J.P. MORGAN		1,231,590	1,000,000	14,310
92343V-FD-1	VERIZON COMMUNICATIONS BASIC 4.000% 03/22/50		03/17/2020	CITICORP SECURITIES		1,000,000	1,000,000	
92343V-FD-1	VERIZON COMMUNICATIONS BASIC 4.000% 03/22/50		07/09/2020	JEFFERIES & COMPANY INC.		13,067,500	10,000,000	125,556
92343V-FD-1	VERIZON COMMUNICATIONS BASIC 4.000% 03/22/50		07/09/2020	JEFFERIES & COMPANY INC.		6,537,400	5,000,000	62,778
92343V-FD-1	VERIZON COMMUNICATIONS BASIC 4.000% 03/22/50		09/11/2020	PARIBAS SECURITIES		6,262,400	5,000,000	97,222
92343V-FE-9	VERIZON COMMUNICATIONS BASIC 3.150% 03/22/30		03/17/2020	GOLDMAN SACHS		2,990,790	3,000,000	
92343V-FM-1	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 2.987% 10/30/56		10/06/2020	EXCHANGE		16,121,335	15,633,568	
92343V-FM-1	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 2.987% 10/30/56		10/06/2020	EXCHANGE		11,452,953	11,106,432	
92347Y-AA-2	Verizon Owner Trust SERIES 2019A CLASS A1A 2.930% 09/20/23		03/03/2020	BANK OF AMERICA		616,008	600,000	733
92347Y-AA-2	Verizon Owner Trust SERIES 2019A CLASS A1A 2.930% 09/20/23		03/03/2020	BANK OF AMERICA		2,053,359	2,000,000	2,442
92553P-AP-7	VIACOM INC 4 3/8% Due 3/15/2043 MS15 4.375% 03/15/43		12/14/2020	GOLDMAN SACHS		233,030	200,000	2,212
92556H-AB-3	VIACOMCBS INC BASIC 4.950% 01/15/31		09/01/2020	GOLDMAN SACHS		8,981,475	7,500,000	49,500
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		06/29/2020	J.P. MORGAN		8,347,575	7,500,000	43,313
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		07/09/2020	GOLDMAN SACHS		11,876,300	10,000,000	74,250
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		07/09/2020	GOLDMAN SACHS		11,884,200	10,000,000	74,250
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		07/10/2020	GOLDMAN SACHS		11,953,400	10,000,000	75,625
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		07/15/2020	J.P. MORGAN		3,928,340	3,250,000	25,919
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		07/15/2020	BARCLAYS		8,190,315	6,750,000	53,831
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		08/10/2020	J.P. MORGAN		6,173,150	5,000,000	57,063
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		08/10/2020	J.P. MORGAN		6,181,450	5,000,000	57,063
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		08/20/2020	BARCLAYS		11,697,300	10,000,000	130,625
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		09/11/2020	J.P. MORGAN		7,086,960	6,000,000	95,700
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		09/16/2020	JANE STREET		5,990,300	5,000,000	81,813
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		09/23/2020	PIERPONT SECURITIES		3,574,380	3,000,000	51,975
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		09/25/2020	CREDIT SUISSE FIRST BOSTON		5,913,950	5,000,000	89,375
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		10/06/2020	RBC CAPITAL MARKETS		710,802	600,000	11,468
92556H-AC-1	VIACOMCBS INC BASIC 4.950% 05/19/50		10/26/2020	J.P. MORGAN		17,902,800	15,000,000	327,938
92556H-AD-9	VIACOMCBS INC BASIC 4.200% 05/19/32		06/18/2020	MORGAN STANLEY		1,247,125	1,100,000	4,235
92556H-AD-9	VIACOMCBS INC BASIC 4.200% 05/19/32		07/20/2020	MORGAN STANLEY		2,916,675	2,500,000	18,375
92556H-AD-9	VIACOMCBS INC BASIC 4.200% 05/19/32		10/06/2020	PARIBAS SECURITIES		3,703,680	3,200,000	51,893
92826C-AE-2	Visa Lnd Dev(Visa Int) BASIC 4.150% 12/14/35		07/16/2020	J.P. MORGAN		1,329,810	1,000,000	4,150
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 4.300% 12/14/45		06/15/2020	BARCLAYS		5,285,200	4,000,000	1,433
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 4.300% 12/14/45		06/15/2020	US BANCORP INC		5,813,720	4,400,000	1,577
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 4.300% 12/14/45		06/18/2020	PIERPONT SECURITIES		6,001,020	4,500,000	4,300
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 4.300% 12/14/45		06/22/2020	JANE STREET		5,966,865	4,500,000	5,375
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 4.300% 12/14/45		07/16/2020	J.P. MORGAN		1,406,630	1,000,000	4,300
92826C-AJ-1	Visa Lnd Dev(Visa Int) BASIC 3.650% 09/15/47		04/21/2020	WELLS FARGO SECURITIES LLC		6,094,300	5,000,000	19,264
92826C-AJ-1	Visa Lnd Dev(Visa Int) BASIC 3.650% 09/15/47		06/22/2020	PIERPONT SECURITIES		4,478,148	3,600,000	36,135
92826C-AL-6	Visa Lnd Dev(Visa Int) BASIC 1.900% 04/15/27		06/30/2020	DEUTSCHE BANK		12,571,920	12,000,000	59,533
92826C-AL-6	Visa Lnd Dev(Visa Int) BASIC 1.900% 04/15/27		07/01/2020	GOLDMAN SACHS		3,137,880	3,000,000	14,883
92858T-AA-4	VLS Commercial Mortgage Trust SERIES 2020LAB CLASS A 2.130% 10/10/42		10/21/2020	CITICORP SECURITIES		5,149,879	5,000,000	2,663
929089-AC-4	VOYA FINANCIAL INC BASIC 4.800% 06/15/46		10/26/2020	J.P. MORGAN		6,184,100	5,000,000	88,667
929089-AC-4	VOYA FINANCIAL INC BASIC 4.800% 06/15/46		10/27/2020	J.P. MORGAN		5,227,698	4,200,000	75,040
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		07/16/2020	J.P. MORGAN		1,832,580	1,500,000	25,521
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		09/08/2020	PARIBAS SECURITIES		616,120	500,000	11,910
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		11/02/2020	MORGAN STANLEY		1,206,980	1,000,000	6,669
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		11/03/2020	MORGAN STANLEY		2,108,330	1,750,000	11,910
92940P-AG-9	WESTROCK CO BASIC 3.000% 06/15/33		06/18/2020	MORGAN STANLEY		414,912	400,000	633
931142-DW-0	WAL-MART STORES BASIC 3.625% 12/15/47		04/21/2020	BARCLAYS		9,144,710	7,300,000	94,089

SCHEDULE D - PART 3

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

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931142-EN-9	WAL-MART STORES BASIC 3.250% 07/08/29		03/10/2020	CREDIT SUISSE FIRST BOSTON		2,725,128	2,400,000	13,867
931142-EN-9	WAL-MART STORES BASIC 3.250% 07/08/29		03/10/2020	CITICORP SECURITIES		8,627,520	7,600,000	43,911
93884P-DW-7	WASHINGTON GAS LIGHT CO BASIC 3.796% 09/15/46		05/06/2020	KEY BANK		5,615,650	5,000,000	27,943
94106L-BM-0	WASTE MANAGEMENT INC BASIC 2.500% 11/15/50		11/05/2020	MIZUHO SECURITIES		6,929,860	7,000,000	
94106L-BM-0	WASTE MANAGEMENT INC BASIC 2.500% 11/15/50		12/17/2020	JANE STREET		5,090,176	5,200,000	12,278
94106L-BM-0	WASTE MANAGEMENT INC BASIC 2.500% 11/15/50		12/17/2020	PIERPONT SECURITIES		4,703,568	4,800,000	11,333
94106L-BN-8	WASTE MANAGEMENT INC BASIC 1.150% 03/15/28		11/16/2020	RBC CAPITAL MARKETS		9,937,900	10,000,000	639
94106L-BN-8	WASTE MANAGEMENT INC BASIC 1.150% 03/15/28		11/16/2020	J.P. MORGAN		4,968,950	5,000,000	319
94106L-BP-3	WASTE MANAGEMENT INC BASIC 1.500% 03/15/31		12/02/2020	J.P. MORGAN		4,948,550	5,000,000	3,542
94973V-BF-3	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.100% 01/15/44		07/16/2020	J.P. MORGAN		692,605	500,000	354
94974B-GK-0	WELLS FARGO & COMPANY BASIC 3.900% 05/01/45		06/01/2020	WELLS FARGO SECURITIES LLC		11,298,900	10,000,000	34,667
94974B-GK-0	WELLS FARGO & COMPANY BASIC 3.900% 05/01/45		06/08/2020	WELLS FARGO SECURITIES LLC		1,162,790	1,000,000	4,225
94974B-GK-0	WELLS FARGO & COMPANY BASIC 3.900% 05/01/45		06/08/2020	WELLS FARGO SECURITIES LLC		1,511,627	1,300,000	5,493
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS A5 3.451% 02/15/48		06/17/2020	DEUTSCHE BANK		3,799,414	3,500,000	6,039
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS A5 3.451% 02/15/48		06/17/2020	BARCLAYS		1,611,806	1,488,000	2,568
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016NXS5 CLASS A6 3.635% 01/15/59		11/30/2020	BANK OF AMERICA		7,081,594	6,300,000	636
95000L-AZ-6	WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1 3.426% 03/15/59		07/23/2020	SOCIETE GENERALE		1,756,849	1,588,000	3,929
95000L-AZ-6	WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1 3.426% 03/15/59		11/30/2020	BARCLAYS		8,773,048	7,866,000	749
95000P-AG-9	WFCM 2016-C37 4.0179% Due 12/15/2049 Mo-1 4.018% 12/15/49		02/12/2020	BARCLAYS		876,250	800,000	1,161
95000U-2G-7	WELLS FARGO & COMPANY BASIC 2.879% 10/30/30		04/21/2020	WELLS FARGO SECURITIES LLC		2,301,098	2,250,000	31,129
95000U-2G-7	WELLS FARGO & COMPANY BASIC 2.879% 10/30/30		07/16/2020	J.P. MORGAN		2,172,180	2,000,000	12,796
95000U-2K-8	WELLS FARGO & COMPANY BASIC 2.164% 02/11/26		06/16/2020	SMBC NIKKO SECURITIES		4,104,040	4,000,000	30,536
95000U-2K-8	WELLS FARGO & COMPANY BASIC 2.164% 02/11/26		06/16/2020	WELLS FARGO SECURITIES LLC		16,497,600	16,000,000	122,146
95000U-2N-2	WELLS FARGO & COMPANY BASIC 2.188% 04/30/26		04/23/2020	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
95000U-2N-2	WELLS FARGO & COMPANY BASIC 2.188% 04/30/26		04/23/2020	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	
95000U-2Q-5	WELLS FARGO & COMPANY BASIC 3.068% 04/30/41		04/23/2020	WELLS FARGO SECURITIES LLC		500,000	500,000	
95000U-2Q-5	WELLS FARGO & COMPANY BASIC 3.068% 04/30/41		04/23/2020	WELLS FARGO SECURITIES LLC		6,000,000	6,000,000	
95000X-AF-4	WFCM 2018-C48 A5 SERIES 2017C39 CLASS A5 3.418% 09/15/50		11/18/2020	BARCLAYS		7,226,498	6,424,000	11,589
95001M-AF-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS A5 3.453% 07/15/50		06/23/2020	BARCLAYS		5,649,016	5,060,000	11,648
95001M-AF-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS A5 3.453% 07/15/50		06/24/2020	BARCLAYS		2,791,309	2,500,000	5,995
95001R-AX-7	WFCM 2018-C48 A5 SERIES 2018C48 CLASS A5 4.302% 01/15/52		11/17/2020	BMO CAPITAL MARKETS		9,350,277	7,835,000	16,853
95002E-BC-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2020C55 CLASS AS 2.937% 02/15/53		02/07/2020	WELLS FARGO SECURITIES LLC		1,137,100	1,104,000	2,342
95002E-BC-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2020C55 CLASS AS 2.937% 02/15/53		02/07/2020	WELLS FARGO SECURITIES LLC		7,209,874	7,000,000	14,848
95081Q-AN-4	WESCO DISTRIBUTION INC BASIC 7.125% 06/15/25		05/29/2020	BARCLAYS		1,000,000	1,000,000	
95081Q-AN-4	WESCO DISTRIBUTION INC BASIC 7.125% 06/15/25		06/01/2020	BARCLAYS		2,575,000	2,500,000	
95081Q-AP-9	WESCO DISTRIBUTION INC BASIC 7.250% 06/15/28		05/29/2020	BARCLAYS		496,220	500,000	
95081Q-AP-9	WESCO DISTRIBUTION INC BASIC 7.250% 06/15/28		05/29/2020	BARCLAYS		496,220	500,000	
95081Q-AP-9	WESCO DISTRIBUTION INC BASIC 7.250% 06/15/28		10/30/2020	J.P. MORGAN		2,195,000	2,000,000	56,792
960413-AT-9	WESTLAKE CHEMICAL CORP BASIC 3.600% 08/15/26		07/16/2020	J.P. MORGAN		2,166,400	2,000,000	31,000
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS 3.750% 03/15/25		06/03/2020	JANE STREET		1,367,888	1,250,000	10,417
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		12/01/2020	BARCLAYS		2,666,568	2,400,000	4,200
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		12/03/2020	MARKET AXESS		1,119,750	1,000,000	2,139
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		12/09/2020	GOLDMAN SACHS		3,339,420	3,000,000	7,583
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		12/16/2020	Fifth Third Securities		1,118,480	1,000,000	3,208
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		12/17/2020	Fifth Third Securities		11,214,400	10,000,000	35,000
96949L-AE-5	WILLIAMS PARTNERS LP BASIC 4.850% 03/01/48		12/22/2020	CITICORP SECURITIES		12,200,200	10,000,000	152,236
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		09/25/2020	CITICORP SECURITIES		3,240,300	3,000,000	3,442
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		09/25/2020	CITICORP SECURITIES		2,160,520	2,000,000	2,294
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		09/30/2020	CITICORP SECURITIES		5,416,000	5,000,000	6,965
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		10/09/2020	WELLS FARGO SECURITIES LLC		1,486,313	1,370,000	3,256
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		11/02/2020	JEFFERIES & COMPANY INC.		4,368,880	4,000,000	16,061
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		11/02/2020	JEFFERIES & COMPANY INC.		8,737,760	8,000,000	32,122
970648-AJ-0	WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29		12/09/2020	GOLDMAN SACHS		2,524,802	2,300,000	16,209
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		10/06/2020	WELLS FARGO SECURITIES LLC		11,455,400	10,000,000	24,757
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		10/06/2020	CITICORP SECURITIES		3,434,130	3,000,000	7,427
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		10/20/2020	WELLS FARGO SECURITIES LLC		14,047,800	12,000,000	47,792
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		10/26/2020	JEFFERIES & COMPANY INC.		5,888,000	5,000,000	23,142
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		10/26/2020	WELLS FARGO SECURITIES LLC		11,767,500	10,000,000	46,285
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		11/10/2020	JEFFERIES & COMPANY INC.		942,624	800,000	4,994
970648-AK-7	WILLIS NORTH AMERICA INC BASIC 3.875% 09/15/49		11/16/2020	WELLS FARGO SECURITIES LLC		5,765,328	4,800,000	32,550
976843-BM-3	WISCONSIN PUBLIC SERVICE BASIC 3.300% 09/01/49		04/28/2020	SCOTIA CAPITAL		2,908,308	2,600,000	14,062
981464-GS-3	World Financial Network Credit SERIES 2018B CLASS A 3.460% 07/15/25		12/09/2020	BANK OF AMERICA		10,239,063	10,000,000	24,989
983130-AV-7	WYNN RESORTS LTD 5 1/2% Due 3/1/2025 MS1 5.500% 03/01/25		10/28/2020	MARKET AXESS		951,730	1,000,000	9,014
983130-AV-7	WYNN RESORTS LTD 5 1/2% Due 3/1/2025 MS1 5.500% 03/01/25		10/30/2020	MARKET AXESS		956,000	1,000,000	9,472
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		04/23/2020	GOLDMAN SACHS		200,000	200,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		04/23/2020	GOLDMAN SACHS		1,925,000	1,925,000	
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		04/23/2020	GOLDMAN SACHS		50,000	50,000	
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		04/23/2020	GOLDMAN SACHS		575,000	575,000	
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		04/30/2020	GOLDMAN SACHS		71,138	70,000	73
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		04/30/2020	GOLDMAN SACHS		691,050	680,000	708
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		05/21/2020	GOLDMAN SACHS		183,150	180,000	906
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		05/21/2020	GOLDMAN SACHS		1,851,850	1,820,000	9,163
98389B-AV-2	XCEL ENERGY INC. BASIC 4.000% 06/15/28		07/16/2020	J.P. MORGAN		3,010,100	2,500,000	9,722
983919-AK-7	XILINX INC BASIC 2.375% 06/01/30		11/02/2020	MORGAN STANLEY		2,002,709	1,950,000	21,227
98665#-AA-4	WELLSPAN HEALTH OBLIGATED GR WELLSPAN HEALTH OBLIGATED GR 3.350% 06/01/50		06/04/2020	JEFFERIES & COMPANY INC.		8,500,000	8,500,000	
015644-A#-4	ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL CORPORATION 3.370% 12/10/27	A	10/30/2020	RBC CAPITAL MARKETS		2,000,000	2,000,000	
015644-B@-5	ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL CORPORATION 3.700% 12/10/30	A	10/30/2020	RBC CAPITAL MARKETS		9,000,000	9,000,000	
071734-AH-0	BAUSCH HEALTH COS INC BASIC 5.000% 01/30/28	A	10/28/2020	MARKET AXESS		983,500	1,000,000	12,500
071734-AH-0	BAUSCH HEALTH COS INC BASIC 5.000% 01/30/28	A	10/30/2020	MARKET AXESS		989,000	1,000,000	12,917
097751-BT-7	BOMBARDIER INC BASIC 7.875% 04/15/27	A	01/16/2020	RBC CAPITAL MARKETS		490,770	500,000	10,500
097751-BT-7	BOMBARDIER INC BASIC 7.875% 04/15/27	A	01/16/2020	RBC CAPITAL MARKETS		490,770	500,000	10,500
097751-BT-7	BOMBARDIER INC BASIC 7.875% 04/15/27	A	01/16/2020	RBC CAPITAL MARKETS		4,907,700	5,000,000	105,000
136375-CZ-3	CANADIAN NATIONAL RAILWAY BASIC 2.450% 05/01/50	A	10/05/2020	GOLDMAN SACHS		9,115,636	9,200,000	97,673
136375-CZ-3	CANADIAN NATIONAL RAILWAY BASIC 2.450% 05/01/50	A	10/05/2020	US BANCORP INC		6,140,542	6,200,000	65,823
136385-AJ-0	CANADIAN NATURAL RESOURCES CALL @ MAKE WHOLE +25BPS 6.500% 02/15/37	A	07/16/2020	J.P. MORGAN		621,650	500,000	13,993
29250N-AM-7	ENBRIDGE INC 5 1/2% Due 12/1/2046 JD1 5.500% 12/01/46	A	07/16/2020	J.P. MORGAN		658,995	500,000	3,743
29250N-BA-2	ENBRIDGE INC BASIC 4.000% 11/15/49	A	10/20/2020	CITICORP SECURITIES		10,764,000	10,000,000	174,444
30023J-AS-7	EVERGREEN CREDIT CARD TRUST SERIES 20181 CLASS A 2.950% 03/15/23	A	12/17/2020	TD SECURITIES		45,844,750	45,560,000	22,400
448055-AP-8	HUSKY ENERGY INC BASIC 4.400% 04/15/29	A	07/16/2020	J.P. MORGAN		1,033,770	1,000,000	11,611
775109-BB-6	ROGERS COMMUNICATIONS IN BASIC 5.000% 03/15/44	A	07/16/2020	J.P. MORGAN		1,016,985	750,000	13,021
775109-BN-0	ROGERS COMMUNICATIONS IN BASIC 4.350% 05/01/49	A	08/31/2020	BARCLAYS		3,781,530	3,000,000	43,863
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49	A	01/21/2020	GOLDMAN SACHS		10,439,500	10,000,000	72,972
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49	A	05/13/2020	BARCLAYS		5,260,050	5,000,000	
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49	A	07/10/2020	CREDIT SUISSE FIRST BOSTON		11,577,100	10,000,000	60,639
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49	A	08/31/2020	TRUIST		8,733,540	7,600,000	83,579
867224-AD-9	SUNCOR ENERGY INC BASIC 3.100% 05/15/25	A	05/11/2020	RBC CAPITAL MARKETS		4,997,450	5,000,000	
867224-AD-9	SUNCOR ENERGY INC BASIC 3.100% 05/15/25	A	05/15/2020	SCOTIA CAPITAL		1,009,140	1,000,000	517
867224-AD-9	SUNCOR ENERGY INC BASIC 3.100% 05/15/25	A	05/15/2020	SCOTIA CAPITAL		1,514,310	1,500,000	775
89352H-AD-1	TRANSCANADA PIPELINES 6.2% Due 10/15/2037 A015 6.200% 10/15/37	A	07/16/2020	J.P. MORGAN		2,772,500	2,000,000	32,722
94106B-AB-7	WASTE CONNECTIONS INC BASIC 3.050% 04/01/50	A	03/04/2020	J.P. MORGAN		492,625	500,000	
94106B-AB-7	WASTE CONNECTIONS INC BASIC 3.050% 04/01/50	A	03/04/2020	J.P. MORGAN		7,882,000	8,000,000	
94106B-AB-7	WASTE CONNECTIONS INC BASIC 3.050% 04/01/50	A	10/20/2020	DAIWA CAPITAL MARKETS		10,386,200	10,000,000	17,792
94106B-AB-7	WASTE CONNECTIONS INC BASIC 3.050% 04/01/50	A	10/21/2020	DAIWA CAPITAL MARKETS		10,372,100	10,000,000	18,639
94106B-AB-7	WASTE CONNECTIONS INC BASIC 3.050% 04/01/50	A	10/22/2020	DAIWA CAPITAL MARKETS		15,390,750	15,000,000	31,771
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	09/21/2020	MORGAN STANLEY		1,872,500	2,000,000	12,572
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	09/22/2020	MORGAN STANLEY		2,331,250	2,500,000	15,969
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	10/21/2020	J.P. MORGAN		707,715	750,000	6,996
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	10/29/2020	CITICORP SECURITIES		1,236,625	1,300,000	13,312
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	10/29/2020	MORGAN STANLEY		2,378,125	2,500,000	25,601
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	10/30/2020	MORGAN STANLEY		2,835,000	3,000,000	31,025
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	12/02/2020	WELLS FARGO SECURITIES LLC		255,809	245,000	3,304
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	12/02/2020	WELLS FARGO SECURITIES LLC		626,472	600,000	8,091
00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D	12/09/2020	MORGAN STANLEY		1,312,413	1,250,000	17,743
00774M-AE-5	AERCAP IRELAND CAP/GLOBA BASIC 3.875% 01/23/28	D	10/26/2020	MORGAN STANLEY		1,905,000	2,000,000	20,451
00774M-AR-6	AERCAP IRELAND CAP/GLOBA BASIC 4.625% 10/15/27	D	12/15/2020	MORGAN STANLEY		7,826,210	7,000,000	73,743
015514-AA-0	ALGECO SCOTSMAN FIN 2 BASIC 10.000% 08/15/23	D	05/19/2020	SEAPORT GROUP		345,375	450,000	12,000
01609W-AT-9	ALIBABA GROUP HOLDING BASIC 3.400% 12/06/27	D	11/17/2020	MIZUHO SECURITIES		5,601,450	5,000,000	76,972
01609W-AT-9	ALIBABA GROUP HOLDING BASIC 3.400% 12/06/27	D	11/18/2020	SUSQUEHANNA		3,367,530	3,000,000	46,467
01609W-AT-9	ALIBABA GROUP HOLDING BASIC 3.400% 12/06/27	D	11/20/2020	MIZUHO SECURITIES		5,627,450	5,000,000	79,333
01609W-AV-4	ALIBABA GROUP HOLDING BASIC 4.200% 12/06/47	D	01/21/2020	HSBC SECURITIES INC.		11,677,100	10,000,000	54,833
02154C-AF-0	ALTICE FINANCING SA BASIC 5.000% 01/15/28	D	10/29/2020	MARKET AXESS		489,500	500,000	7,431
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	06/23/2020	WELLS FARGO SECURITIES LLC		800,000	800,000	
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	06/23/2020	WELLS FARGO SECURITIES LLC		200,000	200,000	
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	06/23/2020	WELLS FARGO SECURITIES LLC		9,000,000	9,000,000	
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	09/10/2020	BARCLAYS		1,080,670	1,000,000	7,472
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	10/02/2020	BARCLAYS		5,381,050	5,000,000	48,467
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	10/09/2020	BARCLAYS		16,196,100	15,000,000	157,517
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	10/19/2020	CITICORP SECURITIES		1,644,525	1,500,000	16,812
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	10/19/2020	BARCLAYS		7,685,790	7,000,000	78,455
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	10/20/2020	BARCLAYS		1,636,035	1,500,000	16,963

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
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	10/22/2020	BARCLAYS		1,083,270	1,000,000	11,713
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	11/02/2020	BARCLAYS		5,535,350	5,000,000	62,603
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC 3.635% 06/30/50	D	12/17/2020	WELLS FARGO SECURITIES LLC		14,010,720	12,000,000	207,195
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA BASIC 5.250% 08/15/27	D	09/09/2020	CITICORP SECURITIES		1,031,250	1,000,000	14,438
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA BASIC 5.250% 08/15/27	D	09/09/2020	CITICORP SECURITIES		1,031,250	1,000,000	14,438
05964H-AB-1	BANCO SANTANDER CHILE BASIC 4.250% 04/11/27	D	07/23/2020	CITICORP SECURITIES		2,287,780	2,000,000	25,028
05971K-AC-3	BANCO SANTANDER SA BASIC 3.306% 06/27/29	D	01/16/2020	BBVA SECURITIES		9,711,990	9,300,000	20,497
05971K-AC-3	BANCO SANTANDER SA BASIC 3.306% 06/27/29	D	01/22/2020	PARIBAS SECURITIES		5,231,050	5,000,000	12,398
05971K-AE-9	BANCO SANTANDER SA BASIC 2.746% 05/28/25	D	05/20/2020	BANK OF AMERICA		7,000,000	7,000,000	
05971K-AE-9	BANCO SANTANDER SA BASIC 2.746% 05/28/25	D	05/21/2020	BANK OF AMERICA		3,022,950	3,000,000	
067316-AH-2	BACARDI LTD BASIC 5.300% 05/15/48	D	01/09/2020	MORGAN STANLEY		11,854,000	10,000,000	85,389
09522*-AA-8	BLUE & GOLD TENANT LLC BLUE & GOLD TENANT LLC 3.650% 03/31/45	C	02/04/2020	Tax Free Exchange		14,000,000	14,000,000	17,033
2027A0-JN-0	COMMONWEALTH BANK AUST BASIC 3.900% 07/12/47	D	02/04/2020	WELLS FARGO SECURITIES LLC		11,614,900	10,000,000	26,000
225401-AF-5	CREDIT SUISSE GROUP BASIC 3.869% 01/12/29	D	08/03/2020	CREDIT SUISSE FIRST BOSTON		1,126,620	1,000,000	2,472
225401-AM-0	CREDIT SUISSE GROUP BASIC 2.593% 09/11/25	D	07/23/2020	CREDIT SUISSE FIRST BOSTON		5,228,650	5,000,000	48,979
22550L-2C-4	CREDIT SUISSE NEW YORK BASIC 2.950% 04/09/25	D	04/14/2020	SEAPORT GROUP		8,596,665	8,250,000	4,732
22550L-2C-4	CREDIT SUISSE NEW YORK BASIC 2.950% 04/09/25	D	04/14/2020	SEAPORT GROUP		7,292,740	7,000,000	4,015
22550L-2C-4	CREDIT SUISSE NEW YORK BASIC 2.950% 04/09/25	D	06/16/2020	PARIBAS SECURITIES		10,855,200	10,000,000	56,542
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CPN UP IF RTG DWN,CPN DWN IF R 8.750% 06/15/30	D	07/16/2020	J.P. MORGAN		796,700	500,000	4,253
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29	D	01/09/2020	MORGAN STANLEY		9,941,700	10,000,000	65,972
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29	D	01/21/2020	CITICORP SECURITIES		5,023,700	5,000,000	36,285
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29	D	07/16/2020	J.P. MORGAN		2,181,540	2,000,000	11,347
25243Y-BC-2	DIAGEO CAPITAL PLC BASIC 1.375% 09/29/25	D	04/27/2020	BANK OF AMERICA		996,320	1,000,000	
25243Y-BD-0	DIAGEO CAPITAL PLC BASIC 2.000% 04/29/30	D	12/02/2020	CITICORP SECURITIES		6,252,540	6,000,000	11,667
26249G-AU-4	DRYDEN Senior Loan Fund SERIES 201433A CLASS BR3 1.618% 04/15/29	D	12/14/2020	CITICORP SECURITIES		20,000,000	20,000,000	
290015-AN-6	Elmwood CLO I Ltd. SERIES 20191A CLASS BR 2.166% 10/20/33	D	10/15/2020	CITICORP SECURITIES		2,000,000	2,000,000	
290015-AN-6	Elmwood CLO I Ltd. SERIES 20191A CLASS BR 2.166% 10/20/33	D	10/15/2020	CITICORP SECURITIES		9,500,000	9,500,000	
29002G-AC-5	Elmwood CLO IV Ltd SERIES 20201A CLASS B 1.918% 04/15/33	D	02/26/2020	BANK OF AMERICA		1,000,000	1,000,000	
29002G-AC-5	Elmwood CLO IV Ltd SERIES 20201A CLASS B 1.918% 04/15/33	D	02/26/2020	BANK OF AMERICA		6,250,000	6,250,000	
29446M-AC-6	EQUINOR ASA BASIC 3.250% 11/18/49	D	01/28/2020	SUNTRUST EQUITABLE		5,211,500	5,000,000	32,500
29446M-AC-6	EQUINOR ASA BASIC 3.250% 11/18/49	D	01/28/2020	CITICORP SECURITIES		4,064,190	3,900,000	25,350
29446M-AD-4	EQUINOR ASA BASIC 2.875% 04/06/25	D	06/16/2020	WELLS FARGO SECURITIES LLC		12,956,880	12,000,000	69,000
29446M-AD-4	EQUINOR ASA BASIC 2.875% 04/06/25	D	06/16/2020	BARCLAYS		14,047,800	13,000,000	74,750
29446M-AF-9	EQUINOR ASA BASIC 3.125% 04/06/30	D	06/03/2020	CITICORP SECURITIES		7,719,180	7,000,000	35,851
29446M-AH-5	EQUINOR ASA BASIC 3.700% 04/06/50	D	04/08/2020	CITICORP SECURITIES		10,538,400	10,000,000	7,194
29446M-AH-5	EQUINOR ASA BASIC 3.700% 04/06/50	D	08/13/2020	GOLDMAN SACHS		3,653,160	3,000,000	40,392
29446M-AH-5	EQUINOR ASA BASIC 3.700% 04/06/50	D	08/13/2020	GOLDMAN SACHS		3,348,730	2,750,000	37,026
29446M-AH-5	EQUINOR ASA BASIC 3.700% 04/06/50	D	08/20/2020	GOLDMAN SACHS		11,984,600	10,000,000	141,833
29446M-AJ-1	EQUINOR ASA BASIC 1.750% 01/22/26	D	05/18/2020	GOLDMAN SACHS		9,959,900	10,000,000	
29446M-AK-8	EQUINOR ASA BASIC 2.375% 05/22/30	D	06/10/2020	WELLS FARGO SECURITIES LLC		10,379,200	10,000,000	13,194
33938X-AB-1	FLEX LTD BASIC 4.875% 05/12/30	D	05/08/2020	CITICORP SECURITIES		7,467,150	7,500,000	
33938X-AB-1	FLEX LTD BASIC 4.875% 05/12/30	D	06/04/2020	ROBERT W. BAIRD & CO.		2,033,000	1,900,000	6,690
33938X-AB-1	FLEX LTD BASIC 4.875% 05/12/30	D	08/13/2020	SMBC NIKKO SECURITIES		344,589	300,000	3,859
33938X-AC-9	FLEX LTD BASIC 3.750% 02/01/26	D	05/08/2020	BANK OF AMERICA		9,961,700	10,000,000	
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/22/2020	BANK OF AMERICA		7,304,430	7,000,000	107,528
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/22/2020	MORGAN STANLEY		5,131,000	5,000,000	77,292
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/22/2020	STIFEL NICOLAUS		3,130,470	3,000,000	46,375
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/23/2020	BANK OF AMERICA		5,149,850	5,000,000	77,292
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/23/2020	BANK OF AMERICA		5,149,850	5,000,000	77,292
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/25/2020	MORGAN STANLEY		5,199,200	5,000,000	79,236
344419-AC-0	FOMENTO ECONOMICO MEX BASIC 3.500% 01/16/50	D	06/25/2020	BANK OF AMERICA		5,201,150	5,000,000	79,236
404280-CJ-6	HSBC HOLDINGS PLC BASIC 1.645% 04/18/26	D	08/11/2020	HSBC SECURITIES INC.		10,000,000	10,000,000	
460599-AD-5	INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27	D	11/03/2020	MARKET AXESS		534,250	500,000	9,549
460599-AE-3	INTERNATIONAL GAME TECH BASIC 5.250% 01/15/29	D	09/10/2020	MARKET AXESS		514,505	500,000	6,198
460599-AE-3	INTERNATIONAL GAME TECH BASIC 5.250% 01/15/29	D	09/10/2020	MARKET AXESS		514,505	500,000	6,198
47048X-AC-6	Jamestown CLO Ltd SERIES 201914A CLASS A2 2.416% 10/20/32	D	08/18/2020	PARIBAS SECURITIES		599,400	600,000	1,277
47048X-AC-6	Jamestown CLO Ltd SERIES 201914A CLASS A2 2.416% 10/20/32	D	08/18/2020	PARIBAS SECURITIES		2,397,600	2,400,000	5,108
53944Y-AF-0	LLOYDS BANKING GROUP PLC BASIC 4.450% 05/08/25	D	07/23/2020	UBS WARBURG CONVERTIBLES		3,110,670	2,700,000	26,366
552081-AM-3	LYONDELLBASELL IND NV BASIC 4.625% 02/26/55	D	07/16/2020	J.P. MORGAN		594,970	500,000	9,250
606822-AN-4	MITSUBISHI UFJ FIN GRP BASIC 3.677% 02/22/27	D	07/16/2020	J.P. MORGAN		3,967,600	3,500,000	52,908
606822-BM-5	MITSUBISHI UFJ FIN GRP BASIC 3.195% 07/18/29	D	01/09/2020	J.P. MORGAN		10,391,500	10,000,000	155,313
606822-BM-5	MITSUBISHI UFJ FIN GRP BASIC 3.195% 07/18/29	D	01/21/2020	GOLDMAN SACHS		10,434,000	10,000,000	4,438
606822-BN-3	MITSUBISHI UFJ FIN GRP BASIC 2.193% 02/25/25	D	04/14/2020	MIZUHO SECURITIES		10,126,000	10,000,000	31,068
67113G-AG-2	Oak Hill Credit Partners SERIES 20205A CLASS B 1.809% 04/18/33	D	02/18/2020	J.P. MORGAN		1,000,000	1,000,000	
67113G-AG-2	Oak Hill Credit Partners SERIES 20205A CLASS B 1.809% 04/18/33	D	02/18/2020	J.P. MORGAN		6,500,000	6,500,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
822582-AD-4	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 6.375% 12/15/38	D	07/16/2020	J.P. MORGAN		785,650	500,000	3,099
822582-BD-3	SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MN11 3.250% 05/11/25	D	04/14/2020	MITSUBISHI SECURITIES		7,272,872	6,800,000	95,153
822582-CE-0	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	D	01/22/2020	GOLDMAN SACHS		10,076,500	10,000,000	66,840
822582-CE-0	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	D	06/15/2020	GOLDMAN SACHS		10,460,000	10,000,000	34,722
822582-CE-0	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	D	08/03/2020	WELLS FARGO SECURITIES LLC		11,077,700	10,000,000	76,389
822582-CF-7	SHELL INTERNATIONAL FIN BASIC 2.375% 04/06/25	D	04/14/2020	BANK OF AMERICA		8,728,990	8,500,000	5,608
822582-CG-5	SHELL INTERNATIONAL FIN BASIC 2.750% 04/06/30	D	06/03/2020	RBC CAPITAL MARKETS		7,606,270	7,000,000	31,549
822582-CG-5	SHELL INTERNATIONAL FIN BASIC 2.750% 04/06/30	D	07/29/2020	GOLDMAN SACHS		3,353,250	3,000,000	26,354
82620K-AE-3	SIEMENS FINANCIERINGSMAT BASIC 3.250% 05/27/25	D	12/07/2020	WELLS FARGO SECURITIES LLC		27,211,170	24,500,000	28,753
86562M-BV-1	SUMITOMO MITSUI FINL GRP BASIC 2.348% 01/15/25	D	04/14/2020	PARIBAS SECURITIES		10,937,808	10,800,000	64,100
86562M-BV-1	SUMITOMO MITSUI FINL GRP BASIC 2.348% 01/15/25	D	04/14/2020	MORGAN STANLEY		4,051,600	4,000,000	23,741
86562M-BW-9	SUMITOMO MITSUI FINL GRP BASIC 2.750% 01/15/30	D	01/09/2020	MORGAN STANLEY		10,020,000	10,000,000	
86562M-BW-9	SUMITOMO MITSUI FINL GRP BASIC 2.750% 01/15/30	D	01/21/2020	GOLDMAN SACHS		10,070,500	10,000,000	6,111
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30	D	09/14/2020	SMBC NIKKO SECURITIES		1,600,000	1,600,000	
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30	D	09/14/2020	SMBC NIKKO SECURITIES		8,300,000	8,300,000	
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30	D	09/14/2020	SMBC NIKKO SECURITIES		14,600,000	14,600,000	
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30	D	12/18/2020	SMBC NIKKO SECURITIES		10,040,200	10,000,000	52,955
87656X-C*-0	TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN 2.910% 08/06/30	C	05/06/2020	BANK OF AMERICA		8,000,000	8,000,000	
87656X-C@-8	TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN 3.010% 08/06/32	C	05/06/2020	BANK OF AMERICA		8,000,000	8,000,000	
87938W-AU-7	TELEFONICA EMISIONES SAU 5.213% 03/08/47	D	07/16/2020	J.P. MORGAN		657,550	500,000	9,557
87938W-AW-3	TELEFONICA EMISIONES SAU BASIC 4.895% 03/06/48	D	11/05/2020	CREDIT SUISSE FIRST BOSTON		24,230,800	20,000,000	171,325
89153V-AU-3	TOTAL CAPITAL INTL SA BASIC 3.461% 07/12/49	D	07/16/2020	J.P. MORGAN		588,455	500,000	385
89153V-AW-9	TOTAL CAPITAL INTL SA BASIC 3.386% 06/29/60	D	09/09/2020	MORGAN STANLEY		21,740,200	20,000,000	135,440
89153V-AW-9	TOTAL CAPITAL INTL SA BASIC 3.386% 06/29/60	D	09/09/2020	BARCLAYS		8,694,080	8,000,000	54,176
89153V-AW-9	TOTAL CAPITAL INTL SA BASIC 3.386% 06/29/60	D	09/17/2020	TRUIST		10,975,100	10,000,000	77,126
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	10/27/2020	J.P. MORGAN		2,140,000	2,000,000	23,125
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	10/27/2020	J.P. MORGAN		2,033,000	1,900,000	21,969
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	12/02/2020	GOLDMAN SACHS		553,500	500,000	7,604
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	12/02/2020	GOLDMAN SACHS		1,107,000	1,000,000	15,208
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	12/10/2020	HSBC SECURITIES INC.		1,328,868	1,200,000	19,500
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	12/16/2020	MIZUHO SECURITIES		890,000	800,000	13,333
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	12/16/2020	CITICORP SECURITIES		445,120	400,000	6,667
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	12/17/2020	MORGAN STANLEY		5,570,000	5,000,000	84,896
91912E-AA-3	VALE SA 5 5/8% Due 9/11/2042 MS11 5.625% 09/11/42	D	10/30/2020	BANK OF AMERICA		6,180,000	5,000,000	40,625
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC BASIC 5.000% 07/15/30	D	10/30/2020	MARKET AXESS		498,000	500,000	9,861
92841#-AA-4	VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA FINANCE P.L.C. 4.500% 01/15/29	C	03/25/2020	Tax Free Exchange		12,000,000	12,000,000	3,000
92841#-AA-4	VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA FINANCE P.L.C. 4.500% 01/15/29	C	03/25/2020	Tax Free Exchange		8,000,000	8,000,000	2,000
92857W-BK-5	VODAFONE GRP BASIC 4.375% 05/30/28	D	10/02/2020	MORGAN STANLEY		595,595	500,000	7,656
92857W-BK-5	VODAFONE GRP BASIC 4.375% 05/30/28	D	11/06/2020	JANE STREET		1,560,780	1,300,000	25,278
92857W-BK-5	VODAFONE GRP BASIC 4.375% 05/30/28	D	12/02/2020	RBC CAPITAL MARKETS		1,201,990	1,000,000	486
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	01/09/2020	MORGAN STANLEY		12,190,500	10,000,000	62,708
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	01/21/2020	CITICORP SECURITIES		6,200,200	5,000,000	38,646
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	10/02/2020	RBC CAPITAL MARKETS		260,914	200,000	3,675
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	12/14/2020	RBC CAPITAL MARKETS		344,465	250,000	583
92857W-BT-6	VODAFONE GRP BASIC 5.125% 06/19/59	D	07/16/2020	J.P. MORGAN		1,397,700	1,000,000	4,413
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	07/29/2020	BARCLAYS		5,546,880	4,500,000	71,188
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	09/10/2020	CITICORP SECURITIES		11,726,700	10,000,000	208,958
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	09/10/2020	PARIBAS SECURITIES		5,920,550	5,000,000	104,479
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	09/23/2020	CITICORP SECURITIES		8,854,425	7,500,000	7,083
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	09/23/2020	CITICORP SECURITIES		1,774,065	1,500,000	1,417
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	09/23/2020	PIERPONT SECURITIES		3,545,610	3,000,000	2,833
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	09/24/2020	PARIBAS SECURITIES		5,882,700	5,000,000	6,493
F7754#-AA-1	SAFRAN SAFRAN 3.100% 06/29/30	D	06/18/2020	BANK OF AMERICA		8,000,000	8,000,000	
F7754#-AB-9	SAFRAN SAFRAN 3.300% 06/29/32	D	06/18/2020	BANK OF AMERICA		15,500,000	15,500,000	
G0691*-AC-1	BPHA LIMITED BPHA LIMITED 2.350% 05/20/32	B	02/20/2020	MUFG SECURITIES AMERICAS INC		28,163,500	28,163,500	
G1591#-BG-6	BRITVIC PLC BRITVIC PLC 2.090% 05/14/30	B	02/14/2020	RABO SECURITIES		8,561,000	8,561,000	
G2037*-AL-0	CHANEL LIMITED CHANEL LIMITED 2.700% 10/13/35	D	10/02/2020	SOCIETE GENERALE		19,000,000	19,000,000	
G2037*-AM-8	CHANEL LIMITED CHANEL LIMITED 3.200% 10/13/40	D	10/02/2020	SOCIETE GENERALE		6,000,000	6,000,000	
G2685@-AL-3	GREAT PORTLAND ESTATES PLC GREAT PORTLAND ESTATES PLC 2.770% 11/22/35	B	08/05/2020	WELLS FARGO SECURITIES LLC		19,722,000	19,722,000	
G2890*-AN-2	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 6.370% 09/15/23	D	09/15/2020	EXCHANGE		16,071,016	22,320,855	
G2890*-AP-7	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 5.140% 09/15/23	D	09/15/2020	EXCHANGE		7,585,289	10,535,123	
G2890*-AQ-5	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 5.540% 09/15/23	D	09/15/2020	EXCHANGE		4,152,229	5,766,984	
G31988-AD-9	ESSENTRA PLC ESSENTRA PLC 3.980% 04/28/27	D	04/28/2020	NATWEST MARKETS		5,000,000	5,000,000	
G31988-AD-9	ESSENTRA PLC ESSENTRA PLC 3.980% 04/28/27	D	04/28/2020	NATWEST MARKETS		10,000,000	10,000,000	
G31988-AE-7	ESSENTRA PLC ESSENTRA PLC 4.140% 04/28/30	D	04/28/2020	NATWEST MARKETS		9,000,000	9,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G4706#-AB-4	ICON INVESTMENTS FIVE UNLIMITE ICON INVESTMENT FIVE UNLIMITED 2.320% 12/08/23	D	07/09/2020	CITICORP SECURITIES		5,000,000	5,000,000	
G4706#-AC-2	ICON INVESTMENTS FIVE UNLIMITE ICON INVESTMENT FIVE UNLIMITED 2.430% 12/08/25	D	07/09/2020	CITICORP SECURITIES		6,000,000	6,000,000	
G49360-AB-8	IPUT PROPERTY FUND IPUT PROPERTY FUND 1.250% 05/19/32	B	02/20/2020	WELLS FARGO SECURITIES LLC		13,107,600	13,107,600	
G6363#-AM-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR UNSECUR 4.170% 06/29/23	D	11/03/2020	Tax Free Exchange		14,000,000	14,000,000	201,087
G6363#-AM-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR UNSECUR 4.170% 06/29/23	D	11/03/2020	Tax Free Exchange		4,000,000	4,000,000	57,453
G6363#-AN-7	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC SENIOR 4.530% 06/29/25	D	11/03/2020	Tax Free Exchange		2,000,000	2,000,000	31,207
G6363#-AP-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.610% 02/22/24	D	11/03/2020	Tax Free Exchange		6,000,000	6,000,000	54,552
G6363#-AQ-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.840% 02/22/26	D	11/03/2020	Tax Free Exchange		5,000,000	5,000,000	47,728
G6363#-AS-6	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.020% 02/22/29	D	11/03/2020	Tax Free Exchange		4,000,000	4,000,000	39,602
G6363#-AU-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.830% 03/14/27	D	11/03/2020	Tax Free Exchange		7,000,000	7,000,000	55,547
G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.120% 02/27/28	D	11/03/2020	Tax Free Exchange		7,000,000	7,000,000	52,873
G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.120% 02/27/28	D	11/03/2020	Tax Free Exchange		5,000,000	5,000,000	37,767
G7605#-AA-1	ROADSTER FINANCE DAC ROADSTER FINANCE DAC 2.290% 10/18/32	B	04/01/2020	Tax Free Exchange		4,714,800	4,643,200	2,658
G7996#-AG-5	SEGRO plc SEGRO PLC 1.450% 10/23/35	B	07/17/2020	SANTANDER		16,604,000	16,604,000	
G8038#-AN-8	SERCO GROUP PLC SERCO GROUP PLC 3.270% 10/08/25	D	09/16/2020	BANK OF AMERICA		8,000,000	8,000,000	
G8038#-AP-3	SERCO GROUP PLC SERCO GROUP PLC 3.550% 10/08/27	D	09/16/2020	BANK OF AMERICA		9,000,000	9,000,000	
G8038#-AR-9	SERCO GROUP PLC SERCO GROUP PLC 3.970% 10/08/32	D	09/16/2020	BANK OF AMERICA		7,000,000	7,000,000	
L96198-AB-5	VTG AG VTG AG 1.700% 10/29/35	B	10/01/2020	CREDIT AGRICOLE SECURITIES		19,380,900	19,380,900	
N42818-CD-5	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V. 3.400% 12/19/32	D	07/01/2020	CITICORP SECURITIES		3,000,000	3,000,000	
N42818-CH-6	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V. 3.890% 06/19/26	D	07/01/2020	CITICORP SECURITIES		10,000,000	10,000,000	
N42818-CJ-2	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V. 4.070% 12/19/28	D	07/01/2020	CITICORP SECURITIES		7,000,000	7,000,000	
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 1.828% 09/30/37	D	01/02/2020	Tax Free Exchange		15,451,927	15,451,927	21,932
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37	D	01/02/2020	Tax Free Exchange		1,772,413	1,772,413	2,074
P7000*-AA-6	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 1.828% 03/31/37	D	01/02/2020	Tax Free Exchange		14,452,555	14,452,555	20,514
P7000*-AB-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37	D	01/02/2020	Tax Free Exchange		2,215,774	2,215,774	2,576
Q3079#-AE-8	DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED 3.820% 12/02/27	D	09/23/2020	MIZUHO		25,000,000	25,000,000	
Q3079#-AG-3	DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED 4.352% 12/02/32	D	09/23/2020	MIZUHO		18,000,000	18,000,000	
Q7160#-AP-4	ORICA LTD Q7160#AP4 3.400% 10/24/30	D	06/11/2020	J.P. MORGAN		7,000,000	7,000,000	
Q93950-AA-2	WAYPOINT REIT WAYPOINT REIT 2.890% 10/29/27	D	08/13/2020	MIZUHO SECURITIES		25,000,000	25,000,000	
Q93950-AC-8	WAYPOINT REIT WAYPOINT REIT 3.330% 10/29/32	D	08/13/2020	MIZUHO SECURITIES		22,000,000	22,000,000	
Q9749#-AL-9	WESTRAC PTY WESTRAC PTY 3.310% 07/07/27	D	05/22/2020	BANK OF AMERICA		4,000,000	4,000,000	
Q9749#-AL-9	WESTRAC PTY WESTRAC PTY 3.310% 07/07/27	D	05/22/2020	BANK OF AMERICA		3,000,000	3,000,000	
Q9749#-AM-7	WESTRAC PTY WESTRAC PTY 3.660% 07/07/32	D	05/22/2020	BANK OF AMERICA		2,000,000	2,000,000	
R3000#-AE-1	HAFSLUND E-CO AS HAFSLUND E-CO AS 2.960% 07/27/27	B	02/19/2020	Tax Free Exchange		29,227,520	26,259,590	47,501
R62370-AA-9	NORSPAN LNG VI AS NORSPAN LNG VI AS 2.680% 05/28/30	D	09/17/2020	DNB MARKETS		15,000,000	15,000,000	
W7000#-AB-2	NORDION ENERGI AB NORDION ENERGI AB 2.380% 01/23/32	B	02/10/2020	Tax Free Exchange		29,394,400	28,988,400	36,413
X4771#-AJ-8	LANDSNET hf LANSNET hf 3.750% 02/20/30	D	02/28/2020	Tax Free Exchange		7,000,000	7,000,000	5,833
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,285,291,694	10,606,935,964	58,678,391
464287-24-2	IShares Inv Grade Corp Bd ETF COMMON STOCK		10/30/2020	BARCLAYS	0.000	109,886,314		
464287-24-2	IShares Inv Grade Corp Bd ETF COMMON STOCK		11/02/2020	JANE STREET	0.000	44,879,917		
464287-24-2	IShares Inv Grade Corp Bd ETF COMMON STOCK		11/02/2020	GOLDMAN SACHS	0.000	53,607,200		
8099999. Subtotal - Bonds - SVO Identified Funds						208,373,431		
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		10/30/2020	CITICORP SECURITIES		4,924,807	4,987,147	
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		11/02/2020	CITICORP SECURITIES		4,931,041	4,987,147	
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		03/20/2020	EXCHANGE		2,207,973	2,961,735	
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		10/29/2020	J.P. MORGAN		2,992,268	2,992,268	
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		10/30/2020	J.P. MORGAN		6,981,959	6,981,959	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		04/01/2020	J.P. MORGAN		2,500,515	3,969,072	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		11/13/2020	J.P. MORGAN		4,338,731	4,987,047	
LX1567-31-7	XEROX BUSINESS SERVICES XEROX BUSINESS SERV TLB +250 12/07/23		03/20/2020	EXCHANGE		1,538,826	1,974,293	
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +225 03/06/25		03/20/2020	EXCHANGE		3,455,824	4,374,461	
LX1606-14-9	ARCH COAL ARCH COAL TLB +275 03/07/24		03/20/2020	EXCHANGE		1,540,000	1,974,359	
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24		03/20/2020	EXCHANGE		1,981,744	2,747,653	
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		11/02/2020	MORGAN STANLEY		4,891,497	4,965,986	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		10/29/2020	CREDIT SUISSE FIRST BOSTON		3,769,843	3,788,787	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		10/30/2020	CREDIT SUISSE FIRST BOSTON		2,827,382	2,841,590	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		11/03/2020	CREDIT SUISSE FIRST BOSTON		2,830,934	2,841,590	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		03/20/2020	EXCHANGE		1,293,161	1,979,487	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		04/29/2020	RBC CAPITAL MARKETS		632,622	837,910	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		04/30/2020	RBC CAPITAL MARKETS		245,692	323,811	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		05/01/2020	RBC CAPITAL MARKETS		756,620	992,288	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		05/01/2020	RBC CAPITAL MARKETS		1,513,239	1,984,576	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		05/04/2020	RBC CAPITAL MARKETS		374,589	496,144	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		05/04/2020	RBC CAPITAL MARKETS		374,589	496,144	

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
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		05/07/2020	RBC CAPITAL MARKETS		2,284,743	2,976,864	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		05/07/2020	RBC CAPITAL MARKETS		2,284,743	2,976,864	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		11/06/2020	RBC CAPITAL MARKETS		1,770,413	1,994,832	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		11/09/2020	RBC CAPITAL MARKETS		1,757,486	1,894,864	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		11/12/2020	RBC CAPITAL MARKETS		3,215,869	3,421,137	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		11/17/2020	RBC CAPITAL MARKETS		2,585,178	2,742,894	
LX1627-17-8	CITYCENTER CITYCENTER HOLDINGS TLB +225 04/18/24		03/20/2020	EXCHANGE		1,895,533	2,474,359	
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425 04/27/24		11/06/2020	J.P. MORGAN		9,724,806	9,974,160	
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		03/20/2020	EXCHANGE		1,709,170	2,136,462	
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		11/16/2020	BANK OF AMERICA		527,159	753,921	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24		03/20/2020	EXCHANGE		1,661,119	1,931,534	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24		10/29/2020	TRUIST		3,271,488	3,271,488	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24		11/02/2020	BARCLAYS		2,976,914	2,984,375	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24		11/04/2020	BARCLAYS		3,479,595	3,481,771	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		10/30/2020	GOLDMAN SACHS		6,510,633	6,981,912	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		10/30/2020	GOLDMAN SACHS		1,825,590	1,957,737	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		11/06/2020	GOLDMAN SACHS		950,039	997,416	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		11/09/2020	GOLDMAN SACHS		5,321,214	5,485,788	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		03/20/2020	EXCHANGE		1,533,001	1,979,540	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		06/08/2020	JEFFERIES & COMPANY INC.		4,663,847	4,961,539	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		10/29/2020	JEFFERIES & COMPANY INC.		4,768,927	4,987,113	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		10/30/2020	JEFFERIES & COMPANY INC.		2,850,135	2,992,268	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		11/02/2020	JEFFERIES & COMPANY INC.		1,900,090	1,994,845	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		11/09/2020	GOLDMAN SACHS		2,951,124	2,992,268	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		11/10/2020	GOLDMAN SACHS		1,964,923	1,994,845	
LX1654-14-9	PENN INTERNATIONAL & MANUF PENN ENGINERING TLB +275 06/13/24		11/04/2020	J.P. MORGAN		4,531,634	4,600,643	
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		03/20/2020	EXCHANGE		1,520,357	1,974,490	
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		10/28/2020	CREDIT SUISSE FIRST BOSTON		1,937,494	1,994,845	
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		10/28/2020	CREDIT SUISSE FIRST BOSTON		1,320,255	1,361,087	
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		10/29/2020	CREDIT SUISSE FIRST BOSTON		1,780,171	1,832,866	
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		10/30/2020	CREDIT SUISSE FIRST BOSTON		4,716,556	4,862,429	
LX1685-74-7	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY TLB +225 01/02/25		03/20/2020	EXCHANGE		1,572,096	1,974,619	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		03/20/2020	EXCHANGE		2,053,653	2,882,206	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/26/2020	JEFFERIES & COMPANY INC.		222,495	248,597	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/26/2020	JEFFERIES & COMPANY INC.		2,669,935	2,983,167	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/26/2020	JEFFERIES & COMPANY INC.		2,224,945	2,485,973	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/26/2020	JEFFERIES & COMPANY INC.		444,989	497,195	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/27/2020	JEFFERIES & COMPANY INC.		222,495	248,597	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/27/2020	JEFFERIES & COMPANY INC.		1,779,956	1,988,778	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/27/2020	JEFFERIES & COMPANY INC.		2,224,945	2,485,973	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		08/27/2020	JEFFERIES & COMPANY INC.		444,989	497,195	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		11/02/2020	JEFFERIES & COMPANY INC.		2,647,530	2,991,560	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		11/18/2020	JEFFERIES & COMPANY INC.		1,894,655	1,994,373	
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350 11/02/24		03/20/2020	EXCHANGE		712,672	989,822	
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350 12/01/24		03/20/2020	EXCHANGE		1,239,737	1,475,877	
LX1700-87-6	VICI PROPERTIES VICI 1ST LIEN TL +175 12/15/24		03/20/2020	EXCHANGE		1,479,545	1,818,182	
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +200 01/15/25		01/22/2020	CREDIT SUISSE FIRST BOSTON		3,840,408	3,840,408	
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		03/20/2020	EXCHANGE		1,466,938	1,979,644	
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		10/30/2020	BANK OF AMERICA		5,595,615	5,984,615	
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		11/03/2020	BANK OF AMERICA		3,735,397	3,989,744	
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		10/29/2020	BANK OF AMERICA		3,309,394	3,364,060	
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		10/30/2020	BANK OF AMERICA		3,309,394	3,364,060	
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225 03/31/25		03/20/2020	EXCHANGE		2,771,626	3,464,532	
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		02/21/2020	J.P. MORGAN		2,746,821	2,969,536	
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		03/20/2020	EXCHANGE		671,442	989,845	
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		11/02/2020	J.P. MORGAN		4,775,253	4,987,209	
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		11/06/2020	J.P. MORGAN		4,837,593	4,987,209	
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO NCI TLB +375 04/12/25		03/20/2020	EXCHANGE		2,310,380	2,962,025	
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/24/25		03/20/2020	EXCHANGE		1,567,501	1,975,850	
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +275 04/19/25		11/02/2020	MORGAN STANLEY		4,812,660	4,987,212	
LX1731-82-2	BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL TLB +250 08/24/25		03/20/2020	EXCHANGE		2,265,016	2,969,619	
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		02/14/2020	WELLS FARGO SECURITIES LLC		2,970,300	3,000,000	
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		02/14/2020	WELLS FARGO SECURITIES LLC		2,985,000	3,000,000	
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		03/20/2020	EXCHANGE		2,320,493	2,891,580	
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +300 05/17/25		10/29/2020	BANK OF AMERICA		6,723,429	6,931,918	

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
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +300 05/17/25		10/30/2020	BANK OF AMERICA		1,934,898	1,994,898	
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +300 05/17/25		11/03/2020	BANK OF AMERICA		1,530,302	1,573,576	
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425 06/15/25		03/20/2020	EXCHANGE		2,308,722	2,962,025	
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425 06/15/25		10/29/2020	BARCLAYS		5,279,719	5,485,422	
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425 06/15/25		11/06/2020	BARCLAYS		1,959,974	1,994,885	
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600 09/28/24		03/20/2020	EXCHANGE		2,188,734	2,722,955	
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25		03/20/2020	EXCHANGE		1,644,410	1,917,679	
LX1736-88-8	MRC GLOBAL US INC MRC GLOBAL TLB +300 09/20/24		03/20/2020	EXCHANGE		1,479,526	1,974,398	
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		03/20/2020	EXCHANGE		2,278,090	2,907,216	
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		10/28/2020	BARCLAYS		4,836,592	4,966,975	
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		10/29/2020	BARCLAYS		4,836,592	4,966,975	
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		03/20/2020	EXCHANGE		1,955,063	2,962,217	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		02/14/2020	J.P. MORGAN		3,919,899	3,959,494	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		02/14/2020	J.P. MORGAN		1,959,949	1,979,747	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		03/20/2020	EXCHANGE		2,227,215	2,969,620	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		11/02/2020	J.P. MORGAN		1,999,885	1,994,898	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		11/19/2020	J.P. MORGAN		3,576,138	3,567,220	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		11/30/2020	J.P. MORGAN		5,528,983	5,515,195	
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25		05/06/2020	BARCLAYS		1,800,000	2,000,000	
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25		05/07/2020	BARCLAYS		2,730,000	3,000,000	
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25		10/28/2020	BARCLAYS		3,089,574	3,260,764	
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25		10/29/2020	BARCLAYS		951,250	1,000,000	
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25		10/30/2020	BARCLAYS		2,378,125	2,500,000	
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25		10/30/2020	BARCLAYS		2,838,750	3,000,000	
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450 08/27/25		03/20/2020	EXCHANGE		2,409,171	2,962,107	
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		10/29/2020	CITICORP SECURITIES		1,950,038	1,994,924	
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		10/30/2020	CITICORP SECURITIES		2,925,057	2,992,386	
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		11/02/2020	CITICORP SECURITIES		4,875,095	4,987,310	
LX1761-47-2	RESIDEO TECHNOLOGIES RESIDEO TECHNOLOGIES TLB +225 10/04/25		03/20/2020	EXCHANGE		1,963,168	2,471,007	
LX1761-64-7	GOODRX GOODRX TLB +275 10/03/25		03/20/2020	EXCHANGE		822,202	982,222	
LX1761-67-0	DISTRIBUTED POWER DISTRIBUTED POWER TLB +300 12/31/25		02/10/2020	BANK OF AMERICA		4,881,439	4,949,495	
LX1761-67-0	DISTRIBUTED POWER DISTRIBUTED POWER TLB +300 12/31/25		03/20/2020	EXCHANGE		2,487,062	2,962,217	
LX1763-36-1	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500 10/17/25		03/20/2020	EXCHANGE		1,698,338	1,974,811	
LX1763-39-5	UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD +275 01/04/26		03/20/2020	EXCHANGE		2,053,031	2,474,811	
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		02/04/2020	JEFFERIES & COMPANY INC.		3,081,002	3,100,380	
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		03/20/2020	EXCHANGE		2,329,596	2,969,697	
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		11/02/2020	JEFFERIES & COMPANY INC.		2,790,382	2,992,366	
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		10/28/2020	J.P. MORGAN		1,990,000	2,000,000	
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		11/02/2020	J.P. MORGAN		4,975,000	5,000,000	
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		11/12/2020	J.P. MORGAN		2,992,500	3,000,000	
LX1766-78-6	CONCRETE PUMPING CONCRETE PUMPING 1LTL +600 12/06/25		03/20/2020	EXCHANGE		2,589,614	3,011,179	
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375 11/16/25		03/20/2020	EXCHANGE		1,830,183	2,294,900	
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375 11/16/25		11/02/2020	CITICORP SECURITIES		8,394,306	8,653,924	
LX1767-86-7	SEDGWICK SEDGWICK TLB +325 12/31/25		03/20/2020	EXCHANGE		2,412,879	2,969,697	
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325 04/04/26		03/20/2020	EXCHANGE		1,548,400	1,975,000	
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350 04/30/26		03/20/2020	EXCHANGE		2,239,875	2,908,929	
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350 04/30/26		10/29/2020	J.P. MORGAN		4,784,975	4,897,186	
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350 04/30/26		10/30/2020	J.P. MORGAN		4,760,040	4,897,186	
LX1796-93-2	MOMENTIVE PERFORMANCE MOMENTIVE TLB +325 05/15/24		03/20/2020	EXCHANGE		1,500,952	1,974,937	
LX1806-87-1	NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL +275 07/26/26		09/30/2020	GOLDMAN SACHS		1,874,602	1,913,261	
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500 06/13/26		03/20/2020	EXCHANGE		1,678,006	1,975,000	
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500 06/13/26		11/10/2020	BARCLAYS		2,955,019	2,992,424	
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450 06/28/26		09/30/2020	BANK OF AMERICA		2,706,839	2,720,475	
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450 06/28/26		10/13/2020	BANK OF AMERICA		1,989,962	1,994,949	
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450 06/28/26		11/02/2020	BANK OF AMERICA		2,701,910	2,743,056	
LX1809-91-7	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TLB +275 11/01/26		04/03/2020	CREDIT SUISSE FIRST BOSTON		932,801	992,500	
LX1809-91-7	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TLB +275 11/01/26		04/06/2020	CREDIT SUISSE FIRST BOSTON		4,681,534	4,905,928	
LX1810-17-0	UPLAND SOFTWARE UPLAND SOFTWARE 1L +375 08/06/26		03/20/2020	EXCHANGE		2,457,610	2,962,500	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		03/20/2020	EXCHANGE		2,706,989	2,849,839	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		07/31/2020	Tax Free Exchange		596,792	628,113	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		10/30/2020	CREDIT SUISSE FIRST BOSTON		2,940,038	2,992,405	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		11/23/2020	CREDIT SUISSE FIRST BOSTON		4,937,468	4,987,342	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		11/23/2020	CREDIT SUISSE FIRST BOSTON		1,984,962	1,994,937	
LX1817-13-4	PLZ AEROSCIENCE PLZ Aeroscience 1L +350 08/01/26		03/20/2020	EXCHANGE		1,237,314	1,509,750	
LX1817-69-6	ION MEDIA NETWORKS ION MEDIA TLB +300 12/17/24		09/17/2020	MORGAN STANLEY		491,247	497,481	

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
LX1817-69-6	ION MEDIA NETWORKS ION MEDIA TLB +300 12/17/24		09/18/2020	MORGAN STANLEY		1,964,988	1,989,924	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +525 08/19/24		03/20/2020	EXCHANGE		2,269,654	2,905,660	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +525 08/19/24		11/02/2020	BARCLAYS		777,650	816,430	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +525 08/19/24		11/03/2020	BARCLAYS		8,700,725	9,110,707	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		10/23/2020	BANK OF AMERICA		1,970,821	1,994,960	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		10/23/2020	BANK OF AMERICA		8,868,694	8,977,320	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		11/02/2020	BANK OF AMERICA		5,789,909	5,833,661	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		11/03/2020	BANK OF AMERICA		3,959,996	3,989,920	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		11/13/2020	BANK OF AMERICA		1,094,485	1,097,228	
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		10/29/2020	MORGAN STANLEY		1,999,962	1,994,975	
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		11/02/2020	MORGAN STANLEY		2,999,943	2,992,462	
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		11/10/2020	MORGAN STANLEY		3,007,425	2,992,462	
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		11/16/2020	CITICORP SECURITIES		792,980	791,003	
LX1827-86-9	CUMULUS MEDIA CUMULUS MEDIA TLB +375 03/31/26		03/20/2020	EXCHANGE		2,257,740	2,689,073	
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900 11/06/25		03/20/2020	CREDIT SUISSE FIRST BOSTON		5,200,642	5,361,487	
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900 11/06/25		03/20/2020	CREDIT SUISSE FIRST BOSTON		904,459	932,432	
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900 11/06/25		03/20/2020	EXCHANGE		3,170,270	3,729,730	
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900 11/06/25		03/20/2020	CREDIT SUISSE FIRST BOSTON		376,858	388,514	
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900 11/06/25		03/20/2020	CREDIT SUISSE FIRST BOSTON		65,541	67,568	
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900 11/06/25		03/20/2020	EXCHANGE		229,730	270,270	
LX1840-74-8	USI INC USI TLB 2026 +400 12/02/26		03/20/2020	EXCHANGE		1,269,135	1,485,000	
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		03/20/2020	EXCHANGE		2,344,040	2,893,876	
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		11/02/2020	J.P. MORGAN		2,886,587	2,915,744	
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		11/13/2020	J.P. MORGAN		4,859,574	4,859,574	
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		11/13/2020	J.P. MORGAN		2,139,930	2,145,293	
LX1851-00-0	PRESIDIO HOLDINGS INC PRESIDIO TLB +350 01/15/27		03/20/2020	EXCHANGE		1,973,720	2,530,410	
LX1851-40-6	KINDRED HEALTHCARE GENTIVA HEALTH SVC TLB +325 07/02/25		01/22/2020	Tax Free Exchange		3,414,442	3,473,605	
LX1851-40-6	KINDRED HEALTHCARE GENTIVA HEALTH SVC TLB +325 07/02/25		01/22/2020	Tax Free Exchange		5,204,399	5,260,005	
LX1852-30-5	FRONERI INC US FRONERI US INC 1L +225 01/30/27		01/30/2020	CREDIT SUISSE FIRST BOSTON		2,977,538	2,985,000	
LX1853-38-6	CENTURYLINK CENTURYLINK TLB +225 03/15/27		03/20/2020	EXCHANGE		3,172,645	3,960,000	
LX1853-82-4	REYNOLDS GROUP HOLDINGS REYNOLDS CONSUMER PROD 1L +175 01/30/27		03/20/2020	EXCHANGE		1,538,480	1,823,384	
LX1854-14-5	ACRISURE ACRISURE TLB +350 01/30/27		03/20/2020	EXCHANGE		1,505,828	1,922,342	
LX1854-19-4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 04/29/26		03/20/2020	EXCHANGE		2,354,652	2,970,000	
LX1854-19-4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 04/29/26		11/10/2020	BANK OF AMERICA		4,837,783	4,987,406	
LX1854-19-4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 04/29/26		11/12/2020	BANK OF AMERICA		2,895,189	2,992,443	
LX1854-55-8	STATION CASINOS LLC STATION CASINOS TLB +225 01/31/27		01/31/2020	J.P. MORGAN		2,966,873	2,970,610	
LX1854-55-8	STATION CASINOS LLC STATION CASINOS TLB +225 01/31/27		03/20/2020	EXCHANGE		1,204,335	1,732,856	
LX1854-56-6	TRANSDIGM TRANSDIGM TLE +225 05/30/25		02/06/2020	Tax Free Exchange		1,196,366	1,216,717	
LX1854-56-6	TRANSDIGM TRANSDIGM TLE +225 05/30/25		02/06/2020	Tax Free Exchange		5,961,591	6,124,284	
LX1854-57-4	TRANSDIGM TRANSDIGM TLG +225 08/22/24		02/06/2020	Tax Free Exchange		2,868,529	2,940,000	
LX1854-59-0	TRANSDIGM TRANSDIGM TLF +225 12/30/25		02/06/2020	Tax Free Exchange		4,781,595	4,900,126	
LX1855-37-3	UPC BROADBAND UPC BROADBAND TLB +225 05/01/28		03/20/2020	EXCHANGE		2,050,000	2,500,000	
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26		02/12/2020	Tax Free Exchange		3,199,494	3,211,101	
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26		02/12/2020	Tax Free Exchange		6,387,123	6,422,203	
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26		03/20/2020	EXCHANGE		1,499,685	1,931,490	
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26		11/02/2020	CREDIT SUISSE FIRST BOSTON		2,935,401	3,243,537	
LX1856-44-7	BLOCK COMMUNICATIONS INC BLOCK COMMUNICATIONS TLB +225 02/15/27		03/20/2020	EXCHANGE		2,917,950	2,977,500	
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350 04/08/26		02/12/2020	Tax Free Exchange		1,720,158	1,726,399	
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350 04/08/26		02/12/2020	Tax Free Exchange		3,433,937	3,452,797	
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350 04/08/26		03/20/2020	EXCHANGE		806,282	1,038,435	
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350 04/08/26		11/02/2020	CREDIT SUISSE FIRST BOSTON		1,578,172	1,743,837	
LX1857-97-3	MEREDITH CORP MEREDITH CORP TLB +250 01/31/25		02/19/2020	Tax Free Exchange		4,932,030	4,932,030	
LX1857-97-3	MEREDITH CORP MEREDITH CORP TLB +250 01/31/25		02/19/2020	Tax Free Exchange		2,725,662	2,747,415	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		04/28/2020	BARCLAYS		4,968,781	4,975,000	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		05/04/2020	BARCLAYS		2,434,641	2,487,500	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		05/13/2020	CITICORP SECURITIES		1,215,766	1,243,750	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		05/13/2020	BARCLAYS		2,437,750	2,487,500	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		05/18/2020	BARCLAYS		2,910,375	2,985,000	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		06/02/2020	BARCLAYS		2,958,881	2,985,000	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		08/06/2020	BARCLAYS		986,294	995,000	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		10/28/2020	BARCLAYS		9,962,469	9,974,937	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		10/30/2020	BARCLAYS		4,987,469	4,987,469	
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		06/24/2020	Tax Free Exchange		5,974,220	5,986,413	
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		06/24/2020	Tax Free Exchange		2,413,603	3,207,737	
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		06/24/2020	Tax Free Exchange		4,292,074	4,326,541	

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
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		11/02/2020	GOLDMAN SACHS		2,925,150	2,992,481	
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		11/18/2020	CITICORP SECURITIES		1,975,038	1,994,987	
LX1888-01-0	PG&E PG&E CORP TLB-EXIT +450 06/18/25		09/18/2020	J.P. MORGAN		4,968,781	4,975,000	
LX1888-01-0	PG&E PG&E CORP TLB-EXIT +450 06/18/25		10/28/2020	J.P. MORGAN		2,981,259	2,992,481	
LX1888-01-0	PG&E PG&E CORP TLB-EXIT +450 06/18/25		10/30/2020	J.P. MORGAN		2,981,259	2,992,481	
LX1888-01-0	PG&E PG&E CORP TLB-EXIT +450 06/18/25		11/02/2020	J.P. MORGAN		3,975,013	3,989,975	
LX1888-23-4	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +450 06/19/25		06/19/2020	CREDIT SUISSE FIRST BOSTON		4,900,219	4,987,500	
LX1888-23-4	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +450 06/19/25		11/06/2020	CREDIT SUISSE FIRST BOSTON		2,689,977	2,743,125	
LX1888-23-4	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +450 06/19/25		11/17/2020	CREDIT SUISSE FIRST BOSTON		2,227,542	2,244,375	
LX1888-77-0	PQ CORP PQ CORP TLB +300 02/07/27		09/22/2020	CITICORP SECURITIES		1,471,584	1,469,742	
LX1888-77-0	PQ CORP PQ CORP TLB +300 02/07/27		11/04/2020	CITICORP SECURITIES		1,686,752	1,693,101	
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425 01/31/25		06/25/2020	RBC CAPITAL MARKETS		4,776,000	4,975,000	
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425 01/31/25		06/25/2020	RBC CAPITAL MARKETS		2,865,600	2,985,000	
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425 01/31/25		10/30/2020	RBC CAPITAL MARKETS		1,975,038	1,994,987	
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425 01/31/25		11/12/2020	RBC CAPITAL MARKETS		3,989,975	3,989,975	
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425 01/31/25		11/17/2020	RBC CAPITAL MARKETS		1,997,481	1,994,987	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		06/26/2020	GOLDMAN SACHS		1,992,500	2,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		06/26/2020	GOLDMAN SACHS		4,981,250	5,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		06/26/2020	GOLDMAN SACHS		4,981,250	5,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		08/06/2020	GOLDMAN SACHS		1,007,500	1,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		10/28/2020	GOLDMAN SACHS		5,100,000	5,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		10/28/2020	GOLDMAN SACHS		5,100,000	5,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		10/29/2020	GOLDMAN SACHS		4,080,000	4,000,000	
LX1889-05-9	UNITED MILEAGE PLUS MILEAGE PLUS HOLDINGS TLB +525 06/25/27		11/02/2020	GOLDMAN SACHS		6,127,500	6,000,000	
LX1890-57-8	IHEARTCOMMUNICATIONS INC IHEART INCREMENTAL 1L +400 05/01/26		11/13/2020	BANK OF AMERICA		4,678,869	4,738,095	
LX1891-08-9	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB +325 07/23/27		08/06/2020	J.P. MORGAN		998,747	997,500	
LX1891-08-9	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB +325 07/23/27		10/29/2020	J.P. MORGAN		4,950,094	4,987,500	
LX1891-08-9	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB +325 07/23/27		10/30/2020	J.P. MORGAN		4,962,563	4,987,500	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		07/23/2020	JEFFERIES & COMPANY INC.		4,641,156	4,937,400	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		07/24/2020	JEFFERIES & COMPANY INC.		3,535,751	3,687,875	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		10/21/2020	JEFFERIES & COMPANY INC.		4,968,453	4,968,453	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		10/28/2020	JEFFERIES & COMPANY INC.		4,943,611	4,968,453	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		11/19/2020	JEFFERIES & COMPANY INC.		2,951,261	2,981,072	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		11/20/2020	JEFFERIES & COMPANY INC.		1,987,381	1,987,381	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		11/20/2020	JEFFERIES & COMPANY INC.		2,871,007	2,871,007	
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375 07/28/27		09/18/2020	CREDIT SUISSE FIRST BOSTON		4,910,551	4,898,305	
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375 07/28/27		10/28/2020	CREDIT SUISSE FIRST BOSTON		7,788,305	7,837,288	
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375 07/28/27		11/02/2020	CREDIT SUISSE FIRST BOSTON		1,949,525	1,959,322	
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375 07/28/27		11/09/2020	CREDIT SUISSE FIRST BOSTON		1,964,220	1,959,322	
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375 07/28/27		11/10/2020	CREDIT SUISSE FIRST BOSTON		2,946,331	2,938,983	
LX1898-47-2	NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400 10/22/26		09/15/2020	J.P. MORGAN		2,487,516	2,493,750	
LX1898-47-2	NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400 10/22/26		11/04/2020	J.P. MORGAN		2,992,500	2,992,500	
LX1898-47-2	NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400 10/22/26		11/05/2020	J.P. MORGAN		1,995,000	1,995,000	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		10/01/2020	Tax Free Exchange		2,240,732	2,958,553	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		10/30/2020	J.P. MORGAN		2,947,500	2,992,500	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		11/02/2020	J.P. MORGAN		3,912,033	3,971,607	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		11/04/2020	J.P. MORGAN		2,962,500	3,000,000	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		11/09/2020	J.P. MORGAN		3,986,000	4,000,000	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		11/17/2020	J.P. MORGAN		992,500	1,000,000	
LX1898-91-0	REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325 02/16/26		09/17/2020	CREDIT SUISSE FIRST BOSTON		1,496,250	1,500,000	
LX1899-07-4	GCI HOLDINGS GCI HOLDINGS TLB +275 09/24/25		09/24/2020	CREDIT AGRICOLE SECURITIES		2,481,281	2,493,750	
LX1899-34-8	DELTA AIRLINES SKYMILES DELTA AIR SKYMILES TLB +375 09/16/27		09/18/2020	BARCLAYS		5,081,250	5,000,000	
LX1899-34-8	DELTA AIRLINES SKYMILES DELTA AIR SKYMILES TLB +375 09/16/27		11/03/2020	BARCLAYS		9,987,500	10,000,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		10/02/2020	Tax Free Exchange		2,591,689	2,977,099	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		10/02/2020	Tax Free Exchange		4,025,530	4,097,907	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		10/29/2020	MORGAN STANLEY		4,873,750	5,000,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		10/30/2020	MORGAN STANLEY		2,921,250	3,000,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		11/02/2020	MORGAN STANLEY		1,945,000	2,000,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		12/11/2020	KKR Capital Markets		4,975,000	5,000,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +475 10/02/25		12/11/2020	KKR Capital Markets		4,975,000	5,000,000	
LX1899-66-0	UNIVERSAL HOSPITAL SERVICES AGILITI INCREMENTAL 1LTL +300 01/04/26		09/23/2020	J.P. MORGAN		990,000	1,000,000	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		09/18/2020	J.P. MORGAN		1,473,806	1,496,250	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		09/18/2020	J.P. MORGAN		2,947,613	2,992,500	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		09/18/2020	J.P. MORGAN		1,496,250	1,496,250	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		09/18/2020	J.P. MORGAN		1,995,000	1,995,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		09/18/2020	J.P. MORGAN		2,947,613	2,992,500	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		10/30/2020	WELLS FARGO SECURITIES LLC		4,956,328	4,987,500	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		11/02/2020	WELLS FARGO SECURITIES LLC		4,962,563	4,987,500	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		11/09/2020	WELLS FARGO SECURITIES LLC		2,004,975	1,995,000	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		11/09/2020	GOLDMAN SACHS		2,004,975	1,995,000	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 09/25/27		09/25/2020	JEFFERIES & COMPANY INC.		497,500	500,000	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 09/25/27		09/25/2020	JEFFERIES & COMPANY INC.		1,990,000	2,000,000	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 09/25/27		09/25/2020	JEFFERIES & COMPANY INC.		995,000	1,000,000	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 09/25/27		11/03/2020	JEFFERIES & COMPANY INC.		3,473,750	3,500,000	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 09/25/27		11/03/2020	JEFFERIES & COMPANY INC.		3,473,750	3,500,000	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 09/25/27		11/17/2020	JEFFERIES & COMPANY INC.		3,516,050	3,520,451	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/01/2020	UBS WARBURG CONVERTIBLES		1,240,625	1,250,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/05/2020	UBS WARBURG CONVERTIBLES		750,938	750,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/06/2020	UBS WARBURG CONVERTIBLES		600,750	600,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/20/2020	UBS WARBURG CONVERTIBLES		2,992,500	3,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/21/2020	UBS WARBURG CONVERTIBLES		1,995,000	2,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/23/2020	UBS WARBURG CONVERTIBLES		4,023,909	4,028,945	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/23/2020	UBS WARBURG CONVERTIBLES		3,995,000	4,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/26/2020	UBS WARBURG CONVERTIBLES		997,500	1,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/26/2020	UBS WARBURG CONVERTIBLES		997,500	1,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		10/28/2020	UBS WARBURG CONVERTIBLES		4,975,000	5,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		11/02/2020	UBS WARBURG CONVERTIBLES		4,975,000	5,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		11/10/2020	UBS WARBURG CONVERTIBLES		3,015,000	3,000,000	
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 09/30/27		11/16/2020	UBS WARBURG CONVERTIBLES		2,005,000	2,000,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/08/2020	GOLDMAN SACHS		955,000	1,000,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/08/2020	GOLDMAN SACHS		1,432,500	1,500,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/08/2020	GOLDMAN SACHS		6,207,500	6,500,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/08/2020	GOLDMAN SACHS		6,207,500	6,500,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/28/2020	GOLDMAN SACHS		4,840,000	5,000,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/29/2020	GOLDMAN SACHS		3,403,750	3,500,000	
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +500 10/08/27		10/30/2020	GOLDMAN SACHS		1,453,125	1,500,000	
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400 10/08/27		10/08/2020	DEUTSCHE BANK		1,485,000	1,500,000	
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400 10/08/27		10/08/2020	DEUTSCHE BANK		2,496,875	2,500,000	
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400 10/08/27		10/08/2020	DEUTSCHE BANK		4,950,000	5,000,000	
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400 10/08/27		10/29/2020	DEUTSCHE BANK		4,937,500	5,000,000	
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400 10/08/27		10/30/2020	DEUTSCHE BANK		4,937,500	5,000,000	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/20/27		10/21/2020	BANK OF AMERICA		2,500,000	2,500,000	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/20/27		10/21/2020	BANK OF AMERICA		1,997,500	2,000,000	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/20/27		10/21/2020	BANK OF AMERICA		1,997,500	2,000,000	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/20/27		10/21/2020	BANK OF AMERICA		2,500,000	2,500,000	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/20/27		11/02/2020	BANK OF AMERICA		4,962,500	5,000,000	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/20/27		11/17/2020	BANK OF AMERICA		5,006,250	5,000,000	
LX1905-24-4	ACADEMY LTD ACADEMY LTD 1L TL +500 11/06/27		12/07/2020	CREDIT SUISSE FIRST BOSTON		991,250	1,000,000	
LX1908-28-9	CP ATLAS BUYER INC AMERICAN BATH TLB1 +450 11/19/27		11/20/2020	CREDIT SUISSE FIRST BOSTON		2,970,000	3,000,000	
LX1908-28-9	CP ATLAS BUYER INC AMERICAN BATH TLB1 +450 11/19/27		11/23/2020	CREDIT SUISSE FIRST BOSTON		4,505,625	4,500,000	
LX1908-29-7	CP ATLAS BUYER INC AMERICAN BATH TLB2 STRIP +450 11/20/27		11/20/2020	CREDIT SUISSE FIRST BOSTON		990,000	1,000,000	
LX1908-29-7	CP ATLAS BUYER INC AMERICAN BATH TLB2 STRIP +450 11/20/27		11/23/2020	CREDIT SUISSE FIRST BOSTON		1,501,875	1,500,000	
LX1911-92-9	CALPINE CORP CALPINE CORP TLB5 REFI +250 12/02/27		12/16/2020	Tax Free Exchange		560,895	651,033	
LX1911-92-9	CALPINE CORP CALPINE CORP TLB5 REFI +250 12/02/27		12/16/2020	Tax Free Exchange		3,263,708	3,263,708	
LX1911-92-9	CALPINE CORP CALPINE CORP TLB5 REFI +250 12/02/27		12/16/2020	Tax Free Exchange		4,370,206	4,370,206	
LX1912-15-8	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB 1L +400 12/15/27		12/15/2020	RBC CAPITAL MARKETS		3,482,500	3,500,000	
LX1912-15-8	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB 1L +400 12/15/27		12/15/2020	RBC CAPITAL MARKETS		2,985,000	3,000,000	
LX1912-15-8	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB 1L +400 12/15/27		12/18/2020	RBC CAPITAL MARKETS		2,506,250	2,500,000	
LX1912-15-8	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB 1L +400 12/15/27		12/18/2020	RBC CAPITAL MARKETS		2,506,250	2,500,000	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		990,000	1,000,000	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		1,980,000	2,000,000	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		4,933,636	4,909,091	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		4,111,364	4,090,909	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		1,980,000	2,000,000	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		4,933,636	4,909,091	
LX1912-33-1	US LBM US LBM TLB +375 12/08/27		12/09/2020	BARCLAYS		1,980,000	2,000,000	
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		220,000	222,222	
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		1,096,364	1,090,909	
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		440,000	444,444	
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		913,636	909,091	

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
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		440,000	444,444	
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		1,096,364	1,090,909	
LX1912-34-9	US LBM US LBM DELAY DRAW +375 12/08/27		12/09/2020	BARCLAYS		440,000	444,444	
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25		12/01/2020	DIRECT - 1		870,302	1,036,074	
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25		12/01/2020	DIRECT - 1		347,943	414,218	
LX1913-28-9	ACCENTCARE ACCENTCARE INCREMENTA TLB +500 06/20/26		12/08/2020	J.P. MORGAN		1,990,000	2,000,000	
LX1913-28-9	ACCENTCARE ACCENTCARE INCREMENTA TLB +500 06/20/26		12/08/2020	J.P. MORGAN		1,990,000	2,000,000	
LX1914-05-5	EW SCRIPPS EW SCRIPPS TLB3 +300 12/15/27		12/15/2020	MORGAN STANLEY		2,992,500	3,000,000	
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/14/25	A	08/06/2020	DEUTSCHE BANK		928,679	998,579	
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/14/25	A	10/29/2020	DEUTSCHE BANK		4,755,734	4,992,897	
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/14/25	A	11/03/2020	DEUTSCHE BANK		4,755,734	4,992,897	
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/14/25	A	11/10/2020	DEUTSCHE BANK		2,898,377	2,995,738	
LX1740-18-7	STARS GROUP HOLDINGS BV STARS GROUP TLB +350 07/10/25		03/20/2020	EXCHANGE		811,600	980,193	
LX1817-51-4	WESTJET AIRLINES WESTJET AIRLINES 1L TL +300 08/07/26	A	03/11/2020	BARCLAYS		3,533,233	3,960,000	
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275 11/21/26	A	03/20/2020	EXCHANGE		1,301,810	1,627,262	
LX1832-31-5	SPRINGER NATURE SPRINGER NATURE TL-B16 +350 08/24/24	D	03/20/2020	EXCHANGE		2,436,410	2,954,066	
LX1852-19-8	ZIGGO ZIGGO TLI +250 04/15/28	D	03/20/2020	EXCHANGE		1,591,260	2,000,000	
LX1854-37-6	BANIJAY GROUP US HOLDING BANIJAY GROUP US HLDG TLB +375 02/04/25	D	03/20/2020	EXCHANGE		1,655,850	1,995,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,043,098,227	1,099,037,272	
8399997. Total - Bonds - Part 3						14,067,283,671	13,301,693,236	60,286,236
8399998. Total - Bonds - Part 5						4,587,524,754	4,329,725,687	17,130,908
8399999. Total - Bonds						18,654,808,425	17,631,418,923	77,417,144
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
001914-20-9	MEN'S WEARHOUSE LLC COMMON STOCK		12/01/2020	DIRECT - 1	19,692.000	73,846		
001914-20-9	MEN'S WEARHOUSE LLC COMMON STOCK		12/01/2020	DIRECT - 1	7,873.000	29,523		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						103,369	XXX	
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/16/2020	DIRECT - 1	71,505.000	7,150,500		
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/21/2020	DIRECT - 1	45,000.000	4,500,000		
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/23/2020	DIRECT - 1	67,500.000	6,750,000		
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/28/2020	DIRECT - 1	4,500.000	450,000		
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/28/2020	DIRECT - 1	1,845.000	184,500		
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/29/2020	DIRECT - 1	34,650.000	3,465,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						22,500,000	XXX	
40137*-10-2	GUARDIAN SUBS-GIAC COMMON STOCK		12/31/2020	Capital Contribution	0.000	100,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						100,000,000	XXX	
9799997. Total - Common Stocks - Part 3						122,603,369	XXX	
9799998. Total - Common Stocks - Part 5						390,147,134	XXX	
9799999. Total - Common Stocks						512,750,503	XXX	
9899999. Total - Preferred and Common Stocks						512,750,503	XXX	
9999999 - Totals						19,167,558,928	XXX	77,417,144

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
36207E-NA-8	GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1 6.000% 12/15/33		12/01/2020	Paydown		168,108	168,108	176,382	173,577		(5,469)		(5,469)		168,108				6,952	12/15/2033
61772*-AC-2	AGENCY FOR INTERNATIONAL DEVEL 6MO SLIBR FLAT RSTWKLY, CALLAB 3.410% 11/01/21		11/01/2020	Redemption 100.0000		750,000	750,000	733,660	748,475		1,525		1,525		750,000				9,313	11/01/2021
912803-EV-1	STRIP PRINC STRIPS 0.000% 11/15/46		01/22/2020	Various		159,927,761	296,300,000	114,686,167	119,520,987		183,875		183,875		119,704,862		40,222,899	40,222,899		11/15/2046
912803-EW-9	STRIP PRINC STRIPS 0.000% 02/15/47		02/24/2020	Various		144,704,024	250,000,000	96,031,800	99,894,253		356,983		356,983		100,251,236		44,452,788	44,452,788		02/15/2047
912803-EY-5	STRIP PRINC STRIPS 0.000% 05/15/47		06/03/2020	Various		80,319,200	140,000,000	53,356,888	55,602,876		240,666		240,666		55,843,543		24,475,657	24,475,657		05/15/2047
912803-EZ-2	STRIP PRINC STRIPS 0.000% 08/15/47		01/09/2020	Various		62,694,000	120,000,000	47,317,360	50,102,082		39,622		39,622		50,141,703		12,552,297	12,552,297		08/15/2047
912803-FA-6	STRIP PRINC STRIPS 0.000% 11/15/47		01/28/2020	Various		62,627,156	113,140,000	57,084,360	57,756,526		107,053		107,053		57,863,579		4,763,577	4,763,577		11/15/2047
912803-FD-0	STRIP PRINC STRIPS 0.000% 05/15/48		01/09/2020	BANK OF AMERICA		30,816,000	60,000,000	24,482,400	25,168,601		19,274		19,274		25,187,875		5,628,125	5,628,125		05/15/2048
912803-FE-8	STRIP PRINC STRIPS 0.000% 08/15/48		09/14/2020	Various		87,993,800	133,000,000	56,502,220	57,726,593		830,911		830,911		58,557,504		29,436,296	29,436,296		08/15/2048
912803-FG-3	STRIP PRINC STRIPS 0.000% 02/15/49		09/02/2020	Various		125,746,850	185,000,000	94,697,500	95,043,348		1,381,106		1,381,106		96,424,454		29,322,396	29,322,396		02/15/2049
912810-QX-9	US TREASURY N/B 2.75 % Due 08/15/2042 2.750% 08/15/42		03/04/2020	Various		6,896,484	6,000,000	5,936,836	5,941,527		176		176		5,941,703		954,781	954,781	80,282	08/15/2042
912810-RT-7	US TREASURY N/B 2 1/4% Due 8/15/2046 FA15 2.250% 08/15/46		06/22/2020	Various		13,231,086	11,100,000	9,498,344	9,600,554		15,065		15,065		9,615,619		3,615,467	3,615,467	195,033	08/15/2046
912810-SE-9	US TREASURY N/B BONDS 3.375% 11/15/48		06/18/2020	Various		18,202,178	12,540,000	13,639,045	13,622,300		(11,319)		(11,319)		13,610,980		4,591,198	4,591,198	253,031	11/15/2048
912810-SF-6	US TREASURY N/B BONDS 3.000% 02/15/49		06/22/2020	Various		32,719,699	24,000,000	26,005,313	25,979,605		(21,843)		(21,843)		25,957,762		6,761,937	6,761,937	613,731	02/15/2049
912810-SH-2	US TREASURY N/B BONDS 2.875% 05/15/49		06/18/2020	Various		74,042,770	53,500,000	61,570,179	61,509,845		(60,945)		(60,945)		61,448,901		12,593,869	12,593,869	666,976	05/15/2049
912810-SJ-8	US TREASURY N/B BONDS 2.250% 08/15/49		06/17/2020	Various		162,370,176	131,000,000	128,806,078	128,815,237		14,933		14,933		128,830,169		33,540,006	33,540,006	2,172,177	08/15/2049
912810-SK-5	US TREASURY N/B BONDS 2.375% 11/15/49		03/24/2020	Various		157,588,047	132,000,000	133,475,469	133,473,759		(6,972)		(6,972)		133,466,787		24,121,260	24,121,260	1,105,093	11/15/2049
912828-2V-1	US GOVERNMENT TREAS BILL NOTES 1.375% 09/15/20		09/15/2020	Maturity		7,645,000	7,645,000	7,588,263	7,631,134		13,866		13,866		7,645,000				105,119	09/15/2020
912828-4C-1	US GOVERNMENT TREAS BILL NOTES 2.250% 03/31/20		03/31/2020	Maturity		4,000,000	4,000,000	3,989,531	3,998,733		1,267		1,267		4,000,000				45,246	03/31/2020
912828-6T-2	US GOVERNMENT TREAS BILL NOTES 2.375% 05/15/29		01/29/2020	HSBC SECURITIES INC.		6,391,406	6,000,000	6,399,844	6,384,866		(3,068)		(3,068)		6,381,797		9,609	9,609	29,753	05/15/2029
912828-6Y-1	US GOVERNMENT TREAS BILL NOTES 1.750% 06/15/22		08/20/2020	NATWEST MARKETS		720,371	700,000	698,496	698,761		317		317		699,078		21,293	21,293	8,367	06/15/2022
912828-6Z-8	US GOVERNMENT TREAS BILL NOTES 1.750% 06/30/24		10/30/2020	RBC CAPITAL MARKETS		632,742	600,000	602,203	602,130		(384)		(384)		601,746		30,997	30,997	8,817	06/30/2024
912828-7F-1	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/21		08/17/2020	Various		20,306,563	20,000,000	20,089,844	20,073,226		(29,003)		(29,003)		20,044,223		262,339	262,339	366,644	07/31/2021
912828-L6-5	US GOVERNMENT TREAS BILL 1 3/8% Due 9/30/2020 MS31 1.375% 09/30/20		09/30/2020	Maturity		2,000,000	2,000,000	1,999,766	1,999,964		36		36		2,000,000				27,500	09/30/2020
912828-M9-8	US GOVERNMENT TREAS BILL 1 5/8% Due 11/30/2020 MN31 1.625% 11/30/20		11/30/2020	Maturity		250,000	250,000	254,619	250,950		(950)		(950)		250,000				4,063	11/30/2020
912828-N4-8	US GOVERNMENT TREAS BILL 1 3/4% Due 12/31/2020 JD31 1.750% 12/31/20		12/31/2020	Maturity		650,000	650,000	658,811	651,835		(1,835)		(1,835)		650,000				11,375	12/31/2020
912828-TY-6	US GOVERNMENT TREAS BILL NOTES 1.625% 11/15/22		02/13/2020	GOLDMAN SACHS		6,737,949	6,700,000	6,689,531	6,689,978		408		408		6,690,386		47,564	47,564	27,219	11/15/2022
912828-W7-1	US GOVERNMENT TREAS BILL NOTES 2.125% 03/31/24		10/30/2020	RBC CAPITAL MARKETS		798,223	750,000	773,936	772,278		(4,254)		(4,254)		768,025		30,198	30,198	17,382	03/31/2024
912828-XT-2	US GOVERNMENT TREAS BILL 2.000% 05/31/24		10/30/2020	NOMURA SECURITIES INTERNATIONA		90,310,547	85,000,000	85,328,125	85,293,368		(53,733)		(53,733)		85,239,635		5,070,912	5,070,912	1,569,945	05/31/2024
912828-Y8-7	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/24		10/30/2020	Various		8,635,236	8,175,000	8,179,775	8,179,725		(938)		(938)		8,178,788		456,449	456,449	178,521	07/31/2024
912828-Y9-5	US GOVERNMENT TREAS BILL NOTES 1.875% 07/31/26		05/08/2020	J.P. MORGAN		1,738,648	1,600,000	1,642,875	1,640,887		(2,145)		(2,145)		1,638,741		99,907	99,907	23,324	07/31/2026
912828-YB-0	US GOVERNMENT TREAS BILL NOTES 1.625% 08/15/29		01/29/2020	Various		28,293,465	28,480,000	28,431,230	28,432,224		396		396		28,432,620		(139,156)	(139,156)	201,631	08/15/2029
912828-YE-4	US GOVERNMENT TREAS BILL NOTES 1.250% 08/31/24		11/02/2020	Various		31,122,422	30,000,000	29,496,094	29,526,626		82,450		82,450		29,609,076		1,513,346	1,513,346	440,884	08/31/2024
912828-YS-3	US GOVERNMENT TREAS BILL NOTES 1.750% 11/15/29		02/24/2020	J.P. MORGAN		13,580,508	13,500,000	13,390,195	13,390,789		619		619		13,391,409		189,099	189,099	44,856	11/15/2029
912828-YT-1	US GOVERNMENT TREAS BILL NOTES 1.500% 11/30/21		11/19/2020	Various		66,103,125	65,000,000	64,830,273	64,834,506		55,797		55,797		64,890,304		1,212,821	1,212,821	721,311	11/30/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
0599999. Subtotal - Bonds - U.S. Governments						1,510,713,544	1,949,548,108	1,205,043,412	1,221,732,125		3,143,487		3,143,487		1,224,875,613		285,837,931	285,837,931	8,934,545	XXX
13063B-JB-9	CALIFORNIA ST BUILD AMERICA 7.7% Due 11/1/2030 MN1 7.700% 11/01/30		09/14/2020	Tax Free Exchange		35,511,119	35,500,000	36,111,505	35,569,994		(58,875)		(58,875)		35,511,119				2,376,626	11/01/2030
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						35,511,119	35,500,000	36,111,505	35,569,994		(58,875)		(58,875)		35,511,119				2,376,626	XXX
234667-JL-8	DALLAS CNTY TEX HOSP DIST BUILD AMERICA BONDS-SER C 5.621% 08/15/44		10/06/2020	RAYMOND JAMES		10,534,500	7,500,000	7,500,000	7,500,000						7,500,000		3,034,500	3,034,500	483,640	08/15/2044
597851-4V-3	MIDLOTHIAN TX INDEP SCH DIST SCHOOL DISTRICT 5.000% 02/15/43		03/20/2020	BOSC INC		10,886,100	10,000,000	11,322,700	11,084,696		(31,316)		(31,316)		11,053,380		(167,280)	(167,280)	304,167	02/15/2043
643154-EZ-6	NEW CANEY TX INDEP SCH DIST SCHOOL DISTRICT 4.000% 02/15/51		03/20/2020	BOSC INC		1,985,000	2,000,000	2,197,440	2,190,569		(3,983)		(3,983)		2,186,586		(201,586)	(201,586)	48,667	02/15/2051
736688-FN-7	PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1 4.810% 06/01/27		06/01/2020	Call 100.0000		745,000	745,000	745,000	745,000						745,000				17,917	06/01/2027
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,150,600	20,245,000	21,765,140	21,520,265		(35,299)		(35,299)		21,484,966		2,665,634	2,665,634	854,391	XXX
041806-RS-1	ARLINGTON TX HGR EDU FIN CORPE EDUCATION 4.000% 08/15/48		03/16/2020	RBC CAPITAL MARKETS		10,932,400	10,000,000	9,811,600	9,815,019		733		733		9,815,752		1,116,648	1,116,648	236,667	08/15/2048
045142-DK-9	ASHWAUBENON WI CMNTY DEV AUTHL GENERAL 3.000% 06/01/44		03/25/2020	INTL FCSTONE INC		901,797	950,000	917,501	917,948		196		196		918,144		(16,347)	(16,347)	8,783	06/01/2044
072024-NT-5	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS-SER S1 6.793% 04/01/30		04/01/2020	Call 100.0000		725,000	725,000	727,965	726,278		48		48		726,326		(1,326)	(1,326)	24,625	04/01/2030
11506K-FK-2	BROWARD CNTY FL PORT FACS REVE TRANSPORTATION 4.000% 09/01/49		05/04/2020	JANNEY MONTGOMERY/SCOTT		9,990,000	10,000,000	10,979,300	10,956,537		(30,087)		(30,087)		10,926,449		(936,449)	(936,449)	244,444	09/01/2049
235036-F7-0	DALLAS FORT WORTH TEX INTL ARP 5% Due 11/1/2038 MN1 5.000% 11/01/38		06/19/2020	MERRILL LYNCH - RS TRADES - MU		10,187,950	10,000,000	10,512,100	10,460,836		(6,304)		(6,304)		10,454,531		(266,581)	(266,581)	254,861	11/01/2038
31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1 7.500% 02/01/32		12/01/2020	Paydown		4,760	4,760	4,984	4,942		(182)		(182)		4,760				245	02/01/2032
31287Q-7G-0	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1 6.500% 04/01/32		12/01/2020	Paydown		47,337	47,337	49,253	48,295		(959)		(959)		47,337				2,929	04/01/2032
31287U-AX-0	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32		12/01/2020	Paydown		10,027	10,027	10,503	10,283		(256)		(256)		10,027				377	06/01/2032
31287U-JM-5	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32		12/01/2020	Paydown		45,284	45,284	47,435	46,357		(1,074)		(1,074)		45,284				2,472	06/01/2032
31287U-JN-3	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32		12/01/2020	Paydown		4,804	4,804	5,032	4,918		(114)		(114)		4,804				200	06/01/2032
31288D-CE-7	FREDDIE MAC 7 1/2% Due 12/1/2032 Mo-1 7.500% 12/01/32		12/01/2020	Paydown		245	245	256	251		(6)		(6)		245				10	12/01/2032
31288J-ZU-3	FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1 6.500% 04/01/33		12/01/2020	Paydown		6,412	6,412	6,700	6,647		(235)		(235)		6,412				228	04/01/2033
3128M6-RR-1	FREDDIE MAC 7% Due 9/1/2038 Mo-1 7.000% 09/01/38		12/01/2020	Paydown		34,352	34,352	35,786	35,694		(1,342)		(1,342)		34,352				1,802	09/01/2038
31292G-GS-9	FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1 7.500% 02/01/23		12/01/2020	Paydown		48	48	51	49		(1)		(1)		48				2	02/01/2023
31292H-PJ-7	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1 7.500% 01/01/32		12/01/2020	Paydown		374	374	391	389		(15)		(15)		374				15	01/01/2032
31292K-6A-0	FREDDIE MAC 4% Due 12/1/2040 Mo-1 4.000% 12/01/40		12/01/2020	Paydown		485,200	485,200	486,375	486,184		(984)		(984)		485,200				11,949	12/01/2040
312943-WG-4	FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40		12/01/2020	Paydown		153,899	153,899	154,272	154,200		(301)		(301)		153,899				3,508	11/01/2040
31296R-H8-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1 6.500% 12/01/33		12/01/2020	Paydown		7,169	7,169	7,402	7,294		(125)		(125)		7,169				255	12/01/2033
31296S-YF-7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1 6.500% 01/01/34		12/01/2020	Paydown		1,865	1,865	1,925	1,897		(33)		(33)		1,865				66	01/01/2034
31298M-7F-8	FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1 7.500% 05/01/31		12/01/2020	Paydown		914	914	957	935		(20)		(20)		914				38	05/01/2031
313637-FB-1	FANNIE MAE 6.64% Due 3/1/2028 Mo-1 6.640% 03/01/28		12/01/2020	Paydown		1,167	1,167	1,167	1,167						1,167				42	03/01/2028
3136AO-SE-8	FANNIE MAE SERIES 201180 CLASS HE 3.500% 08/25/26		12/01/2020	Paydown		179,340	179,340	182,702	181,548		(2,209)		(2,209)		179,340				5,825	08/25/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371G-2Y-5	FANNIE MAE 7% Due 8/1/2028 Mo-1 7.000% 08/01/28		12/01/2020	Paydown		26,472	26,472	27,966	27,300		(828)		(828)		26,472				964	08/01/2028
31371G-4T-4	FANNIE MAE 7% Due 9/1/2028 Mo-1 7.000% 09/01/28		12/01/2020	Paydown		1,917	1,917	2,025	1,985		(68)		(68)		1,917				75	09/01/2028
31371H-BY-3	FANNIE MAE 7% Due 10/1/2028 Mo-1 7.000% 10/01/28		12/01/2020	Paydown		33,512	33,512	35,402	34,812		(1,300)		(1,300)		33,512				1,297	10/01/2028
31371H-D9-6	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28		12/01/2020	Paydown		7,346	7,346	7,761	7,596		(249)		(249)		7,346				166	12/01/2028
31371H-F2-9	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28		12/01/2020	Paydown		1,098	1,098	1,160	1,128		(30)		(30)		1,098				42	12/01/2028
31371H-HL-5	FANNIE MAE 7% Due 2/1/2029 Mo-1 7.000% 02/01/29		12/01/2020	Paydown		488	488	516	504		(15)		(15)		488				14	02/01/2029
31371H-KX-5	FANNIE MAE 7% Due 3/1/2029 Mo-1 7.000% 03/01/29		12/01/2020	Paydown		5,129	5,129	5,418	5,355		(226)		(226)		5,129				195	03/01/2029
31371H-PB-8	FANNIE MAE 7% Due 5/1/2029 Mo-1 7.000% 05/01/29		12/01/2020	Paydown		1,430	1,430	1,510	1,482		(52)		(52)		1,430				39	05/01/2029
31371H-YB-8	FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1 7.500% 10/01/29		12/01/2020	Paydown		1,531	1,531	1,614	1,581		(50)		(50)		1,531				60	10/01/2029
31371K-BU-4	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1 7.500% 09/01/31		12/01/2020	Paydown		1,340	1,340	1,412	1,384		(45)		(45)		1,340				41	09/01/2031
31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1 7.500% 04/01/32		12/01/2020	Paydown		3,380	3,380	3,619	3,568		(188)		(188)		3,380				157	04/01/2032
31371K-P8-8	FANNIE MAE 7% Due 6/1/2032 Mo-1 7.000% 06/01/32		12/01/2020	Paydown		19,245	19,245	20,051	19,743		(498)		(498)		19,245				800	06/01/2032
31371K-R4-5	FANNIE MAE 7% Due 8/1/2032 Mo-1 7.000% 08/01/32		12/01/2020	Paydown		7,773	7,773	8,113	8,016		(243)		(243)		7,773				246	08/01/2032
3137B1-U7-5	FHMS KS01 2.522% Due 1/25/2023 Mo-1 2.522% 01/25/23		10/02/2020	J.P. MORGAN		11,120,839	10,784,661	11,099,202	10,892,260		(43,159)		(43,159)		10,849,101		271,738	271,738	231,191	01/25/2023
3137B1-U7-5	FHMS KS01 2.522% Due 1/25/2023 Mo-1 2.522% 01/25/23		10/01/2020	Paydown		313,970	313,970	323,127	317,103		(3,133)		(3,133)		313,970				3,651	01/25/2023
3137BT-UN-9	FHMS K061 3.439% 11/25/26		10/02/2020	BARCLAYS		5,724,414	5,000,000	5,149,685	5,106,712		(11,914)		(11,914)		5,094,797		629,617	629,617	146,158	11/25/2026
3137F2-LJ-3	FHLMC MULTIFAMILY STRUCTURED P SERIES K066 CLASS A2 3.117% 06/25/27		02/13/2020	BARCLAYS		447,357	415,000	404,972	405,980		133		133		406,114		41,243	41,243	2,803	06/25/2027
3137FH-Q2-2	FHLMC MULTIFAMILY STRUCTURED P SERIES KC02 CLASS A2 3.370% 07/25/25		10/02/2020	CREDIT SUISSE FIRST BOSTON		14,497,602	13,449,000	13,245,570	13,275,358		18,774		18,774		13,294,132		1,203,470	1,203,470	385,247	07/25/2025
3137FL-2M-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K 1510 CLASS A3 3.794% 01/25/34		10/02/2020	CREDIT SUISSE FIRST BOSTON		16,799,529	13,525,000	13,930,750	13,910,590		(16,458)		(16,458)		13,894,132		2,905,397	2,905,397	436,168	01/25/2034
31384W-K5-8	FANNIE MAE 8% Due 5/1/2031 Mo-1 8.000% 05/01/31		12/01/2020	Paydown		5,780	5,780	5,783	5,780						5,780				203	05/01/2031
31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1 7.500% 11/01/31		12/01/2020	Paydown		198	198	209	206		(8)		(8)		198				8	11/01/2031
31387X-2G-9	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31		12/01/2020	Paydown		3,051	3,051	3,052	3,051						3,051				134	09/01/2031
31387X-GX-7	FANNIE MAE 8% Due 8/1/2031 Mo-1 8.000% 08/01/31		12/01/2020	Paydown		57,340	57,340	57,370	57,340						57,340				2,604	08/01/2031
31388J-W9-2	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31		12/01/2020	Paydown		2,837	2,837	2,838	2,837						2,837				125	09/01/2031
31388Q-VX-4	FANNIE MAE 7% Due 7/1/2029 Mo-1 7.000% 07/01/29		12/01/2020	Paydown		2,259	2,259	2,386	2,322		(63)		(63)		2,259				87	07/01/2029
3138A1-J3-6	FANNIE MAE 4% Due 12/1/2040 Mo-1 4.000% 12/01/40		12/01/2020	Paydown		500,260	500,260	533,363	528,098		(27,838)		(27,838)		500,260				13,912	12/01/2040
3138E6-VW-3	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1 3.500% 02/01/42		12/01/2020	Paydown		288,172	288,172	292,630	292,168		(3,996)		(3,996)		288,172				6,326	02/01/2042
3138E9-D9-8	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42		12/01/2020	Paydown		30,343	30,343	30,813	30,775		(431)		(431)		30,343				579	07/01/2042
3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1 3.500% 08/01/42		12/01/2020	Paydown		233,164	233,164	236,771	236,472		(3,308)		(3,308)		233,164				5,181	08/01/2042

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
3138EP-AM-6	FANNIE MAE 4 1/2% Due 11/1/2044 Mo-1 4.500% 11/01/44		11/02/2020	CITICORP SECURITIES		2,992,183	2,682,632	2,892,749	2,881,905		6,575		6,575		2,888,480		103,703	103,703	111,329	11/01/2044
3138EP-AM-6	FANNIE MAE 4 1/2% Due 11/1/2044 Mo-1 4.500% 11/01/44		11/01/2020	Paydown		1,007,863	1,007,863	1,086,803	1,082,729		(74,867)		(74,867)		1,007,863				25,039	11/01/2044
3138LU-VL-6	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42		12/01/2020	Paydown		82,908	82,908	84,190	83,924		(1,016)		(1,016)		82,908				1,259	07/01/2042
3138LW-DV-0	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42		12/01/2020	Paydown		18,892	18,892	19,184	19,160		(268)		(268)		18,892				407	07/01/2042
3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1 4.000% 08/01/42		12/01/2020	Paydown		99,604	99,604	106,195	105,864		(6,259)		(6,259)		99,604				1,994	08/01/2042
3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42		12/01/2020	Paydown		113,089	113,089	114,839	114,729		(1,640)		(1,640)		113,089				1,297	11/01/2042
3138MJ-7G-8	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42		11/03/2020	CITICORP SECURITIES		1,592,824	1,462,774	1,485,401	1,480,673		(576)		(576)		1,480,097		112,726	112,726	47,357	11/01/2042
3138MJ-7G-8	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42		11/01/2020	Paydown		40,564	40,564	41,191	41,060		(496)		(496)		40,564				730	11/01/2042
3138ML-B4-5	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1 3.500% 12/01/42		12/01/2020	Paydown		96,781	96,781	98,278	98,116		(1,334)		(1,334)		96,781				2,010	12/01/2042
3138W6-GB-6	FANNIE MAE 3% Due 5/1/2043 Mo-1 3.000% 05/01/43		11/02/2020	MIZUHO SECURITIES		2,761,412	2,592,115	2,524,564	2,529,456		(1,990)		(1,990)		2,527,466		233,946	233,946	71,715	05/01/2043
3138W6-GB-6	FANNIE MAE 3% Due 5/1/2043 Mo-1 3.000% 05/01/43		11/01/2020	Paydown		713,675	713,675	695,077	696,424		17,252		17,252		713,675				12,854	05/01/2043
3138W7-5S-9	FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43		12/01/2020	Paydown		215,175	215,175	209,598	209,967		5,208		5,208		215,175				4,094	04/01/2043
3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43		12/01/2020	Paydown		189,236	189,236	192,163	191,908		(2,672)		(2,672)		189,236				3,215	06/01/2043
3138W9-2G-4	FANNIE MAE 3% Due 10/1/2043 Mo-1 3.000% 10/01/43		11/02/2020	MIZUHO SECURITIES		1,765,160	1,655,969	1,613,045	1,615,628		(1,239)		(1,239)		1,614,389		150,771	150,771	45,815	10/01/2043
3138W9-2G-4	FANNIE MAE 3% Due 10/1/2043 Mo-1 3.000% 10/01/43		11/01/2020	Paydown		508,845	508,845	495,655	496,449		12,396		12,396		508,845				8,998	10/01/2043
3138W9-KP-4	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/02/2020	MIZUHO SECURITIES		2,774,593	2,602,197	2,534,383	2,539,473		(1,507)		(1,507)		2,537,965		236,628	236,628	71,994	08/01/2043
3138W9-KP-4	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		743,385	743,385	724,012	725,466		17,919		17,919		743,385				15,078	08/01/2043
3138W9-KT-6	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/03/2020	MIZUHO SECURITIES		2,008,388	1,890,804	1,841,529	1,844,852		(1,212)		(1,212)		1,843,640		164,748	164,748	52,470	08/01/2043
3138W9-KT-6	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		528,713	528,713	514,934	515,863		12,849		12,849		528,713				9,337	08/01/2043
3138WA-RV-1	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43		12/01/2020	Paydown		80,774	80,774	82,024	81,958		(1,184)		(1,184)		80,774				2,435	12/01/2043
3138WB-3A-1	FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1 3.500% 06/01/44		12/01/2020	Paydown		149,215	149,215	151,756	151,581		(2,367)		(2,367)		149,215				3,305	06/01/2044
3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1 4.000% 10/01/44		12/01/2020	Paydown		543,814	543,814	578,674	576,482		(32,668)		(32,668)		543,814				13,278	10/01/2044
3138WD-LV-1	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		11/02/2020	CITICORP SECURITIES		2,887,303	2,690,360	2,747,099	2,743,855		2,558		2,558		2,746,413		140,890	140,890	86,839	12/01/2044
3138WD-LV-1	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		11/01/2020	Paydown		1,665,962	1,665,962	1,701,097	1,699,088		(33,126)		(33,126)		1,665,962				33,510	12/01/2044
3138WD-LW-9	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		11/02/2020	CITICORP SECURITIES		2,923,023	2,718,993	2,776,335	2,772,982		2,580		2,580		2,775,562		147,462	147,462	87,763	12/01/2044
3138WD-LW-9	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		11/01/2020	Paydown		1,523,311	1,523,311	1,555,437	1,553,558		(30,247)		(30,247)		1,523,311				29,903	12/01/2044
3138WD-Y8-8	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2020	Paydown		208,974	208,974	204,041	204,269		4,706		4,706		208,974				4,198	01/01/2045
3138WD-Y9-6	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2020	Paydown		313,676	313,676	306,271	306,641		7,035		7,035		313,676				5,899	01/01/2045
3138WE-JX-8	FANNIE MAE 3 1/2% Due 4/1/2045 Mo-1 3.500% 04/01/45		11/02/2020	CITICORP SECURITIES		2,957,041	2,745,249	2,888,088	2,883,103		3,997		3,997		2,887,101		69,940	69,940	88,610	04/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WE-JX-8	FANNIE MAE 3 1/2% Due 4/1/2045 Mo-1 3.500% 04/01/45		11/01/2020	Paydown		1,262,710	1,262,710	1,328,410	1,326,117		(63,408)		(63,408)		1,262,710				25,450	04/01/2045
3138WE-Q3-6	FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45		12/01/2020	Paydown		116,494	116,494	113,475	113,659		2,835		2,835		116,494				2,125	05/01/2045
3138WF-KF-2	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45		11/03/2020	BANK OF AMERICA		1,036,099	981,321	955,930	957,255		(964)		(964)		956,291		79,808	79,808	27,232	08/01/2045
3138WF-KF-2	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45		11/01/2020	Paydown		423,461	423,461	412,504	413,075		10,385		10,385		423,461				7,767	08/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		01/21/2020	Various		5,757,259	5,497,830	5,724,705	5,713,371		735		735		5,714,106		43,153	43,153	27,260	09/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		12/01/2020	Paydown		535,795	535,795	557,905	556,800		(21,006)		(21,006)		535,795				10,169	09/01/2045
3138WF-XF-8	FANNIE MAE 3 1/2% Due 10/1/2045 Mo-1 3.500% 10/01/45		11/02/2020	CITICORP SECURITIES		3,882,949	3,623,368	3,811,897	3,804,486		6,201		6,201		3,810,687		72,261	72,261	116,954	10/01/2045
3138WF-XF-8	FANNIE MAE 3 1/2% Due 10/1/2045 Mo-1 3.500% 10/01/45		11/01/2020	Paydown		1,923,385	1,923,385	2,023,461	2,019,528		(96,142)		(96,142)		1,923,385				39,980	10/01/2045
3138WG-A6-1	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1 3.500% 12/01/45		11/03/2020	MIZUHO SECURITIES		2,502,217	2,332,390	2,453,747	2,448,613		4,424		4,424		2,453,037		49,180	49,180	75,511	12/01/2045
3138WG-A6-1	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1 3.500% 12/01/45		11/01/2020	Paydown		1,370,943	1,370,943	1,442,275	1,439,258		(68,314)		(68,314)		1,370,943				27,454	12/01/2045
3138WH-YE-6	FANNIE MAE 3% Due 9/1/2046 Mo-1 3.000% 09/01/46		11/03/2020	Various		35,002,296	33,536,130	32,764,972	32,795,394		(15,412)		(15,412)		32,779,982		2,222,313	2,222,313	653,656	09/01/2046
3138WH-YE-6	FANNIE MAE 3% Due 9/1/2046 Mo-1 3.000% 09/01/46		11/01/2020	Paydown		10,124,326	10,124,326	9,891,518	9,900,703		223,623		223,623		10,124,326				187,159	09/01/2046
3138WM-SR-3	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/03/2020	CITICORP SECURITIES		2,297,925	2,163,230	2,106,856	2,111,871		(2,217)		(2,217)		2,109,655		188,271	188,271	60,030	08/01/2043
3138WM-SR-3	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		588,206	588,206	572,877	574,241		13,965		13,965		588,206				10,707	08/01/2043
3138WP-LH-5	FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43		11/03/2020	CITICORP SECURITIES		2,147,734	2,019,541	1,966,911	1,970,762		(1,013)		(1,013)		1,969,749		177,986	177,986	56,042	04/01/2043
3138WP-LH-5	FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43		11/01/2020	Paydown		504,488	504,488	491,341	492,303		12,185		12,185		504,488				8,561	04/01/2043
3138WV-BK-6	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/03/2020	CITICORP SECURITIES		1,740,776	1,627,428	1,585,017	1,587,836		(392)		(392)		1,587,445		153,331	153,331	45,161	08/01/2043
3138WV-BK-6	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		274,492	274,492	267,339	267,815		6,678		6,678		274,492				5,281	08/01/2043
3138X0-3Q-9	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/02/2020	MIZUHO SECURITIES		2,789,760	2,617,957	2,549,732	2,553,386		951		951		2,554,337		235,423	235,423	72,430	08/01/2043
3138X0-3Q-9	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		199,043	199,043	193,856	194,134		4,909		4,909		199,043				1,583	08/01/2043
3138X0-Y9-3	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43		11/03/2020	MIZUHO SECURITIES		1,250,703	1,157,388	1,168,058	1,167,082		483		483		1,167,566		83,137	83,137	37,470	07/01/2043
3138X0-Y9-3	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43		11/01/2020	Paydown		441,596	441,596	445,667	445,295		(3,699)		(3,699)		441,596				9,242	07/01/2043
3138X0-ZA-9	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43		12/01/2020	Paydown		95,965	95,965	97,450	97,308		(1,343)		(1,343)		95,965				2,134	07/01/2043
3138X1-AR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/03/2020	CITICORP SECURITIES		1,833,309	1,699,598	1,655,306	1,657,496		1,878		1,878		1,659,374		173,934	173,934	47,164	08/01/2043
3138X1-AR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		453,225	453,225	441,414	441,998		11,227		11,227		453,225				9,248	08/01/2043
3138X1-FH-4	FANNIE MAE 3% Due 7/1/2043 Mo-1 3.000% 07/01/43		11/03/2020	CITICORP SECURITIES		2,047,292	1,923,115	1,872,999	1,876,436		(1,975)		(1,975)		1,874,461		172,831	172,831	53,366	07/01/2043
3138X1-FH-4	FANNIE MAE 3% Due 7/1/2043 Mo-1 3.000% 07/01/43		11/01/2020	Paydown		768,545	768,545	748,516	749,890		18,655		18,655		768,545				14,822	07/01/2043
3138X2-RR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/02/2020	MIZUHO SECURITIES		2,754,410	2,585,542	2,518,162	2,522,814		(1,518)		(1,518)		2,521,296		233,114	233,114	71,533	08/01/2043
3138X2-RR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		727,244	727,244	708,292	709,600		17,644		17,644		727,244				13,310	08/01/2043

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
3138X2-T9-5	FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1 3.500% 08/01/43		12/01/2020	Paydown		43,681	43,681	44,425	44,365		(684)		(684)		43,681				1,242	08/01/2043
3138X3-GV-8	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2020	Paydown		44,485	44,485	43,332	43,397		1,088		1,088		44,485				934	08/01/2043
3138X3-L7-5	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/03/2020	CITICORP SECURITIES		2,410,754	2,267,195	2,208,111	2,211,990		(2,195)		(2,195)		2,209,795		200,959	200,959	62,915	08/01/2043
3138X3-L7-5	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		647,904	647,904	631,019	632,127		15,776		15,776		647,904				7,726	08/01/2043
3138X3-YK-2	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/02/2020	CITICORP SECURITIES		3,565,565	3,338,641	3,251,636	3,261,096		(4,826)		(4,826)		3,256,270		309,295	309,295	92,369	08/01/2043
3138X3-YK-2	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		11/01/2020	Paydown		567,687	567,687	552,893	554,501		13,186		13,186		567,687				8,939	08/01/2043
3138X5-JZ-1	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		11/02/2020	MIZUHO SECURITIES		3,396,823	3,198,891	3,115,527	3,125,182		(5,714)		(5,714)		3,119,468		277,354	277,354	88,503	09/01/2043
3138X5-JZ-1	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		11/01/2020	Paydown		1,089,099	1,089,099	1,060,717	1,064,004		25,095		25,095		1,089,099				21,509	09/01/2043
3138X5-SG-3	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		11/03/2020	MIZUHO SECURITIES		2,298,085	2,161,632	2,105,300	2,110,197		(3,281)		(3,281)		2,106,916		191,169	191,169	59,985	09/01/2043
3138X5-SG-3	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		11/01/2020	Paydown		797,075	797,075	776,303	778,109		18,966		18,966		797,075				14,143	09/01/2043
3138X6-PV-1	FANNIE MAE 3% Due 10/1/2043 Mo-1 3.000% 10/01/43		11/03/2020	CITICORP SECURITIES		2,396,112	2,248,386	2,189,792	2,194,782		(998)		(998)		2,193,785		202,327	202,327	62,393	10/01/2043
3138X6-PV-1	FANNIE MAE 3% Due 10/1/2043 Mo-1 3.000% 10/01/43		11/01/2020	Paydown		430,452	430,452	419,234	420,189		10,262		10,262		430,452				7,443	10/01/2043
3138X7-W3-3	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		11/03/2020	BANK OF AMERICA		2,383,807	2,246,060	2,187,527	2,192,002		(1,745)		(1,745)		2,190,258		193,549	193,549	62,328	09/01/2043
3138X7-W3-3	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		11/01/2020	Paydown		631,657	631,657	615,196	616,454		15,203		15,203		631,657				12,749	09/01/2043
3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43		12/01/2020	Paydown		23,762	23,762	24,130	24,109		(347)		(347)		23,762				451	12/01/2043
3138Y2-3J-0	FANNIE MAE 3% Due 11/1/2044 Mo-1 3.000% 11/01/44		12/01/2020	Paydown		16,956	16,956	16,556	16,575		381		381		16,956				288	11/01/2044
3138Y5-YH-3	FANNIE MAE 3% Due 2/1/2045 Mo-1 3.000% 02/01/45		12/01/2020	Paydown		189,116	189,116	184,652	184,845		4,271		4,271		189,116				3,779	02/01/2045
3138Y8-HE-3	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		11/02/2020	CITICORP SECURITIES		4,789,489	4,461,175	4,555,260	4,550,439		3,533		3,533		4,553,971		235,518	235,518	143,997	12/01/2044
3138Y8-HE-3	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		11/01/2020	Paydown		2,615,022	2,615,022	2,670,172	2,667,346		(52,324)		(52,324)		2,615,022				52,640	12/01/2044
3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1 3.000% 09/01/44		12/01/2020	Paydown		408,676	408,676	399,029	399,501		9,175		9,175		408,676				7,935	09/01/2044
3138YD-DQ-9	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2020	Paydown		304,517	304,517	297,328	297,580		6,937		6,937		304,517				1,647	01/01/2045
3138YD-F4-6	FANNIE MAE 3% Due 12/1/2044 Mo-1 3.000% 12/01/44		12/01/2020	Paydown		13,217	13,217	12,905	12,939		278		278		13,217				214	12/01/2044
3138YF-AZ-7	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2020	Paydown		355,846	355,846	347,446	347,973		7,873		7,873		355,846				6,675	01/01/2045
3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1 4.000% 02/01/45		12/01/2020	Paydown		148,234	148,234	157,736	157,362		(9,128)		(9,128)		148,234				4,175	02/01/2045
3138YJ-MR-4	FANNIE MAE 3% Due 6/1/2045 Mo-1 3.000% 06/01/45		11/03/2020	BANK OF AMERICA		1,143,824	1,083,351	1,055,320	1,057,007		(1,389)		(1,389)		1,055,617		88,206	88,206	30,063	06/01/2045
3138YJ-MR-4	FANNIE MAE 3% Due 6/1/2045 Mo-1 3.000% 06/01/45		11/01/2020	Paydown		694,560	694,560	676,588	677,670		16,890		16,890		694,560				12,954	06/01/2045
3138YN-PE-1	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45		12/01/2020	Paydown		133,319	133,319	130,172	130,310		3,009		3,009		133,319				2,495	07/01/2045
3138YP-AY-8	FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45		12/01/2020	Paydown		235,934	235,934	229,829	230,104		5,830		5,830		235,934				4,272	05/01/2045
3138YS-BR-6	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45		12/01/2020	Paydown		389,895	389,895	379,807	380,438		9,457		9,457		389,895				6,348	08/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138YT-4Q-4	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2020	Paydown		212,277	212,277	206,784	206,977		5,299		5,299		212,277				4,288	09/01/2045
3138YV-ZN-2	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45		12/01/2020	Paydown		220,485	220,485	214,780	215,175		5,310		5,310		220,485				4,399	07/01/2045
3138YX-4Z-5	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2020	Paydown		234,447	234,447	228,381	228,568		5,879		5,879		234,447				5,666	09/01/2045
3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2020	Paydown		376,054	376,054	366,324	366,728		9,326		9,326		376,054				7,441	09/01/2045
3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2020	Paydown		195,578	195,578	190,518	190,671		4,907		4,907		195,578				3,291	09/01/2045
31390A-G4-6	FANNIE MAE 7% Due 2/1/2032 Mo-1 7.000% 02/01/32		12/01/2020	Paydown		2,238	2,238	2,364	2,298		(60)		(60)		2,238				86	02/01/2032
31392F-4F-1	FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1 5.500% 12/25/32		12/01/2020	Paydown		186,440	186,440	209,945	200,001		(13,561)		(13,561)		186,440				5,552	12/25/2032
31397S-G2-4	FANNIE MAE SERIES 201146 CLASS B 3.000% 05/25/26		12/01/2020	Paydown		466,609	466,609	466,536	466,536		73		73		466,609				7,658	05/25/2026
31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1 6.500% 09/01/36		12/01/2020	Paydown		35,493	35,493	39,569	39,113		(3,620)		(3,620)		35,493				1,089	09/01/2036
31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1 5.500% 11/01/35		12/01/2020	Paydown		15,894	15,894	15,564	15,648		246		246		15,894				638	11/01/2035
31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1 6.000% 01/01/36		12/01/2020	Paydown		3,965	3,965	4,008	3,986		(21)		(21)		3,965				130	01/01/2036
3140E1-4J-9	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		11/03/2020	CITICORP SECURITIES		2,481,079	2,348,777	2,288,004	2,289,960		(1,358)		(1,358)		2,288,602		192,477	192,477	65,178	09/01/2045
3140E1-4J-9	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		11/01/2020	Paydown		600,050	600,050	584,524	585,023		15,026		15,026		600,050				10,901	09/01/2045
3140E1-BU-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2020	Paydown		256,536	256,536	249,898	250,246		6,290		6,290		256,536				5,342	09/01/2045
3140EU-LG-2	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1 3.500% 12/01/45		11/02/2020	BANK OF AMERICA		5,447,352	5,087,083	5,351,770	5,339,939		10,100		10,100		5,350,039		97,313	97,313	164,200	12/01/2045
3140EU-LG-2	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1 3.500% 12/01/45		11/01/2020	Paydown		2,720,370	2,720,370	2,861,914	2,855,587		(135,217)		(135,217)		2,720,370				55,904	12/01/2045
3140EY-R2-9	FANNIE MAE 3 1/2% Due 2/1/2046 Mo-1 3.500% 02/01/46		11/02/2020	BANK OF AMERICA		6,255,572	5,867,965	6,173,283	6,162,667		9,159		9,159		6,171,826		83,745	83,745	189,405	02/01/2046
3140EY-R2-9	FANNIE MAE 3 1/2% Due 2/1/2046 Mo-1 3.500% 02/01/46		11/01/2020	Paydown		2,854,134	2,854,134	3,002,638	2,997,475		(143,341)		(143,341)		2,854,134				63,756	02/01/2046
3140GY-GZ-6	FANNIE MAE POOL BH9215 3.500% 01/01/48		12/01/2020	Paydown		1,106	1,106	1,080	1,081		25		25		1,106				24	01/01/2048
3140H2-Z4-3	FANNIE MAE POOL BJ1662 3.500% 12/01/47		01/01/2020	CREDIT SUISSE FIRST BOSTON		(56,970)	(55,126)	(54,834)	(54,837)						(54,837)		(2,132)	(2,132)	5,474	12/01/2047
3140H2-Z4-3	FANNIE MAE POOL BJ1662 3.500% 12/01/47		01/01/2020	Paydown		55,126	55,126	54,834	54,837		289		289		55,126				161	12/01/2047
3140H7-Z9-1	FANNIE MAE POOL BJ6167 3.500% 02/01/48		12/01/2020	Paydown		3,484,482	3,484,482	3,511,568	3,510,715		(26,233)		(26,233)		3,484,482				56,825	02/01/2048
3140HB-GA-0	FANNIE MAE POOL BJ9192 3.500% 05/01/33		12/01/2020	Paydown		329,317	329,317	331,890	331,724		(2,407)		(2,407)		329,317				6,843	05/01/2033
3140HE-AR-3	FANNIE MAE POOL BK0915 4.000% 07/01/48		01/21/2020	Various		5,220,451	4,994,900	5,082,311	5,080,340		671		671		5,081,010		139,441	139,441	28,304	07/01/2048
3140HE-AR-3	FANNIE MAE POOL BK0915 4.000% 07/01/48		01/01/2020	Paydown		182,530	182,530	185,725	185,653		(3,122)		(3,122)		182,530				608	07/01/2048
3140HN-4W-9	FANNIE MAE POOL BK8936 4.000% 09/01/48		01/21/2020	Various		2,942,806	2,818,505	2,868,049	2,866,929		404		404		2,867,334		75,472	75,472	15,972	09/01/2048
3140HN-4W-9	FANNIE MAE POOL BK8936 4.000% 09/01/48		01/01/2020	Paydown		133,933	133,933	136,287	136,234		(2,301)		(2,301)		133,933				446	09/01/2048
3140Q8-3U-7	FANNIE MAE POOL CA1710 4.500% 05/01/48		01/01/2020	CREDIT SUISSE FIRST BOSTON		(46,166)	(43,637)	(45,423)	(45,423)						(45,423)		(743)	(743)	6,496	05/01/2048
3140Q8-3U-7	FANNIE MAE POOL CA1710 4.500% 05/01/48		12/01/2020	Paydown		1,942,145	1,942,145	2,021,652	2,026,822		(84,677)		(84,677)		1,942,145				48,688	05/01/2048
3140Q9-DR-1	FANNIE MAE POOL CA1911 4.500% 06/01/48		01/01/2020	CREDIT SUISSE FIRST BOSTON		(57,915)	(54,904)	(56,380)	(56,380)						(56,380)		(1,536)	(1,536)	10,847	06/01/2048
3140Q9-DR-1	FANNIE MAE POOL CA1911 4.500% 06/01/48		01/01/2020	Paydown		54,904	54,904	56,380	56,380		(1,476)		(1,476)		54,904				206	06/01/2048
31410X-VS-2	FANNIE MAE 6% Due 8/1/2021 Mo-1 6.000% 08/01/21		12/01/2020	Paydown		33,738	33,738	34,031	33,738						33,738				920	08/01/2021
31411G-JU-7	FANNIE MAE Flt % Due 12/1/2036 Mo-1 1.990% 12/01/36		12/01/2020	Paydown		87,134	87,134	87,665	87,383		(249)		(249)		87,134				1,399	12/01/2036
31412S-RC-1	FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1 6.500% 03/01/38		12/01/2020	Paydown		9,106	9,106	10,152	9,884		(778)		(778)		9,106				324	03/01/2038

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
31412X-4V-3	FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1 5.500% 07/01/22		12/01/2020	Paydown		45,039	45,039	46,024	45,211		(172)		(172)		45,039				1,157	07/01/2022
31413D-S5-7	FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1 6.500% 08/01/37		12/01/2020	Paydown		128,313	128,313	143,049	138,995		(10,683)		(10,683)		128,313				7,883	08/01/2037
31413L-LL-1	FANNIE MAE 6% Due 8/1/2037 Mo-1 6.000% 08/01/37		12/01/2020	Paydown		6,587	6,587	7,267	7,212		(625)		(625)		6,587				174	08/01/2037
31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1 6.500% 11/01/37		12/01/2020	Paydown		220,827	220,827	246,188	240,563		(19,736)		(19,736)		220,827				9,162	11/01/2037
31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1 6.500% 02/01/38		12/01/2020	Paydown		10,248	10,248	11,425	11,111		(863)		(863)		10,248				365	02/01/2038
31414R-CN-3	FANNIE MAE 5% Due 3/1/2038 Mo-1 5.000% 03/01/38		12/01/2020	Paydown		202,705	202,705	221,186	219,689		(16,984)		(16,984)		202,705				6,064	03/01/2038
31414R-PN-9	FANNIE MAE 5% Due 4/1/2038 Mo-1 5.000% 04/01/38		12/01/2020	Paydown		156,830	156,830	171,128	169,024		(12,195)		(12,195)		156,830				4,321	04/01/2038
31416V-R9-7	FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1 6.500% 11/01/38		12/01/2020	Paydown		15,081	15,081	16,813	16,370		(1,288)		(1,288)		15,081				537	11/01/2038
31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1 3.500% 04/01/42		12/01/2020	Paydown		217,126	217,126	220,485	219,769		(2,643)		(2,643)		217,126				4,386	04/01/2042
31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43		12/01/2020	Paydown		104,681	104,681	101,968	102,180		2,502		2,502		104,681				1,899	01/01/2043
31417E-MU-2	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43		11/03/2020	CITICORP SECURITIES		1,740,386	1,620,318	1,578,318	1,581,244		(239)		(239)		1,581,004		159,382	159,382	44,964	01/01/2043
31417E-MU-2	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43		11/01/2020	Paydown		301,309	301,309	293,498	294,042		7,266		7,266		301,309				5,554	01/01/2043
31417F-NR-5	FANNIE MAE 3% Due 2/1/2043 Mo-1 3.000% 02/01/43		12/01/2020	Paydown		31,847	31,847	31,022	31,080		768		768		31,847				573	02/01/2043
31417G-T5-5	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43		12/01/2020	Paydown		78,626	78,626	79,842	79,690		(1,064)		(1,064)		78,626				1,768	06/01/2043
31418A-XY-9	FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1 4.500% 09/01/43		12/01/2020	Paydown		571,621	571,621	616,393	614,261		(42,639)		(42,639)		571,621				18,351	09/01/2043
31418B-V5-2	FANNIE MAE 3% Due 10/1/2045 Mo-1 3.000% 10/01/45		12/01/2020	Paydown		215,684	215,684	210,103	210,416		5,268		5,268		215,684				4,210	10/01/2045
31418B-WF-9	FANNIE MAE 3 1/2% Due 11/1/2045 Mo-1 3.500% 11/01/45		11/02/2020	CITICORP SECURITIES		5,026,399	4,684,912	4,913,668	4,902,891		8,817		8,817		4,911,708		114,691	114,691	151,219	11/01/2045
31418B-WF-9	FANNIE MAE 3 1/2% Due 11/1/2045 Mo-1 3.500% 11/01/45		11/01/2020	Paydown		2,535,540	2,535,540	2,659,346	2,653,513		(117,973)		(117,973)		2,535,540				51,790	11/01/2045
31418C-HT-4	FANNIE MAE POOL MA2941 3.500% 03/01/32		12/01/2020	Paydown		486,650	486,650	490,452	490,176		(3,526)		(3,526)		486,650				9,721	03/01/2032
31418C-RC-0	FANNIE MAE POOL MA3182 3.500% 11/01/47		12/01/2020	Paydown		2,846,434	2,846,434	2,868,561	2,868,036		(21,602)		(21,602)		2,846,434				60,750	11/01/2047
31418C-U7-7	FANNIE MAE POOL MA3305 3.500% 03/01/48		12/01/2020	Paydown		3,742,871	3,742,871	3,738,631	3,738,729		4,142		4,142		3,742,871				80,568	03/01/2048
31418C-U8-5	FANNIE MAE POOL MA3306 4.000% 03/01/48		12/01/2020	Paydown		6,312,448	6,312,448	6,426,861	6,424,396		(111,948)		(111,948)		6,312,448				143,372	03/01/2048
31418C-W2-6	FANNIE MAE POOL MA3364 3.500% 05/01/33		12/01/2020	Paydown		647,566	647,566	652,625	652,316		(4,750)		(4,750)		647,566				12,413	05/01/2033
31418C-XN-9	FANNIE MAE POOL MA3384 4.000% 06/01/48		01/21/2020	Various		2,992,674	2,854,838	2,905,021	2,903,898		391		391		2,904,289		88,385	88,385	16,177	06/01/2048
31418C-XN-9	FANNIE MAE POOL MA3384 4.000% 06/01/48		01/01/2020	Paydown		100,215	100,215	101,976	101,937		(1,722)		(1,722)		100,215				334	06/01/2048
45201L-VF-9	ILLINOIS ST HSG DEV AUTH 4.44% Due 7/1/2033 JJ1 4.440% 07/01/33		12/17/2020	Call 100.0000		760,000	760,000	741,418	745,276		517		517		745,793		14,207	14,207	34,007	07/01/2033
485428-ZX-7	KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1 5.371% 05/01/26		05/01/2020	Redemption 100.0000		655,000	655,000	673,275	659,870		(4,870)		(4,870)		655,000				17,590	05/01/2026
520134-FV-4	LAWRENCE KS HOSP REVENUE MEDICAL 5.000% 07/01/48		06/03/2020	ZIEGLER CAPITAL MARK		5,767,743	5,100,000	5,673,420	5,596,160		(21,517)		(21,517)		5,574,643		193,100	193,100	236,583	07/01/2048
546399-CN-4	LOUISIANA ST PUBLIC FACS AUTHR 5.000% 05/15/42		09/15/2020	CITICORP SECURITIES		5,832,550	5,000,000	5,507,550	5,392,333		(33,365)		(33,365)		5,358,969		473,581	473,581	209,722	05/15/2042
574218-Q4-8	MARYLAND ST HLTH & HGR EDUCTNL 4% Due 7/1/2041 JJ1 4.000% 07/01/41		02/06/2020	BB&T CAPITAL MARKETS		1,463,165	1,310,000	1,348,016	1,344,433		(171)		(171)		1,344,261		118,904	118,904	31,877	07/01/2041
574296-BW-8	MARYLAND ST STADIUM AUTH REVEN EDUCATION 5.000% 05/01/47		07/28/2020	Tax Free Exchange		6,370,742	5,880,000	6,464,884	6,401,802		(31,060)		(31,060)		6,370,742				218,050	05/01/2047
59259Y-W3-9	MET TRANS AUTH NY REV SER D 5 1/4% Due 11/15/2035 MN15 5.250% 11/15/35		06/09/2020	INTL FCSTONE INC		9,291,292	8,670,000	9,768,056	9,207,813		(50,794)		(50,794)		9,157,019		134,273	134,273	260,461	11/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59259Y-X2-0	MET TRANS AUTH NY REV SER D 5 1/4% Due 11/15/2044 MN15 5.250% 11/15/44		08/03/2020	MERRILL LYNCH - RS TRADES - MU		11,573,784	10,845,000	12,069,023	11,443,038		(75,604)		(75,604)		11,367,434		206,350	206,350	411,206	11/15/2044
59261A-HL-4	MET TRANSPRTN AUTH NY REVENUE 5% Due 11/15/2056 MN15 5.000% 11/15/56		04/15/2020	LOOP CAPTIAL		7,341,834	6,970,000	8,340,093	7,926,741		(37,205)		(37,205)		7,889,535		(547,701)	(547,701)	146,769	11/15/2056
59261A-ME-4	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/15/51		09/17/2020	MERRILL LYNCH - RS TRADES - MU		10,371,300	10,000,000	10,915,200	10,879,086		(9,833)		(9,833)		10,869,253		(497,953)	(497,953)	425,000	11/15/2051
59266T-EC-1	MET WTR DIST OF STHRN CA AMERICA BONDS-ISSUER SUBSIDY - 6.947% 07/01/40		07/01/2020	Call 100.0000		20,000,000	20,000,000	20,384,164	20,026,463		(26,463)		(26,463)		20,000,000				1,389,400	07/01/2040
59447T-UJ-0	MICHIGAN ST FIN AUTH REVENUE MEDICAL 4.000% 11/15/50		03/24/2020	INTL FCSTONE INC		94,190	100,000	104,004	103,793		(77)		(77)		103,717		(9,527)	(9,527)	1,456	11/15/2050
605871-BA-9	MISSOULA MT WTR SYS REVENUE WATER 4.000% 07/01/44		03/20/2020	INTL FCSTONE INC		1,973,800	2,000,000	2,081,560	2,075,794		(1,784)		(1,784)		2,074,009		(100,209)	(100,209)	58,444	07/01/2044
613603-B6-5	MONTGOMERY CNTY PA HGR EDU & H HIGHER EDUCATION 4.000% 09/01/51		11/12/2020	INTL FCSTONE INC		4,047,216	3,750,000	3,905,963	3,899,507		(11,129)		(11,129)		3,888,378		158,838	158,838	204,661	09/01/2051
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL GENERAL 5.000% 08/01/45		03/13/2020	MESIROW		5,825,700	5,000,000	5,857,260	5,686,455		(17,127)		(17,127)		5,669,328		156,372	156,372	156,944	08/01/2045
64972F-Y2-6	NEW YORK CITY NY MUNI WTR FI SWR REV TAXABLE-2ND GEN RESOLU 6.282% 06/15/42		10/09/2020	Tax Free Exchange		20,545,887	20,545,000	20,580,820	20,549,560		(3,672)		(3,672)		20,545,887				1,054,020	06/15/2042
67756A-4D-1	OHIO ST HIGHER ED FAC 5% Due 1/1/2038 JJ1 5.000% 01/01/38		03/13/2020	LOOP CAPTIAL		7,108,942	6,675,000	7,265,337	6,845,993		(17,561)		(17,561)		6,828,432		280,510	280,510	237,333	01/01/2038
685869-EY-1	OREGON ST HLTH & SCIENCE UNIVR 4% Due 7/1/2046 JJ1 4.000% 07/01/46		03/24/2020	INTL FCSTONE INC		4,104,818	4,275,000	4,421,504	4,373,106		(3,172)		(3,172)		4,369,934		(265,116)	(265,116)	125,591	07/01/2046
70917R-YX-7	PENNSYLVANIA ST HGR EDUCTNL FA 5% Due 5/15/2031 MN15 5.000% 05/15/31		07/15/2020	Call 100.0000		1,830,000	1,830,000	1,825,590	1,827,014		136		136		1,827,150		2,850	2,850	57,838	05/15/2031
71781X-CP-6	PHILADELPHIA PA AUTH FOR INDL 5.000% 09/01/42		11/30/2020	INTL FCSTONE INC		4,593,883	4,000,000	4,426,440	4,393,029		(9,950)		(9,950)		4,383,078		210,805	210,805	227,517	09/01/2042
73358W-4B-7	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION 4.000% 11/01/47		04/15/2020	LOOP CAPTIAL		3,117,720	3,000,000	3,301,440	3,299,366		(7,853)		(7,853)		3,291,513		(173,793)	(173,793)	44,667	11/01/2047
837123-KL-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION 4.000% 07/01/59		04/24/2020	JANNEY MONTGOMERY/SCOTT		8,133,200	8,000,000	8,589,760	8,581,316		(17,246)		(17,246)		8,564,070		(430,870)	(430,870)	183,111	07/01/2059
89602R-CL-7	TRIBOROUGH BRIDGE & TUNNEL AUT TRANSPORTATION 5.000% 11/15/42		02/05/2020	MERRILL LYNCH - RS TRADES - MU		6,145,150	5,000,000	6,016,000	5,822,126		(9,422)		(9,422)		5,812,704		332,447	332,447	56,944	11/15/2042
91412G-R3-1	UNIV OF CALIFORNIA CA REVENUES 5% Due 5/15/2051 MN15 5.000% 05/15/51		02/18/2020	MERRILL LYNCH - RS TRADES - MU		3,996,409	3,355,000	4,104,541	3,858,853		(9,982)		(9,982)		3,848,871		147,538	147,538	44,267	05/15/2051
914440-PP-1	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 5.000% 11/01/39		02/14/2020	Tax Free Exchange		10,476,132	10,000,000	10,944,949	10,487,172		(11,040)		(11,040)		10,476,132				143,056	11/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						459,421,167	436,142,593	451,595,799	447,371,982		(1,193,261)		(1,193,261)		446,178,720		13,242,444	13,242,444	12,773,147	XXX
00037B-AF-9	ABB FINANCE USA INC BASIC 3.800% 04/03/28		11/04/2020	TENDER		17,905,800	15,000,000	15,122,005	15,103,360		(9,435)		(9,435)		15,093,925		2,811,875	2,811,875	619,083	04/03/2028
000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1 5.500% 10/25/33		12/01/2020	Paydown		160,436	160,436	169,811	168,055		(7,619)		(7,619)		160,436				4,017	10/25/2033
00115A-AH-2	AEP TRANSMISSION CO LLC BASIC 3.750% 12/01/47		10/21/2020	PARIBAS SECURITIES		17,632,300	15,000,000	14,477,010	14,491,456		7,923		7,923		14,499,379		3,132,921	3,132,921	503,125	12/01/2047
00115A-AK-5	AEP TRANSMISSION CO LLC BASIC 3.800% 06/15/49		10/21/2020	PARIBAS SECURITIES		5,926,850	5,000,000	4,970,700	4,971,008		441		441		4,971,448		955,402	955,402	162,556	06/15/2049
00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES 4.460% 12/31/31		11/10/2020	Redemption 100.0000		783,517	783,517	783,517	783,517						783,517				20,436	12/31/2031
00165A-AH-1	AMC ENTERTAINMENT HOLDIN BASIC 5.750% 06/15/25		03/16/2020	Various		3,052,500	5,500,000	5,396,875	5,422,037		2,618		2,618		5,424,655		(2,372,155)	(2,372,155)	81,698	06/15/2025
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC BASIC 6.125% 05/15/27		03/16/2020	CITICORP SECURITIES		1,289,250	2,700,000	2,401,125	2,405,961		6,374		6,374		2,412,335		(1,123,085)	(1,123,085)	56,503	05/15/2027
00183H-AA-9	AOA 2015-1177 2.957% 12/13/29		01/21/2020	Various		5,038,672	5,000,000	5,090,625	5,034,925		(1,219)		(1,219)		5,033,706		4,966	4,966	21,356	12/13/2029
00184@-AA-4	AMAZON EUCLID CTL AMAZON EUCLID CTL 4.095% 06/30/39		12/31/2020	Redemption 100.0000		60,860	60,860	60,860	60,860						60,860				1,371	06/30/2039
00191#-AA-3	AMAZON TUCSCON CTL AMAZON TUCSCON CTL 4.095% 08/31/39		12/31/2020	Redemption 100.0000		115,040	115,040	115,040	115,040						115,040				2,589	08/31/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
001916-AA-5	AMAZON OKC CTL AMAZON OKC CTL 4.233% 09/30/39		12/31/2020	Redemption 100.0000		171,288	171,288	171,288	171,288						171,288				3,966	09/30/2039
00192M-AB-5	ARIFL 2017-A 1.910% 04/15/26		07/15/2020	Various		18,383	18,383	18,361	18,379		4		4		18,383				205	04/15/2026
00192M-AB-5	ARIFL 2017-A 1.910% 04/15/26		06/15/2020	Paydown		813,474	813,474	812,523	813,291		183		183		813,474				4,579	04/15/2026
00193*-AA-5	AMAZON TULSA CTL AMAZON TULSA CTL 4.233% 09/30/39		12/31/2020	Redemption 100.0000		115,064	115,064	115,064	115,064						115,064				2,914	09/30/2039
00206R-BH-4	AT&T INC 4.3% Due 12/15/2042 JD15 4.300% 12/15/42		12/07/2020	EXCHANGE		2,297,086	1,900,000	1,780,813	1,786,339		2,633		2,633		1,788,972		508,114	508,114	79,884	12/15/2042
00206R-CN-0	AT&T INC 3.4% Due 5/15/2025 MN15 3.400% 05/15/25		03/24/2020	MORGAN STANLEY		9,374,773	9,965,000	9,963,720	9,973,713		(423)		(423)		9,973,289		(598,516)	(598,516)	123,289	05/15/2025
00206R-CR-1	AT&T INC BASIC 2.800% 02/17/21		06/29/2020	Call 101.5194		2,030,388	2,000,000	2,016,700	2,016,073		(7,552)		(7,552)		2,008,520		(8,520)	(8,520)	78,921	02/17/2021
00206R-DB-5	AT&T INC 3.8% Due 3/15/2022 MS15 3.800% 03/15/22		01/09/2020	MORGAN STANLEY		7,464,456	7,200,000	7,196,976	7,199,246		11		11		7,199,257		265,199	265,199	89,680	03/15/2022
00206R-DF-6	AT&T INC 6% Due 8/15/2040 FA15 6.000% 08/15/40		09/18/2020	EXCHANGE		18,177,909	13,000,000	13,541,549	13,455,477		(8,707)		(8,707)		13,446,770		4,731,139	4,731,139	851,500	08/15/2040
00206R-DJ-8	AT&T INC 4 1/2% Due 3/9/2048 MS9 4.500% 03/09/48		12/07/2020	Various		19,651,953	18,250,000	17,368,335	17,378,723		7,959		7,959		17,386,682		2,265,271	2,265,271	689,844	03/09/2048
00206R-DQ-2	AT&T INC BASIC 4.250% 03/01/27		12/07/2020	EXCHANGE		8,874,216	7,400,000	7,618,744	7,574,890		(20,952)		(20,952)		7,553,939		1,320,278	1,320,278	398,367	03/01/2027
00206R-HJ-4	AT&T INC BASIC 4.350% 03/01/29		03/23/2020	RBC CAPITAL MARKETS		19,089,720	19,500,000	20,785,425	20,724,693		(27,360)		(27,360)		20,697,333		(1,607,613)	(1,607,613)	480,675	03/01/2029
00206R-JL-7	AT&T INC 4.85% Due 7/15/2045 JJ15 4.850% 07/15/45		09/18/2020	EXCHANGE		871,938	700,000	715,227	715,081		(231)		(231)		714,850		157,088	157,088	39,891	07/15/2045
00209T-AB-1	COMCAST CABLE COMMUNICAT 9.455% Due 11/15/2022 MN15 9.455% 11/15/22		08/11/2020	Various		12,033,400	10,000,000	12,858,700	10,701,499		(139,779)		(139,779)		10,561,720		1,471,680	1,471,680	703,872	11/15/2022
00287Y-AW-9	ABBVIE INC 4.45% Due 5/14/2046 MN14 4.450% 05/14/46		11/12/2020	PARIBAS SECURITIES		12,198,100	10,000,000	10,592,300	10,569,681		(11,091)		(11,091)		10,558,591		1,639,509	1,639,509	447,472	05/14/2046
00287Y-BF-5	ABBVIE INC BASIC 4.250% 11/14/28		07/16/2020	J.P. MORGAN		6,004,000	5,000,000	5,330,760	5,316,151		(17,641)		(17,641)		5,298,511		705,489	705,489	145,208	11/14/2028
00287Y-BW-8	ABBVIE INC BASIC 3.200% 11/21/29		08/03/2020	Various		1,105,605	1,000,000	1,010,150	1,010,050		(461)		(461)		1,009,590		96,015	96,015	19,911	11/21/2029
00440E-AW-7	ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3 4.350% 11/03/45		07/17/2020	US BANCORP INC		2,758,680	2,000,000	1,978,480	1,980,079		234		234		1,980,313		778,367	778,367	62,350	11/03/2045
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2 0.835% 11/25/35		12/04/2020	BMO CAPITAL MARKETS		2,420,698	2,506,872	1,567,257	1,657,531		44,058		44,058		1,701,589		719,109	719,109	31,127	11/25/2035
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2 0.835% 11/25/35		10/25/2020	Paydown		1,508	(6,870)	(4,295)	(4,542)		436		436		(4,106)		5,614	5,614	63	11/25/2035
00507V-AH-2	ACTIVISION BLIZZARD BASIC 2.300% 09/15/21		01/09/2020	MORGAN STANLEY		5,629,904	5,600,000	5,594,092	5,597,542		47		47		5,597,589		32,315	32,315	42,218	09/15/2021
00507V-AH-2	ACTIVISION BLIZZARD BASIC 2.300% 09/15/21		09/04/2020	Call 101.8618		1,018,618	1,000,000	998,945	999,561		172		172		999,733		267	267	40,915	09/15/2021
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES 0.001% 05/15/23		05/15/2020	Redemption 100.0000		57,752	57,752	109,645	71,233		(13,480)		(13,480)		57,752					05/15/2023
00752*-AB-6	ADVANTAGE CAPITAL PARTNERS GTD. NOTES 8.94% YIELD 0.001% 12/15/20		12/15/2020	DIRECT - 1			34,719	61,264	35,993		(1,274)		(1,274)		34,719		(34,719)	(34,719)		12/15/2020
00752*-AB-6	ADVANTAGE CAPITAL PARTNERS GTD. NOTES 8.94% YIELD 0.001% 12/15/20		12/15/2020	Maturity		34,719	34,719	61,264	35,993		(1,274)		(1,274)		34,719					12/15/2020
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	No Broker		10,520,463	3,985,251	10,520,463	7,458,262		3,062,200		3,062,200		10,520,463				70,618	03/01/2025
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	Redemption 100.0000		(797,050)	(797,050)	(2,104,093)	(797,050)						(797,050)					03/01/2025
00800*-AA-0	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES 0.001% 03/01/28		12/01/2020	Redemption 100.0000		10,377,201	10,377,201	7,544,013	8,426,852		1,950,348		1,950,348		10,377,201					03/01/2028
00817Y-AM-0	AETNA INC-NEW 4 1/8% Due 11/15/2042 MN15 4.125% 11/15/42		10/19/2020	MORGAN STANLEY		4,020,450	3,500,000	2,970,625	3,029,586		8,960		8,960		3,038,547		981,903	981,903	134,750	11/15/2042
00817Y-AP-3	AETNA INC-NEW 4 3/4% Due 3/15/2044 MS15 4.750% 03/15/44		07/16/2020	J.P. MORGAN		610,645	500,000	486,420	486,746		160		160		486,906		123,739	123,739	20,122	03/15/2044
009098-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL 4.494% 11/10/39		12/10/2020	Redemption 100.0000		385,521	385,521	385,521	385,521						385,521				1,865	11/10/2039
00913C-AA-7	AIR MEDICAL GROUP HOLDIN BASIC 6.375% 05/15/23		10/05/2020	Various		1,750,000	1,750,000	1,515,005	1,523,413		44,302		44,302		1,567,714		182,286	182,286	98,857	05/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES 4.670% 06/30/33		12/31/2020	Redemption 100.0000		1,558,492	1,558,492	1,558,492	1,558,492						1,558,492				46,779	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		12/31/2020	Redemption 100.0000		216,929	216,929	216,929	216,929						216,929				6,287	06/30/2033
013093-AB-5	ALBERTSONS COS LLC/SAFEW 6 5/8% Due 6/15/2024 JD15 6.625% 06/15/24		09/11/2020	Various		5,682,215	5,500,000	5,589,792	5,548,881		(13,134)		(13,134)		5,535,748		(35,748)	(35,748)	451,448	06/15/2024
015271-AR-0	ALEXANDRIA REAL EST EQUITIES BASIC 3.375% 08/15/31		05/06/2020	BARCLAYS		16,695,969	15,950,000	16,047,313	16,046,904		(2,377)		(2,377)		16,044,526		651,442	651,442	438,127	08/15/2031
02004V-AC-7	Ally Auto Receivables Trust SERIES 20182 CLASS A3 2.920% 11/15/22		11/05/2020	Various		5,398,081	5,347,905	5,389,008	5,385,425		(10,070)		(10,070)		5,375,355		22,726	22,726	135,432	11/15/2022
02004V-AC-7	Ally Auto Receivables Trust SERIES 20182 CLASS A3 2.920% 11/15/22		12/15/2020	Paydown		8,545,717	8,545,717	8,613,240	8,606,850		(61,133)		(61,133)		8,545,717				113,665	11/15/2022
02005A-GM-4	AMOT 2012-1 SERIES 20173 CLASS A2 2.040% 06/15/22		06/15/2020	Call 100.0000		1,120,000	1,120,000	1,100,314	1,110,401		2,967		2,967		1,113,368		6,632	6,632	11,424	06/15/2022
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 7.000% 06/30/35		12/30/2020	Redemption 100.0000		2,629,650	2,629,650	2,806,222	2,847,517		(217,867)		(217,867)		2,629,650				92,038	06/30/2035
02209S-AL-7	ALTRIA GROUP INC 4 3/4% Due 5/5/2021 MN5 4.750% 05/05/21		07/16/2020	Various		7,241,345	7,000,000	7,339,305	7,061,938		(4,758)		(4,758)		7,057,180		184,165	184,165	75,142	05/05/2021
02209S-AT-0	ALTRIA GROUP INC BASIC 2.625% 01/14/20		01/14/2020	Maturity		1,400,000	1,400,000	1,393,336	1,399,774		226		226		1,400,000				18,375	01/14/2020
02209S-AV-5	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16 3.875% 09/16/46		02/24/2020	CITICORP SECURITIES		5,875,020	6,000,000	6,079,080	6,074,240		(253)		(253)		6,073,987		(198,967)	(198,967)	103,333	09/16/2046
02209S-BD-4	ALTRIA GROUP INC BASIC 4.800% 02/14/29		02/24/2020	Various		17,060,600	15,000,000	15,734,375	15,699,694		(8,370)		(8,370)		15,691,324		1,369,276	1,369,276	358,667	02/14/2029
023135-AJ-5	AMAZON.COM INC. BASIC 2.500% 11/29/22		09/10/2020	WELLS FARGO SECURITIES LLC		4,174,280	4,000,000	4,078,080	4,076,364		(19,811)		(19,811)		4,056,553		117,727	117,727	79,167	11/29/2022
02376*-AA-0	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC 4.140% 06/15/27		12/15/2020	Redemption 100.0000		946,070	946,070	946,070	946,070						946,070				29,375	06/15/2027
02377#-AA-5	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC 4.700% 12/15/24		12/15/2020	Redemption 100.0000		1,254,107	1,254,107	1,254,107	1,254,107						1,254,107				44,207	12/15/2024
02378*-AA-8	AMERICAN AIRLINES INC AMERICAN AIRLINES 5.180% 10/15/23		10/15/2020	Redemption 100.0000		809,091	809,091	809,091	809,091						809,091				31,433	10/15/2023
02378L-AA-1	AMERICAN AIRLINES INC AMERICAN AIRLINES 5.180% 08/15/23		08/15/2020	Redemption 100.0000		731,852	731,852	731,852	731,852						731,852				28,432	08/15/2023
02379#-AA-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.930% 12/15/25		12/15/2020	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				8,843	12/15/2025
02379*-AA-7	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.530% 12/15/27		12/15/2020	Redemption 100.0000		900,000	900,000	900,000	900,000						900,000				23,828	12/15/2027
026874-CY-1	AIG 4 1/8% Due 2/15/2024 FA15 4.125% 02/15/24		10/27/2020	WELLS FARGO SECURITIES LLC		2,219,920	2,000,000	2,144,860	2,141,257		(27,293)		(27,293)		2,113,964		105,956	105,956	99,458	02/15/2024
026874-DA-2	AIG 1 1/2% Due 7/16/2044 JJ16 4.500% 07/16/44		02/21/2020	MORGAN STANLEY		6,063,650	5,000,000	5,790,950	5,790,360		(3,102)		(3,102)		5,787,258		276,392	276,392	136,875	07/16/2044
026874-DF-1	AIG 4.8% Due 7/10/2045 JJ10 4.800% 07/10/45		10/27/2020	MORGAN STANLEY		9,331,326	7,400,000	7,954,112	7,925,924		(9,891)		(9,891)		7,916,033		1,415,293	1,415,293	462,747	07/10/2045
026874-DH-7	AIG 3.9% Due 4/1/2026 AO1 3.900% 04/01/26		10/27/2020	MORGAN STANLEY		13,835,019	12,100,000	12,420,771	12,322,835		(27,935)		(27,935)		12,294,900		1,540,119	1,540,119	508,603	04/01/2026
029912-BE-1	AMERICAN TOWER CORP - CL A 5.9% Due 11/1/2021 MN1 5.900% 11/01/21		01/15/2020	Call 106.7090		5,335,450	5,000,000	5,728,850	5,255,125		(5,280)		(5,280)		5,249,845		(249,845)	(249,845)	396,089	11/01/2021
03027W-AK-8	AMTT 2007-1A BASIC 3.652% 03/23/28		10/09/2020	BARCLAYS		529,080	500,000	500,000	500,000						500,000		29,080	29,080	15,166	03/23/2028
03027X-AB-6	AMERICAN TOWER CORP - CL A 3 1/2% Due 1/31/2023 JJ31 3.500% 01/31/23		06/01/2020	JANE STREET		3,942,424	3,700,000	3,479,702	3,614,944		11,023		11,023		3,625,966		316,458	316,458	108,996	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP - CL A 5% Due 2/15/2024 FA15 5.000% 02/15/24		07/16/2020	J.P. MORGAN		573,160	500,000	523,380	510,951		(1,356)		(1,356)		509,595		63,565	63,565	23,264	02/15/2024
03027X-AW-0	AMERICAN TOWER CORP - CL A BASIC 3.800% 08/15/29		11/16/2020	Various		4,535,208	3,925,000	4,154,980	4,152,908		(13,752)		(13,752)		4,139,157		396,052	396,052	179,167	08/15/2029
03065F-AF-9	AmeriCredit Automobile Receiva SERIES 20171 CLASS C 2.710% 08/18/22		12/18/2020	Paydown		372,067	372,067	370,120	370,563		1,505		1,505		372,067				8,794	08/18/2022
03065H-AD-0	AmeriCredit Automobile Receiva SERIES 20173 CLASS A3 1.900% 03/18/22		08/18/2020	Call 100.0000		17,219	17,219	16,957	17,094		37		37		17,131		88	88	218	03/18/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03065H-AD-0	AmeriCredit Automobile Receiva SERIES 20173 CLASS A3 1.900% 03/18/22		07/18/2020	Paydown		452,048	452,048	445,179	448,764		3,284		3,284		452,048				2,766	03/18/2022
03066L-AD-0	AmeriCredit Automobile Receiva SERIES 20182 CLASS A3 3.150% 03/20/23		09/30/2020	Various		7,144,467	7,056,536	7,057,832	7,057,784		(282)		(282)		7,057,502		86,966	86,966	175,355	03/20/2023
03066L-AD-0	AmeriCredit Automobile Receiva SERIES 20182 CLASS A3 3.150% 03/20/23		09/15/2020	Paydown		3,443,464	3,443,464	3,444,096	3,444,072		(609)		(609)		3,443,464				63,750	03/20/2023
03210#-AE-8	AMPLIFON USA, INC SENIOR UNSECURED NOTES 3.900% 07/31/20		07/31/2020	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				272,900	07/31/2020
035229-CQ-4	ANHEUSER-BUSCH COS INC CALL@>PAR OR MAKE WHOLE +25BP 5.950% 01/15/33		10/30/2020	Various		4,753,116	3,600,000	3,772,916	3,714,394		(5,153)		(5,153)		3,709,241		1,043,875	1,043,875	278,460	01/15/2033
03522A-AH-3	ANHEUSER-BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.700% 02/01/36		10/30/2020	Various		31,479,920	35,500,000	37,007,059	36,965,717		(15,804)		(15,804)		36,949,914		(5,469,994)	(5,469,994)	1,148,510	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1 4.900% 02/01/46		10/30/2020	Various		28,851,928	32,200,000	35,624,058	35,587,408		(18,188)		(18,188)		35,569,220		(6,717,292)	(6,717,292)	1,056,957	02/01/2046
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC 5.550% 01/23/49		03/20/2020	BARCLAYS		3,358,005	3,500,000	3,888,955	3,885,317		(1,469)		(1,469)		3,883,847		(525,842)	(525,842)	130,040	01/23/2049
035240-AJ-9	ANHEUSER-BUSCH INBEV WOR BASIC 3.500% 01/12/24		09/17/2020	TENDER		5,488,550	5,000,000	5,279,000	5,254,755		(44,341)		(44,341)		5,210,414		278,136	278,136	206,597	01/12/2024
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC 4.750% 01/23/29		11/06/2020	BARCLAYS		32,861,664	29,000,000	32,121,120	32,023,801		(204,383)		(204,383)		31,819,418		1,042,246	1,042,246	1,438,075	01/23/2029
035242-AL-0	ANHEUSER-BUSCH INBEV FIN BASIC 3.300% 02/01/23		12/16/2020	Call 105.6320		9,494,204	8,988,000	8,901,715	8,931,741		16,850		16,850		8,948,591		39,409	39,409	914,035	02/01/2023
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN BASIC 3.700% 02/01/24		09/17/2020	TENDER		277,118	250,000	265,323	264,075		(2,360)		(2,360)		261,715		15,403	15,403	10,432	02/01/2024
037389-BB-8	AON CORP BASIC 4.500% 12/15/28		09/30/2020	Various		12,126,550	10,000,000	10,354,900	10,329,238		(24,005)		(24,005)		10,305,233		1,821,317	1,821,317	356,875	12/15/2028
037411-BA-2	APACHE CORP. 4 3/4% Due 4/15/2043 A015 4.750% 04/15/43		03/23/2020	Fifth Third Securities		9,992,750	19,300,000	19,215,149	19,170,210		901		901		19,171,111		(9,178,361)	(9,178,361)	404,938	04/15/2043
037411-BF-1	APACHE CORP. BASIC 4.250% 01/15/30		04/16/2020	Various		3,397,563	5,900,000	5,950,976	5,950,930		(883)		(883)		5,950,046		(2,552,484)	(2,552,484)	192,537	01/15/2030
037833-DJ-6	APPLE COMPUTER INC BASIC 2.000% 11/13/20		11/13/2020	Maturity		2,800,000	2,800,000	2,756,068	2,779,727		20,273		20,273		2,800,000				56,000	11/13/2020
037833-DL-1	APPLE COMPUTER INC BASIC 1.700% 09/11/22		09/10/2020	BANK OF AMERICA		5,141,300	5,000,000	4,995,250	4,995,378		1,210		1,210		4,996,588		144,712	144,712	85,708	09/11/2022
03789X-AD-0	DIN 2014-1 SERIES 20191A CLASS A2I 4.194% 06/07/49		10/21/2020	Various		3,390,625	3,500,000	3,500,000	3,500,000						3,500,000		(109,375)	(109,375)	129,665	06/07/2049
03980@-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC 3.940% 12/14/29		10/23/2020	SEAPORT GROUP		8,956,880	8,000,000	8,000,000	8,000,000						8,000,000		956,880	956,880	269,671	12/14/2029
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42		09/01/2020	Redemption 100.0000		162,732	162,732	162,732	162,732						162,732				4,395	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42		09/01/2020	Redemption 100.0000		108,490	108,490	108,490	108,490						108,490				2,930	09/01/2042
052798-AA-9	AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL 4.101% 08/15/34		12/15/2020	Redemption 100.0000		418,479	418,479	418,479	418,479						418,479				9,409	08/15/2034
05348E-AU-3	AVALONBAY COMMUNITIES BASIC 3.500% 11/15/24		01/14/2020	SUSQUEHANNA		1,594,830	1,500,000	1,596,855	1,589,821		(772)		(772)		1,589,049		5,781	5,781	8,896	11/15/2024
05351W-AB-9	AVANGRID INC BASIC 3.800% 06/01/29		10/21/2020	MILLENIUM ADVISORS		1,156,700	1,000,000	998,580	998,669		97		97		998,766		157,934	157,934	33,989	06/01/2029
05352A-AC-4	AVANTOR INC BASIC 9.000% 10/01/25		05/11/2020	Various		4,825,121	4,440,000	4,706,100	4,676,857		(35,516)		(35,516)		4,641,341		183,780	183,780	239,184	10/01/2025
05377R-BX-1	AESOP 2012-1A SERIES 20151A CLASS A 2.500% 07/20/21		07/20/2020	Paydown		15,715,000	15,715,000	15,722,799	15,729,731		(14,731)		(14,731)		15,715,000				147,328	07/20/2021
05377R-CA-0	AESOP 2012-1A 2.63% Due 12/20/2021 Mo-20 2.630% 12/20/21		12/21/2020	Various		1,666,667	1,666,667	1,656,966	1,664,664		2,002		2,002		1,666,667				43,833	12/20/2021
05377R-CA-0	AESOP 2012-1A 2.63% Due 12/20/2021 Mo-20 2.630% 12/20/21		11/20/2020	Paydown		8,333,333	8,333,333	8,284,831	8,323,321		10,012		10,012		8,333,333				164,375	12/20/2021
054561-AJ-4	AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 AO 4.350% 04/20/28		07/16/2020	J.P. MORGAN		572,165	500,000	504,015	503,741		(217)		(217)		503,524		68,641	68,641	16,313	04/20/2028
05526D-AV-7	BAT CAPITAL CORP BASIC 2.764% 08/15/22		10/08/2020	Various		3,849,897	3,700,000	3,700,000	3,700,000						3,700,000		149,897	149,897	105,347	08/15/2022
05526Q-AE-6	BAMLL 2015-200P 3.49% Due 4/14/2033 Mo-1 3.490% 04/14/33		05/06/2020	BANK OF AMERICA		5,187,500	5,000,000	5,149,715	5,082,394		(5,466)		(5,466)		5,076,929		110,571	110,571	76,101	04/14/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2020	Redemption 100.0000		185,816	185,816	185,816	185,816						185,816				9,128	02/26/2021
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2020	Redemption 100.0000		178,837	178,837	178,837	178,837						178,837				8,785	02/26/2021
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2020	Redemption 100.0000		56,650	56,650	56,650	56,650						56,650				2,744	02/26/2021
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2020	Redemption 100.0000		55,855	55,855	55,855	55,855						55,855				2,744	02/26/2021
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2020	Redemption 100.0000		22,143	22,143	22,143	22,143						22,143				1,088	02/26/2021
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32		12/15/2020	Redemption 100.0000		1,229,999	1,229,999	1,223,067	1,223,374		6,625		6,625		1,229,999				23,637	11/15/2032
05607B-AA-9	BXGNT 2017-A 2.950% 10/04/32		12/02/2020	Paydown		346,022	346,022	346,013	346,022						346,022				5,145	10/04/2032
056083-AG-3	BXP TRUST SERIES 2017GM CLASS B 3.539% 06/13/39		05/07/2020	BANK OF AMERICA		5,310,156	5,000,000	5,092,036	5,070,382		(3,275)		(3,275)		5,067,107		243,049	243,049	77,217	06/13/2039
05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 2.607% 11/25/33		12/01/2020	Paydown		267,197	267,197	256,763	257,596		9,600		9,600		267,197				5,222	11/25/2033
05950D-AD-2	Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1 4.255% 06/20/36		12/01/2020	Paydown		173,207	182,770	173,631	174,237		8,092		8,092		182,329		(9,122)	(9,122)	4,252	06/20/2036
05951U-AE-1	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1 5.834% 10/25/36		12/01/2020	Paydown		258,035	256,022	210,778	214,645		41,705		41,705		256,350		1,686	1,686	6,783	10/25/2036
06035R-AS-5	BANK SERIES 2018BN14 CLASS A4 4.231% 09/15/60		03/24/2020	SOCIETE GENERALE		4,040,000	4,000,000	4,232,344	4,230,420		(545)		(545)		4,229,874		(189,874)	(189,874)	54,063	09/15/2060
06051G-DM-8	BAFC 2004-2 Adj % Due 5/25/2035 Mo-1 3.631% 05/25/35		12/01/2020	Paydown		110,149	110,149	110,734	110,658		(508)		(508)		110,149				2,045	05/25/2035
06051G-EE-5	BAFC 2004-2 BASIC 5.875% 01/05/21		06/16/2020	J.P. MORGAN		617,844	600,000	629,664	614,908		(6,782)		(6,782)		608,126		9,718	9,718	33,585	01/05/2021
06051G-GQ-6	BAFC 2004-2 BASIC 2.816% 07/21/23		12/03/2020	CITICORP SECURITIES		6,223,620	6,000,000	5,807,320	5,863,233		34,301		34,301		5,897,534		326,086	326,086	232,789	07/21/2023
06406Y-AA-0	BANK OF NY MELLON CORP BASIC 3.300% 08/23/29		01/28/2020	BANK OF AMERICA		6,633,318	6,200,000	6,200,000	6,200,000						6,200,000		433,318	433,318	89,228	08/23/2029
065404-BB-0	BANK SERIES 2018BN10 CLASS A5 3.688% 02/15/61		03/23/2020	WELLS FARGO SECURITIES LLC		8,263,594	8,500,000	8,645,430	8,644,161		(364)		(364)		8,643,797		(380,203)	(380,203)	99,269	02/15/2061
065405-AE-2	BANK SERIES 2019BN16 CLASS A4 4.005% 02/15/52		03/23/2020	BANK OF AMERICA		10,355,523	10,294,000	10,713,433	10,706,538		(1,552)		(1,552)		10,704,986		(349,463)	(349,463)	130,554	02/15/2052
06742L-AN-3	DROCK 2014-3 0.483% 03/15/23		05/15/2020	Call 100.0000		9,000,000	9,000,000	9,005,977	9,005,604		(913)		(913)		9,004,691		(4,691)	(4,691)	62,338	03/15/2023
07123#-AA-1	BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY 4.320% 12/15/37		12/15/2020	Redemption 100.0000		80,235	80,235	80,235	80,235						80,235				1,892	12/15/2037
07124#-AA-0	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS, 3.520% 10/15/39		12/15/2020	Redemption 100.0000		27,594	27,594	27,594	27,594						27,594				932	10/15/2039
07332V-BD-6	BBCMS 2017-C1 A4 367% 02/15/50 3.674% 02/15/50		10/08/2020	BARCLAYS		7,948,281	7,000,000	7,115,664	7,103,725		(11,340)		(11,340)		7,092,385		855,897	855,897	222,889	02/15/2050
073685-AD-1	BEACON ROOFING SUPPLY INC BASIC 4.875% 11/01/25		12/08/2020	WELLS FARGO SECURITIES LLC		2,747,250	2,700,000	2,643,000	2,644,429		7,912		7,912		2,652,341		94,909	94,909	145,884	11/01/2025
07386H-CT-6	BALTA 2003-3 Adj % Due 10/25/2033 Mo-1 2.961% 10/25/33		10/02/2020	Various		2,780,927	2,787,902	2,809,333	2,804,434		189		189		2,804,623		(23,696)	(23,696)	90,896	10/25/2033
07386H-CT-6	BALTA 2003-3 Adj % Due 10/25/2033 Mo-1 2.961% 10/25/33		10/01/2020	Paydown		468,047	468,047	471,644	470,822		(2,775)		(2,775)		468,047				10,224	10/25/2033
07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1 1.000% 04/25/34		09/26/2020	Paydown		57,887	57,887	57,009	57,056		831		831		57,887				441	04/25/2034
07386H-JU-6	BALTA 2003-3 Flt % Due 7/25/2034 Mo-25 0.788% 07/25/34		12/25/2020	Paydown		441,350	441,350	419,947	430,759		10,591		10,591		441,350				4,122	07/25/2034
07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1 0.865% 08/25/35		08/25/2020	Paydown			(25,264)	(23,561)	(23,639)		(24)		(24)		(23,663)		23,663	23,663	25	08/25/2035
07387#-AA-2	BEAR SWAMP FINANCE SENIOR SECURED NOTES 4.890% 09/30/25		12/31/2020	Redemption 100.0000		442,466	442,466	442,466	442,466						442,466				10,951	09/30/2025
073879-CV-8	Bear Stearns Asset Backed Secu SERIES 2004HE6 CLASS M2 2.020% 08/25/34		12/25/2020	Paydown		362,372	362,372	362,259	362,272		100		100		362,372				5,466	08/25/2034
075887-BV-0	BECTON DICKINSON & CO 3.363% 06/06/24		12/03/2020	J.P. MORGAN		1,082,940	1,000,000	1,000,000	1,000,000						1,000,000		82,940	82,940	33,723	06/06/2024

SCHEDULE D - PART 4

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										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
075887-BW-8	BECTON DICKINSON & CO BASIC 3.700% 06/06/27		12/14/2020	WELLS FARGO SECURITIES LLC		1,143,600	1,000,000	974,380	976,665		2,632		2,632		979,296		164,304	164,304	38,028	06/06/2027
086516-AL-5	BEST BUY COMPANY INC 5 1/2% Due 3/15/2021 MS15 5.500% 03/15/21		09/29/2020	BANK OF AMERICA		5,051,850	5,000,000	5,156,250	5,034,376		(26,603)		(26,603)		5,007,773		44,077	44,077	287,222	03/15/2021
08652B-AA-7	BEST BUY CO INC BASIC 4.450% 10/01/28		09/29/2020	CITICORP SECURITIES		16,604,980	14,000,000	13,945,120	13,950,840		3,499		3,499		13,954,339		2,650,641	2,650,641	623,000	10/01/2028
090572-AP-3	BIO-RAD LABS 4 7/8% Due 12/15/2020 JD15 4.875% 12/15/20		12/15/2020	Maturity		10,400,000	10,400,000	10,821,816	10,457,516		(57,516)		(57,516)		10,400,000				507,000	12/15/2020
096630-AG-3	BOARDWALK PIPELINES LP BASIC 4.800% 05/03/29		07/16/2020	J.P. MORGAN		539,025	500,000	499,565	499,588		20		20		499,608		39,417	39,417	17,133	05/03/2029
10240*-AA-7	BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC 3.920% 09/30/38		12/31/2020	Redemption 100.0000		987,373	987,373	987,373	987,373						987,373				30,584	09/30/2038
10373Q-AG-5	BP CAP MARKETS AMERICA 4.742% Due 3/11/2021 MS11 4.742% 03/11/21		01/09/2020	MORGAN STANLEY		20,886,800	20,200,000	20,843,883	20,551,578		(9,615)		(9,615)		20,541,963		344,837	344,837	324,616	03/11/2021
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245% Due 5/6/2022 MN6 3.245% 05/06/22		12/22/2020	Various		19,870,430	19,000,000	19,066,463	19,046,678		(9,319)		(9,319)		19,037,359		833,071	833,071	525,870	05/06/2022
10373Q-AU-4	BP CAP MARKETS AMERICA 2.112% Due 9/16/2021 MS16 2.112% 09/16/21		06/18/2020	MORGAN STANLEY		1,526,010	1,500,000	1,457,411	1,473,195		7,313		7,313		1,480,507		45,503	45,503	24,288	09/16/2021
10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES 3.770% 09/30/41		09/30/2020	Redemption 100.0000		424,001	424,001	424,001	424,001						424,001				12,347	09/30/2041
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SER.2009A SENIOR SECURED NOTE 6.540% 06/30/24		12/30/2020	Redemption 100.0000		517,272	517,272	517,272	517,272						517,272				25,266	06/30/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27		11/27/2020	Various		6,733,786	6,184,000	5,663,092	5,700,332		48,547		48,547		5,748,879		984,907	984,907	208,923	06/22/2027
110122-BG-2	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22		07/17/2020	Tax Free Exchange		9,274,082	9,113,000	9,319,260	9,315,286		(41,204)		(41,204)		9,274,082				273,137	08/15/2022
110122-BK-3	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 3.250% 02/20/23		07/17/2020	Tax Free Exchange		6,017,735	5,900,000	6,047,463	6,042,591		(24,856)		(24,856)		6,017,735				174,173	02/20/2023
110122-BM-9	BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15 3.625% 05/15/24		07/17/2020	Tax Free Exchange		18,269,909	18,200,000	18,281,785	18,279,829		(9,920)		(9,920)		18,269,909				443,499	05/15/2024
110122-BN-7	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25		07/17/2020	Tax Free Exchange		8,759,065	8,800,000	8,753,950	8,754,918		4,147		4,147		8,759,065				314,478	08/15/2025
110122-BQ-0	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028 3.900% 02/20/28		01/14/2020	RBC CAPITAL MARKETS		1,651,905	1,500,000	1,532,842	1,532,485		(138)		(138)		1,532,347		119,558	119,558	23,725	02/20/2028
110122-BQ-0	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028 3.900% 02/20/28		07/17/2020	Tax Free Exchange		2,550,931	2,500,000	2,554,737	2,554,141		(3,210)		(3,210)		2,550,931				88,563	02/20/2028
110122-BS-6	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		07/17/2020	Tax Free Exchange		47,743,902	46,300,000	47,764,118	47,761,785		(17,883)		(17,883)		47,743,902				2,241,692	08/15/2043
110122-BV-9	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15 4.350% 11/15/47		07/17/2020	Tax Free Exchange		6,604,401	7,300,000	6,596,595	6,597,886		6,515		6,515		6,604,401				213,464	11/15/2047
110122-BW-7	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20 4.550% 02/20/48		07/17/2020	Tax Free Exchange		25,098,982	25,100,000	25,097,602	25,098,276		705		705		25,098,982				1,037,362	02/20/2048
110122-BY-3	BRISTOL-MYERS SQUIBB CO BASIC 2.600% 05/16/22		07/17/2020	Tax Free Exchange		2,530,024	2,500,000	2,542,975	2,538,756		(8,732)		(8,732)		2,530,024				43,514	05/16/2022
110122-CB-2	BRISTOL-MYERS SQUIBB CO BASIC 3.400% 07/26/29		07/17/2020	Tax Free Exchange		10,632,291	10,500,000	10,644,930	10,639,241		(6,950)		(6,950)		10,632,291				417,492	07/26/2029
110122-CD-8	BRISTOL-MYERS SQUIBB CO BASIC 4.250% 10/26/49		07/17/2020	Tax Free Exchange		131,374,957	126,000,000	131,468,720	131,433,723		(58,767)		(58,767)		131,374,957				3,882,375	10/26/2049
11120V-AB-9	BRIXMOR OPERATING PART BASIC 3.875% 08/15/22		01/09/2020	MORGAN STANLEY		3,954,584	3,800,000	3,797,530	3,798,322		20		20		3,798,343		156,241	156,241	60,536	08/15/2022
11120V-AE-3	BRIXMOR OPERATING PART BASIC 3.900% 03/15/27		05/08/2020	US BANCORP INC		3,598,176	3,700,000	3,509,228	3,529,968		7,301		7,301		3,537,269		60,907	60,907	94,998	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PART BASIC 4.125% 05/15/29		05/18/2020	Various		955,656	1,000,000	1,008,420	1,007,989		(279)		(279)		1,007,710		(52,054)	(52,054)	21,130	05/15/2029
11134L-AF-6	BROADCOM CRP / CAYMN FI 3.625% 01/15/24		05/21/2020	EXCHANGE		1,963,918	1,800,000	1,834,413	1,830,408		(2,894)		(2,894)		1,827,514		136,404	136,404	55,463	01/15/2024
11134L-AH-2	BROADCOM CRP / CAYMN FI 3.875% 01/15/27		12/03/2020	BANK OF AMERICA		10,439,994	9,300,000	9,147,177	9,174,984		14,606		14,606		9,189,590		1,250,404	1,250,404	502,523	01/15/2027
11135F-AB-7	BROADCOM INC BASIC 4.750% 04/15/29		08/11/2020	Tax Free Exchange		42,775,853	41,500,000	42,863,905	42,852,986		(77,134)		(77,134)		42,775,853				1,620,806	04/15/2029
11135F-AE-1	BROADCOM INC BASIC 4.250% 04/15/26		08/11/2020	Tax Free Exchange		4,931,405	4,750,000	4,953,348	4,949,394		(17,989)		(17,989)		4,931,405				165,986	04/15/2026

SCHEDULE D - PART 4

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										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
114259-AQ-7	BROOKLYN UNION GAS CO BASIC 4.273% 03/15/48		11/05/2020	J.P. MORGAN		2,518,400	2,000,000	1,973,560	1,974,163		409		409		1,974,572		543,828	543,828	98,279	03/15/2048
12479R-AD-9	CAUTO 2017-1A 3.870% 04/15/47		12/15/2020	Paydown		214,558	214,558	214,521	214,558						214,558				6,464	04/15/2047
124857-AP-8	CBS CORP 3 1/2% Due 1/15/2025 JJ15 3.500% 01/15/25		03/30/2020	MORGAN STANLEY		1,025,629	1,100,000	1,116,192	1,108,685		(420)		(420)		1,108,265		(82,636)	(82,636)	27,378	01/15/2025
124857-AY-9	CBS CORP BASIC 2.900% 06/01/23		03/27/2020	MORGAN STANLEY		578,572	595,000	604,359	603,450		(610)		(610)		602,840		(24,268)	(24,268)	5,752	06/01/2023
124857-AZ-6	CBS CORP BASIC 4.200% 06/01/29		03/27/2020	J.P. MORGAN		1,725,256	1,785,000	1,800,173	1,799,674		(331)		(331)		1,799,343		(74,087)	(74,087)	24,990	06/01/2029
12523B-AA-9	CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES LLC 6.400% 09/30/30		12/31/2020	Redemption 100.0000		567,842	567,842	567,842	567,842						567,842				22,894	09/30/2030
12527D-AR-1	CFCRE 2011-C2 3.8343% Due 12/15/2047 Mo-1 3.834% 12/15/47		10/05/2020	MORGAN STANLEY		10,882,266	10,727,224	11,009,633	10,772,658		(31,534)		(31,534)		10,741,124		141,142	141,142	374,691	12/15/2047
12527D-AR-1	CFCRE 2011-C2 3.8343% Due 12/15/2047 Mo-1 3.834% 12/15/47		10/01/2020	Paydown		1,545,022	1,545,022	1,585,696	1,551,565		(6,544)		(6,544)		1,545,022				21,604	12/15/2047
12527G-AH-6	CF INDUSTRIES INC 4 1/2% Due 12/1/2026 JD1 4.500% 12/01/26		04/17/2020	UBS WARBURG CONVERTIBLES		18,960,717	17,700,000	18,043,605	17,962,716		(10,033)		(10,033)		17,952,683		1,008,034	1,008,034	306,625	12/01/2026
125354-AA-8	CGRBS 2013-VN05 3.369% Due 3/13/2035 Mo-1 3.369% 03/13/35		01/17/2020	Various		15,671,313	15,110,000	15,505,792	15,255,867		(2,830)		(2,830)		15,253,037		418,276	418,276	72,116	03/13/2035
125523-BJ-8	CIGNA CORP CI 3.875 10/15/2047 A015 3.875% 10/15/47		07/15/2020	Tax Free Exchange		12,030,288	13,000,000	12,016,198	12,020,323		9,965		9,965		12,030,288				377,813	10/15/2047
125523-CE-8	CIGNA CORP 4.8% Due 7/15/2046 JJ15 4.800% 07/15/46		07/15/2020	Tax Free Exchange		12,803,839	12,100,000	12,814,292	12,811,718		(7,879)		(7,879)		12,803,839				580,800	07/15/2046
12559Q-AH-5	CIT MORTGAGE LOAN TRUST SERIES 20071 CLASS 1M2 1.895% 10/25/37		10/09/2020	MORGAN STANLEY		16,200,000	20,000,000	16,325,000	16,584,835		176,143		176,143		16,760,978		(560,978)	(560,978)	409,008	10/25/2037
12595X-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A2 4.148% 08/15/51		10/05/2020	MORGAN STANLEY		2,645,703	2,500,000	2,574,993	2,571,510		(2,056)		(2,056)		2,569,454		76,249	76,249	88,018	08/15/2051
12610B-AA-3	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38		12/31/2020	Redemption 100.0000		421,777	421,777	421,777	421,777						421,777				12,663	12/31/2038
12625C-AC-7	COMM 2013-WWP 3.4244% Due 3/10/2031 Mo-1 3.424% 03/10/31		09/30/2020	BANK OF AMERICA		5,342,017	5,030,000	5,134,732	5,074,039		(10,968)		(10,968)		5,063,071		278,946	278,946	144,018	03/10/2031
12625C-AJ-2	COMM 2013-WWP 3.7255% Due 3/10/2031 Mo-1 3.726% 03/10/31		09/30/2020	BANK OF AMERICA		6,731,648	6,300,000	6,507,753	6,388,715		(21,427)		(21,427)		6,367,287		364,361	364,361	196,241	03/10/2031
12625X-AA-5	COMM 2013-300P 4.353% Due 8/10/2030 Mo-1 4.353% 08/10/30		10/01/2020	J.P. MORGAN		10,755,078	10,000,000	10,445,042	10,188,349		(40,003)		(40,003)		10,148,346		606,732	606,732	331,312	08/10/2030
126307-AY-3	CSC HOLDINGS LLC BASIC 7.500% 04/01/28		12/16/2020	CREDIT SUISSE FIRST BOSTON		1,341,500	1,200,000	1,357,625	1,355,962		(31,129)		(31,129)		1,324,833		16,667	16,667	112,792	04/01/2028
12637B-AE-1	CNH Equipment Trust SERIES 2017B CLASS A4 2.170% 04/17/23		09/18/2020	PARIBAS SECURITIES		977,439	965,000	966,696	966,610		(345)		(345)		966,265		11,174	11,174	16,113	04/17/2023
126408-HM-8	CSX CORP BASIC 4.250% 03/15/29		07/16/2020	J.P. MORGAN		4,233,565	3,500,000	3,827,160	3,816,143		(17,172)		(17,172)		3,798,971		434,594	434,594	126,024	03/15/2029
126408-HQ-9	CSX CORP BASIC 2.400% 02/15/30		08/03/2020	MARKET AXESS		1,624,245	1,500,000	1,500,150	1,500,137		(11)		(11)		1,500,126		124,119	124,119	32,300	02/15/2030
12649A-AC-3	CSMC 2014-USA 3.953% Due 9/15/2037 Mo-1 3.953% 09/15/37		06/12/2020	Various		14,506,602	14,000,000	14,584,379	14,336,017		(14,427)		(14,427)		14,321,590		185,012	185,012	172,285	09/15/2037
126650-AY-6	CVS CAREMARK CORP CVS HEALTH CORPORATION 5.361% 10/10/27		12/10/2020	Redemption 100.0000		719,329	719,329	772,833	772,656		(53,326)		(53,326)		719,329				23,590	10/10/2027
126650-BP-4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10 6.036% 12/10/28		12/10/2020	Various		1,070,534	1,070,534	1,096,487	1,082,574		(12,040)		(12,040)		1,070,534				35,717	12/10/2028
126650-CD-0	CVS CAREMARK CORP 5.3% Due 12/5/2043 JD5 5.300% 12/05/43		10/19/2020	JANE STREET		1,292,370	1,000,000	998,060	998,250		30		30		998,281		294,090	294,090	46,522	12/05/2043
126650-CW-8	CVS CAREMARK CORP BASIC 4.100% 03/25/25		11/12/2020	Various		23,472,591	20,500,000	20,492,205	20,460,188		(14,894)		(14,894)		20,445,294		3,027,297	3,027,297	819,421	03/25/2025
126650-CX-6	CVS CAREMARK CORP BASIC 4.300% 03/25/28		12/22/2020	Various		63,130,515	53,671,000	54,145,480	54,128,089		(48,914)		(48,914)		54,079,175		9,051,340	9,051,340	2,476,673	03/25/2028
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		11/12/2020	CITICORP SECURITIES		17,752,480	16,000,000	16,005,220	16,008,213		(931)		(931)		16,007,282		1,745,198	1,745,198	651,444	08/15/2029
12667G-F3-2	CWALT 2005-14 1A1 Flt % Due 7/25/2035 Mo-25 0.848% 07/25/35		12/17/2020	NOMURA SECURITIES INTERNATIONA		1,848,637	3,336,513	2,377,265	2,417,221		39,611		39,611		2,456,832		(608,195)	(608,195)	43,079	07/25/2035
12667G-F3-2	CWALT 2005-14 1A1 Flt % Due 7/25/2035 Mo-25 0.848% 07/25/35		11/25/2020	Paydown		750,760	718,711	512,082	520,688		206,800		206,800		727,489		23,272	23,272	6,425	07/25/2035
12668A-VL-6	CWALT 2005-56 Flt % Due 12/25/2035 Mo-25 0.668% 12/25/35		12/25/2020	Paydown		261,008	261,008	229,850	232,420		28,588		28,588		261,008				2,407	12/25/2035
12668B-RC-9	CWALT 2006-OC2 0.348% 02/25/36		12/25/2020	Paydown		644,030	724,210	602,905	614,728		97,712		97,712		712,440		(68,410)	(68,410)	5,659	02/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2 0.985% 08/25/47		12/25/2020	Paydown		805,725	805,725	793,639	793,809		11,916		11,916		805,725				8,424	08/25/2047
12669E-G6-7	CWHL 2003-50 Adj % Due 1/19/2034 Mo-1 2.746% 01/19/34		12/01/2020	Paydown		361,243	361,243	356,276	356,756		4,486		4,486		361,243				7,936	01/19/2034
12669F-WD-1	CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34		12/01/2020	Paydown		197,675	197,675	202,428	201,314		(3,639)		(3,639)		197,675				5,457	05/25/2034
12695*-AA-3	CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES 3.416% 10/10/38		12/10/2020	Redemption 100.0000		622,426	622,426	622,426	622,426						622,426				11,577	10/10/2038
12696#-AA-8	HSS PROPERTIES CERTIFICATES 4.210% 09/01/47		12/15/2020	Redemption 100.0000		110,331	110,331	111,416	111,356		(1,025)		(1,025)		110,331				2,642	09/01/2047
12701#-AA-1	CRG ISSUER 2017-1 CRG ISSUER 2017-1 4.700% 01/10/24		10/10/2020	Redemption 100.0000		5,426,201	5,426,201	5,426,201	5,426,201						5,426,201				195,983	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1 5.300% 07/10/25		10/13/2020	Redemption 100.0000		1,915,130	1,915,130	1,915,130	1,915,130						1,915,130				78,001	07/10/2025
12702*-AA-4	CVS HEALTH CORPORATION CVS HEALTH CORPORATION 3.901% 10/10/39		12/10/2020	Redemption 100.0000		467,425	467,425	467,425	467,425						467,425				9,936	10/10/2039
12708#-AA-4	CTL 2018-12 TRUST CTL 2018-12 TRUST 5.550% 07/15/35		12/15/2020	Redemption 100.0000		267,944	267,944	267,944	267,944						267,944				12,422	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE 4.008% 12/27/26		12/27/2020	Redemption 100.0000		843,308	843,308	843,308	843,308						843,308				21,232	12/27/2026
131347-CK-0	CALPINE CORPORATION BASIC 5.250% 06/01/26		12/17/2020	Various		1,794,987	1,714,000	1,709,470	1,709,631		350		350		1,709,981		85,006	85,006	93,984	06/01/2026
133131-AT-9	CAMDEN PROPERTY TRUST BASIC 2.950% 12/15/22		01/09/2020	MORGAN STANLEY		1,531,995	1,500,000	1,462,575	1,472,157		300		300		1,472,457		59,538	59,538	3,442	12/15/2022
133434-AB-6	CAMERON LNG LLC BASIC 3.302% 01/15/35		07/16/2020	Various		1,369,848	1,250,000	1,250,000	1,250,000						1,250,000		119,848	119,848	20,660	01/15/2035
14040H-BD-6	CAPITAL ONE FINANCIAL CORP 3 1/2% Due 6/15/2023 JD15 3.500% 06/15/23		01/28/2020	UBS WARBURG CONVERTIBLES		6,963,215	6,650,000	6,306,871	6,515,583		2,942		2,942		6,518,525		444,690	444,690	29,094	06/15/2023
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP BASIC 4.200% 10/29/25		01/28/2020	JANE STREET		543,770	500,000	477,790	480,708		231		231		480,940		62,830	62,830	5,308	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP 3 3/4% Due 7/28/2026 JJ28 3.750% 07/28/26		01/28/2020	CREDIT SUISSE FIRST BOSTON		6,570,450	6,200,000	6,177,990	6,184,619		165		165		6,184,784		385,666	385,666	117,542	07/28/2026
14040H-BU-8	CAPITAL ONE FINANCIAL CORP BASIC 3.200% 01/30/23		01/28/2020	BANK OF AMERICA		516,605	500,000	484,475	488,159		289		289		488,448		28,157	28,157	8,000	01/30/2023
14041N-FN-6	COMET 2016-A3 SERIES 2017A4 CLASS A4 1.990% 07/17/23		03/20/2020	WELLS FARGO SECURITIES LLC		24,585,938	25,000,000	25,021,484	25,021,303		(1,340)		(1,340)		25,019,963		(434,026)	(434,026)	136,812	07/17/2023
14041N-FN-6	COMET 2016-A3 SERIES 2017A4 CLASS A4 1.990% 07/17/23		09/15/2020	Call 100.0000		1,500,000	1,500,000	1,482,949	1,486,141		2,671		2,671		1,488,813		11,187	11,187	22,388	07/17/2023
144141-DC-9	CAROLINA POWER & LIGHT CO 2.8% Due 5/15/2022 MN15 2.800% 05/15/22		01/09/2020	MORGAN STANLEY		4,281,900	4,200,000	4,190,550	4,197,510		34		34		4,197,544		84,356	84,356	18,947	05/15/2022
144526-AC-4	Carrington Mortgage Loan Trust SERIES 2007RFC1 CLASS A3 0.285% 12/25/36		12/26/2020	Paydown		1,581,943	1,581,943	1,401,338	1,427,563		154,380		154,380		1,581,943				10,778	12/25/2036
144531-EY-2	CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25 0.548% 01/25/36		10/06/2020	BANK OF AMERICA		11,400,000	12,000,000	9,123,750	10,019,300		307,566		307,566		10,326,866		1,073,134	1,073,134	112,046	01/25/2036
144538-AC-9	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3 0.295% 04/25/36		12/26/2020	Paydown		1,653,437	1,653,437	1,576,965	1,578,483		74,953		74,953		1,653,437				10,344	04/25/2036
144539-AE-3	CARR 2006-NC5 SERIES 2006NC5 CLASS A5 0.205% 01/25/37		12/26/2020	Paydown		3,084,263	3,084,263	2,910,223	2,928,185		156,078		156,078		3,084,263				16,190	01/25/2037
14575H-AA-6	CAUTO 2016-1A 4.550% 02/15/46		11/18/2020	Various		3,520,066	3,474,038	3,616,527	3,552,049		(23,671)		(23,671)		3,528,378		(8,313)	(8,313)	143,704	02/15/2046
14575H-AA-6	CAUTO 2016-1A 4.550% 02/15/46		11/15/2020	Paydown		58,060	58,060	60,441	59,364		(1,304)		(1,304)		58,060				1,297	02/15/2046
14913Q-2T-5	CATERPILLAR FINL SERVICE BASIC 2.950% 02/26/22		09/09/2020	MORGAN STANLEY		3,114,930	3,000,000	3,069,360	3,067,494		(21,455)		(21,455)		3,046,039		68,891	68,891	92,188	02/26/2022
14916R-AD-6	CATHOLIC HEALTH INITIATI 4.35% Due 11/1/2042 MN1 4.350% 11/01/42		08/25/2020	J.P. MORGAN		5,618,230	5,000,000	4,737,050	4,767,096		3,891		3,891		4,770,987		847,243	847,243	172,429	11/01/2042
14987B-AE-3	CC HOLDINGS GS V LLC/CRO 3.849% Due 4/15/2023 A015 3.849% 04/15/23		06/18/2020	Various		7,424,875	6,900,000	6,992,296	6,933,191		(4,552)		(4,552)		6,928,640		496,235	496,235	182,218	04/15/2023
15189T-AX-5	CENTERPOINT ENERGY INC BASIC 2.950% 03/01/30		12/15/2020	Various		3,815,855	3,500,000	3,475,975	3,476,279		1,815		1,815		3,478,095		337,760	337,760	120,458	03/01/2030

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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
15189W-AG-5	CENTERPOINT ENERGY RESOU 4 1/2% Due 1/15/2021 JJ15 4.500% 01/15/21		10/15/2020	Call 100.0000		5,000,000	5,000,000	4,996,400	4,999,551		340		340		4,999,891		109	109	281,250	01/15/2021
152314-JW-1	CXHE 2003-B SERIES 2004B CLASS M2 0.895% 03/25/34		12/26/2020	Paydown		249,677	249,677	245,230	245,790		3,888		3,888		249,677				2,586	03/25/2034
152314-JY-7	CXHE 2003-B SERIES 2004B CLASS M4 1.533% 03/25/34		12/25/2020	Paydown		110,759	110,759	110,676	110,687		72		72		110,759				2,102	03/25/2034
152314-PS-3	CXHE 2003-B Flt % Due 10/25/2035 Mo-25 0.848% 10/25/35		10/08/2020	BANK OF AMERICA		6,128,590	6,545,890	4,107,546	4,698,804		196,206		196,206		4,895,010		1,233,580	1,233,580	94,984	10/25/2035
161175-AY-0	CHARTER COMM OPT LLC/CAP 4.908% Due 7/23/2025 JJ23 4.908% 07/23/25		11/12/2020	Various		27,606,726	23,900,000	24,584,613	24,380,622		(69,114)		(69,114)		24,311,507		3,295,219	3,295,219	1,501,671	07/23/2025
161175-BB-9	CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23 4.464% 07/23/22		01/09/2020	Various		9,769,743	9,300,000	9,300,000	9,300,000						9,300,000		469,743	469,743	196,044	07/23/2022
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.200% 03/15/28		11/19/2020	J.P. MORGAN		916,664	800,000	761,826	766,553		3,042		3,042		769,595		147,069	147,069	39,947	03/15/2028
161175-BQ-6	CHARTER COMM OPT LLC/CAP BASIC 4.500% 02/01/24		11/12/2020	CITICORP SECURITIES		3,322,350	3,000,000	3,212,760	3,194,580		(40,757)		(40,757)		3,153,823		168,527	168,527	174,375	02/01/2024
161571-HE-7	CHAIT 2016-A4 1.49% Due 7/15/2022 Mo-15 1.490% 07/15/22		01/17/2020	BANK OF AMERICA		15,574,288	15,595,000	15,531,036	15,555,967		4,206		4,206		15,560,173		14,115	14,115	23,882	07/15/2022
161571-HJ-6	CHAIT 2016-A4 SERIES 2017A1 CLASS A 0.453% 01/15/22		01/15/2020	Call 100.0000		11,487,000	11,487,000	11,489,244	11,489,197		(76)		(76)		11,489,120		(2,120)	(2,120)	19,526	01/15/2022
161571-HN-7	CHAIT 2016-A4 SERIES 2018A1 CLASS A1 0.359% 04/17/23		03/25/2020	Various		19,405,938	20,000,000	20,000,000	20,000,000						20,000,000		(594,063)	(594,063)	100,723	04/17/2023
161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.160% 02/25/37		10/05/2020	STIFEL NICOLAUS		1,079,671	1,076,979	1,076,155	1,075,923		102		102		1,076,025		3,647	3,647	36,535	02/25/2037
161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.160% 02/25/37		12/01/2020	Paydown		331,305	331,305	331,051	330,979		325		325		331,305				7,006	02/25/2037
161630-AU-2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.385% 02/25/37		12/01/2020	Paydown		208,720	208,720	202,598	203,628		5,092		5,092		208,720				5,021	02/25/2037
161630-AY-4	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.715% 02/25/37		12/01/2020	Paydown		277,080	277,080	274,857	274,943		2,137		2,137		277,080				3,573	02/25/2037
16165M-AF-5	CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1 4.816% 09/25/36		12/01/2020	Paydown		786,458	861,754	790,120	795,945		60,125		60,125		856,071		(69,613)	(69,613)	22,103	09/25/2036
165183-BG-8	CFII 2017-2A SERIES 20181A CLASS A1 3.040% 04/15/30		09/30/2020	Various		5,679,005	5,589,486	5,588,370	5,588,588		19		19		5,588,607		90,398	90,398	135,464	04/15/2030
165183-BG-8	CFII 2017-2A SERIES 20181A CLASS A1 3.040% 04/15/30		09/15/2020	Paydown		3,262,094	3,262,094	3,261,443	3,261,570		524		524		3,262,094				40,350	04/15/2030
166764-BT-6	CHEVRON CORP BASIC 2.895% 03/03/24		07/16/2020	J.P. MORGAN		4,310,680	4,000,000	3,891,040	3,911,306		11,031		11,031		3,922,338		388,342	388,342	101,968	03/03/2024
16678R-AV-9	CCMFC 2004-1A 0.718% 01/25/35		12/01/2020	Paydown		128,158	128,158	119,314	118,838		9,321		9,321		128,158				2,053	01/25/2035
17275R-AH-5	CISCO SYSTEMS INC 4.45% Due 1/15/2020 JJ15 4.450% 01/15/20		01/15/2020	Maturity		9,500,000	9,500,000	9,485,940	9,499,932		68		68		9,500,000				211,375	01/15/2020
172967-FF-3	CITIGROUP INC 5 3/8% Due 8/9/2020 FA9 5.375% 08/09/20		08/09/2020	Various		4,000,000	4,000,000	4,180,880	4,014,941		(14,941)		(14,941)		4,000,000				215,000	08/09/2020
172967-LS-8	CITIGROUP INC BASIC 3.520% 10/27/28		12/03/2020	Various		10,589,772	9,450,000	9,649,999	9,662,005		(21,598)		(21,598)		9,640,407		949,365	949,365	285,628	10/27/2028
172967-LW-9	CITIGROUP INC BASIC 4.075% 04/23/29		12/07/2020	Various		6,998,510	6,000,000	6,044,220	6,041,525		(4,406)		(4,406)		6,037,119		961,391	961,391	272,006	04/23/2029
172973-5E-5	CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1 5.500% 02/25/36		12/01/2020	Paydown		149,601	149,601	131,740	131,747						131,747		17,854	17,854	4,759	02/25/2036
17302W-AB-4	CITGO HOLDING INC BASIC 9.250% 08/01/24		01/09/2020	JEFFERIES & COMPANY INC.		2,370,500	2,200,000	2,326,500	2,322,986		(929)		(929)		2,322,057		48,443	48,443	91,575	08/01/2024
17305E-GB-5	CCCIT 2016-A1 SERIES 2017A3 CLASS A3 1.920% 04/07/22		03/20/2020	TD SECURITIES		4,405,379	4,414,000	4,414,862	4,414,825		(121)		(121)		4,414,704		(9,325)	(9,325)	39,314	04/07/2022
17305E-GK-5	CCCIT 2016-A1 SERIES 2018A1 CLASS A1 2.490% 01/20/23		03/20/2020	TD SECURITIES		18,031,679	18,193,000	18,316,198	18,315,681		(9,069)		(9,069)		18,306,612		(274,932)	(274,932)	307,037	01/20/2023
17307G-MC-9	Citigroup Mortgage Loan Trust SERIES 2004HYB4 CLASS AA 0.475% 12/25/34		12/25/2020	Paydown		155,590	155,590	150,728	150,815		4,775		4,775		155,590				1,032	12/25/2034
17309P-AB-2	Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A2B 0.305% 09/25/36		12/25/2020	Paydown		258,373	258,373	235,766	237,217		21,157		21,157		258,373				1,244	09/25/2036
17320Q-AG-4	CGCMT 2013-375P 3.63483% Due 5/10/2035 Mo-1 3.635% 05/10/35		10/01/2020	Various		11,497,472	11,120,000	11,334,871	11,195,874		(18,621)		(18,621)		11,177,253		320,219	320,219	335,741	05/10/2035

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
17325F-AY-4	CITIBANK NA BASIC 2.844% 05/20/22		09/09/2020	CITICORP SECURITIES		4,066,480	4,000,000	4,048,160	4,045,888		(22,837)		(22,837)		4,023,051		43,429	43,429	91,956	05/20/2022
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM 4.51% Due 10/15/2023 A015 4.510% 10/15/23		03/27/2020	Redemption 100.0000		5,115,932	5,115,932	5,115,932	5,115,932						5,115,932				164,327	10/15/2023
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025 A015 4.660% 10/15/25		03/27/2020	Redemption 100.0000		3,429,836	3,429,836	3,429,836	3,429,836						3,429,836				109,676	10/15/2025
18469P-2#-6	CLEARBRIDGE ENERGY MIDSTREAM PREFERRED SHARES 3.690% 03/26/20		03/26/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,225	03/26/2020
18469P-A@-9	CLEARBRIDGE ENERGY MIDSTREAM SERIES B SENIOR SECURED NOTES 3.870% 02/07/23		03/23/2020	Redemption 100.0000		5,221,417	5,221,417	5,221,417	5,221,417						5,221,417				127,749	02/07/2023
18469Q-2#-4	CLEARBRIDGE MLP AND MIDTREAM PREFERRED SHARES 3.690% 03/26/20		03/26/2020	Maturity		600,000	600,000	600,000	600,000						600,000				5,535	03/26/2020
191216-BT-6	COCA-COLA CO BASIC 1.875% 10/27/20		10/27/2020	Maturity		1,200,000	1,200,000	1,176,984	1,189,680		10,320		10,320		1,200,000				22,500	10/27/2020
20030N-BK-6	COMCAST CORP. 4.750% 03/01/44		10/23/2020	RBC CAPITAL MARKETS		6,539,650	5,000,000	5,245,750	5,231,350		(4,503)		(4,503)		5,226,847		1,312,803	1,312,803	274,444	03/01/2044
20030N-BQ-3	COMCAST CORP. 4.6% Due 8/15/2045 FA15 4.600% 08/15/45		10/22/2020	CREDIT SUISSE FIRST BOSTON		19,406,150	15,000,000	15,520,500	15,491,201		(8,948)		(8,948)		15,482,253		3,923,897	3,923,897	822,250	08/15/2045
20030N-BV-2	COMCAST CORP. 1 5/8% Due 1/15/2022 JJ15 1.625% 01/15/22		06/19/2020	Call 101.9704		5,098,521	5,000,000	4,986,900	4,987,342		2,867		2,867		4,990,210		9,790	9,790	173,903	01/15/2022
20030N-CG-4	COMCAST CORP. BASIC 4.049% 11/01/52		08/11/2020	STIFEL NICOLAUS		1,788,738	1,400,000	1,410,598	1,410,368		(99)		(99)		1,410,269		378,469	378,469	44,404	11/01/2052
20030N-CM-1	COMCAST CORP. BASIC 4.700% 10/15/48		10/22/2020	Various		14,131,660	10,600,000	10,607,136	10,607,290		(110)		(110)		10,607,180		3,524,480	3,524,480	512,953	10/15/2048
20030N-CR-0	COMCAST CORP. BASIC 3.700% 04/15/24		12/15/2020	Various		15,436,130	14,000,000	13,999,160	13,999,443		108		108		13,999,551		1,436,579	1,436,579	568,978	04/15/2024
20030N-CT-6	COMCAST CORP. BASIC 4.150% 10/15/28		10/21/2020	Various		6,642,255	5,500,000	5,728,469	5,726,535		(16,330)		(16,330)		5,710,205		932,050	932,050	205,137	10/15/2028
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1 3.560% 09/25/45		12/25/2020	Paydown		3,134,226	3,134,226	3,134,059	3,134,091		136		136		3,134,226				59,709	09/25/2045
205887-CE-0	CONAGRA FOODS INC BASIC 5.400% 11/01/48		03/20/2020	MORGAN STANLEY		4,844,528	5,200,000	5,123,772	5,124,926		250		250		5,125,176		(280,648)	(280,648)	111,540	11/01/2048
20903X-AE-3	CONSOLIDATED COMMUNICATI BASIC 6.500% 10/01/22		09/29/2020	Various		7,718,480	7,700,000	7,026,263	7,074,835		152,518		152,518		7,227,353		491,127	491,127	499,110	10/01/2022
209115-A*-5	CONSOLIDATED EDISON INC. LTD PRTNRSHP W/ CON EDISON 8.710% 06/30/22		12/30/2020	Redemption 100.0000		81,441	81,441	81,441	81,441						81,441				5,420	06/30/2022
21036P-AR-9	CONSTELLATION BRANDS INC BASIC 2.700% 05/09/22		01/09/2020	MORGAN STANLEY		11,945,966	11,800,000	11,391,720	11,512,787		3,904		3,904		11,516,691		429,275	429,275	56,640	05/09/2022
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC 4.100% 02/15/48		11/30/2020	CITICORP SECURITIES		1,224,260	1,000,000	923,200	924,082		1,254		1,254		925,337		298,923	298,923	53,186	02/15/2048
210518-CT-1	CONSUMER ENERGY 2.85% Due 5/15/2022 MN15 2.850% 05/15/22		01/09/2020	MORGAN STANLEY		1,937,905	1,900,000	1,899,829	1,899,957		1		1		1,899,958		37,947	37,947	8,724	05/15/2022
21079N-AA-9	CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019 5.983% 04/19/22		10/19/2020	Redemption 100.0000		11,431	11,431	11,431	11,431						11,431				577	04/19/2022
212015-AH-4	CONTINENTAL RESOURCES BASIC 5.000% 09/15/22		01/14/2020	BANK OF AMERICA		551,114	549,000	559,431	550,046		(212)		(212)		549,834		1,280	1,280	9,226	09/15/2022
212168-AA-6	CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31 6.000% 02/28/33		08/28/2020	Redemption 100.0000		976,694	976,694	976,694	976,694						976,694				13,959	02/28/2033
21872#-AA-5	CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC 4.430% 01/31/40		10/31/2020	Redemption 100.0000		156,578	156,578	156,578	156,578						156,578				5,785	01/31/2040
22160K-AL-9	COSTCO WHOLESALE CORP BASIC 2.750% 05/18/24		07/16/2020	J.P. MORGAN		543,615	500,000	485,425	488,023		1,418		1,418		489,441		54,174	54,174	9,243	05/18/2024
22282E-AG-7	COVANTA HOLDING CORP 5.875% 07/01/25		11/04/2020	Various		3,654,025	3,500,000	3,524,375	3,515,915		(3,568)		(3,568)		3,512,346		141,679	141,679	276,696	07/01/2025
22541S-GE-2	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34		12/01/2020	Paydown		83,509	83,509	88,180	87,591		(4,082)		(4,082)		83,509				2,482	06/25/2034
22541S-GJ-1	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34		12/01/2020	Paydown		70,097	70,097	72,638	72,329		(2,231)		(2,231)		70,097				2,084	06/25/2034
225470-EC-3	CSFB 2005-10 Flt % Due 11/25/2035 Mo-25 0.848% 11/25/35		12/25/2020	Paydown		540,163	583,438	444,872	459,994		114,549		114,549		574,543		(34,380)	(34,380)	6,125	11/25/2035
22663A-AA-7	ORTHO-CLINICAL INC/SA 6 5/8% Due 5/15/2022 MN15 6.625% 05/15/22		05/06/2020	BARCLAYS		463,550	508,000	499,108	499,764		1,142		1,142		500,906		(37,356)	(37,356)	16,173	05/15/2022
22663A-AA-7	ORTHO-CLINICAL INC/SA 6 5/8% Due 5/15/2022 MN15 6.625% 05/15/22		01/28/2020	Call 100.0000		1,692,000	1,692,000	1,662,393	1,664,580		808		808		1,665,388		26,612	26,612	22,730	05/15/2022
22945D-AG-8	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C15 CLASS A4 4.053% 03/15/52		03/23/2020	BMO CAPITAL MARKETS		24,195,313	25,000,000	25,749,975	25,740,959		(2,727)		(2,727)		25,738,233		(1,542,920)	(1,542,920)	320,855	03/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22959#-AA-9	CSOLAR IV SOUTH, LLC SR SEC 5.371% 09/30/38		12/31/2020	Redemption 100.0000		593,611	593,611	593,573	593,491		119		119		593,611				20,890	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC 3.850% 03/31/41		12/31/2020	Redemption 100.0000		1,249,586	1,249,586	1,249,586	1,249,586						1,249,586				30,258	03/31/2041
233046-AJ-0	DNKN 2015-1A SERIES 20191A CLASS A2I 3.787% 05/20/49		04/09/2020	GUGGENHEIM CAPITAL		7,754,527	7,940,000	7,940,000	7,940,000						7,940,000		(185,473)	(185,473)	120,275	05/20/2049
233046-AJ-0	DNKN 2015-1A SERIES 20191A CLASS A2I 3.787% 05/20/49		11/20/2020	Paydown		95,000	95,000	95,000	95,000						95,000				2,083	05/20/2049
23307D-BA-0	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS A4 4.466% 10/15/51		03/24/2020	BANK OF AMERICA		13,781,153	13,360,000	14,372,541	14,359,723		(3,680)		(3,680)		14,356,044		(574,891)	(574,891)	190,599	10/15/2051
233835-AQ-0	DAIMLER FINANCE NA LLC 8 1/2% Due 1/18/2031 JJ18 8.500% 01/18/31		04/29/2020	BARCLAYS		24,726,654	18,600,000	22,610,202	21,186,767		(54,027)		(54,027)		21,132,740		3,593,914	3,593,914	1,242,842	01/18/2031
233851-AF-1	DAIMLER FINANCE NA LLC 3 7/8% Due 9/15/2021 MS15 3.875% 09/15/21		01/16/2020	Various		15,304,386	14,900,000	14,795,717	14,879,209		654		654		14,879,863		424,523	424,523	202,081	09/15/2021
233851-CU-6	DAIMLER FINANCE NA LLC BASIC 3.450% 01/06/27		01/21/2020	TD SECURITIES		679,699	650,000	667,251	663,792		(108)		(108)		663,683		16,015	16,015	12,271	01/06/2027
237194-AL-9	DARDEN RESTAURANTS INC 3.850% 05/01/27		04/09/2020	Various		17,450,860	19,600,000	19,662,317	19,643,903		(1,612)		(1,612)		19,642,291		(2,191,431)	(2,191,431)	341,666	05/01/2027
240019-BT-5	DAYTON POWER & LIGHT CO BASIC 3.950% 06/15/49		04/15/2020	Tax Free Exchange		29,510,401	29,400,000	29,511,452	29,511,066		(666)		(666)		29,510,401				387,100	06/15/2049
24422E-UM-9	JOHN DEERE CAPITAL CORP BASIC 3.650% 10/12/23		01/14/2020	WELLS FARGO SECURITIES LLC		1,168,607	1,100,000	1,099,802	1,099,847		2		2		1,099,849		68,758	68,758	10,484	10/12/2023
24617#-AA-9	DELAWARE NORTH COMPANIES, INC SENIOR SECURED NOTES 3.820% 11/14/34		11/06/2020	Redemption 100.0000		639,561	639,561	639,561	639,561						639,561				18,381	11/14/2034
25150U-AA-6	DBALT 2007-0A2 Flt % Due 4/25/2047 Mo-1 1.379% 04/25/47		12/01/2020	Paydown		1,156,834	1,156,834	1,040,876	1,052,073		104,761		104,761		1,156,834				17,402	04/25/2047
25272K-AK-9	DIAMOND 1 FIN/DIAMOND 2 6.02% Due 6/15/2026 JD15 6.020% 06/15/26		03/23/2020	Various		27,435,600	30,000,000	32,714,291	32,023,022		(66,137)		(66,137)		31,956,885		(4,521,285)	(4,521,285)	501,667	06/15/2026
254010-AE-1	DIGNITY HEALTH 5.267% Due 11/1/2064 MN1 5.267% 11/01/64		09/18/2020	CITICORP SECURITIES		18,006,450	15,000,000	15,098,160	15,095,782		(409)		(409)		15,095,373		2,911,077	2,911,077	704,461	11/01/2064
25466A-AB-7	DISCOVER BANK 7% Due 4/15/2020 AO15 7.000% 04/15/20		01/09/2020	MORGAN STANLEY		4,756,729	4,700,000	4,667,429	4,698,716		148		148		4,698,864		57,865	57,865	80,422	04/15/2020
254683-BP-9	DCENT 2016-A4 SERIES 2015A2 CLASS A 1.900% 10/17/22		01/17/2020	GOLDMAN SACHS		12,813,503	12,810,000	12,802,589	12,803,384		76		76		12,803,460		10,042	10,042	25,015	10/17/2022
254683-BU-8	DCENT 2016-A4 SERIES 2016A3 CLASS A3 1.850% 10/16/23		09/30/2020	Various		14,794,414	15,000,000	15,000,586	15,000,578		(73)		(73)		15,000,505		(206,091)	(206,091)	95,635	10/16/2023
254709-AL-2	DISCOVER FINANCIAL SERVICES BASIC 3.750% 03/04/25		02/03/2020	Various		5,656,743	5,300,000	5,138,097	5,160,219		2,272		2,272		5,162,491		494,252	494,252	83,365	03/04/2025
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28		03/31/2020	BARCLAYS		1,744,728	1,900,000	1,902,230	1,902,289		(81)		(81)		1,902,207		(157,479)	(157,479)	39,478	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS BASIC 4.125% 05/15/29		03/24/2020	BARCLAYS		10,558,080	12,000,000	11,986,100	11,986,722		276		276		11,986,997		(1,428,917)	(1,428,917)	180,125	05/15/2029
260543-BY-8	DOW CHEMICAL 9.4% Due 5/15/2039 MN15 9.400% 05/15/39		07/16/2020	J.P. MORGAN		861,025	500,000	708,020	675,155		(2,642)		(2,642)		672,512		188,513	188,513	31,986	05/15/2039
26078J-AB-6	DowDuPont Inc BASIC 4.205% 11/15/23		04/20/2020	US BANCORP INC		540,570	500,000	518,980	515,964		(1,224)		(1,224)		514,740		25,830	25,830	9,169	11/15/2023
26078J-AD-2	DowDuPont Inc BASIC 4.725% 11/15/28		07/16/2020	J.P. MORGAN		1,220,370	1,000,000	1,113,050	1,107,314		(6,012)		(6,012)		1,101,302		119,068	119,068	32,156	11/15/2028
26112T-AJ-5	DOWNSTREAM DEVELOPMENT BASIC 10.500% 02/15/23		12/03/2020	CREDIT SUISSE FIRST BOSTON		1,164,000	1,200,000	1,261,548	1,260,428		(25,309)		(25,309)		1,235,119		(71,119)	(71,119)	165,200	02/15/2023
263901-AC-4	DUKE ENERGY INDIANA INC 3 3/4% Due 7/15/2020 JJ15 3.750% 07/15/20		07/15/2020	Maturity		2,500,000	2,500,000	2,526,000	2,509,048		(9,048)		(9,048)		2,500,000				93,750	07/15/2020
26433F-2#-4	DUFF & PHELPS SELECT ENERGY ML 4.020% 02/08/22		03/31/2020	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				201,000	02/08/2022
26433F-3#-3	DUFF & PHELPS SELECT ENERGY ML 4.650% 02/08/27		03/31/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				69,750	02/08/2027
26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTES 4.170% 12/31/41		12/31/2020	Redemption 100.0000		254,254	254,254	254,254	254,254						254,254				9,575	12/31/2041
269246-BP-8	E Trade Group Inc BASIC 2.950% 08/24/22		01/09/2020	MORGAN STANLEY		1,628,816	1,600,000	1,553,136	1,565,887		407		407		1,566,294		62,522	62,522	18,224	08/24/2022
269246-BS-2	E Trade Group Inc BASIC 4.500% 06/20/28		10/27/2020	SUSQUEHANNA		416,892	350,000	349,692	349,731		22		22		349,753		67,139	67,139	13,519	06/20/2028

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
26986*-AA-1	EAGLE SOLAR, LLC EAGLE SOLAR, LLC 4.820% 12/31/42		12/31/2020	Redemption 100.0000		723,591	723,591	723,591	723,591						723,591				32,131	12/31/2042
27326#-AC-0	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP 4.450% 04/19/49		04/18/2020	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				7,417	04/19/2049
278865-AL-4	ECOLAB INC 4.35% Due 12/8/2021 JD8 4.350% 12/08/21		09/14/2020	Call 104.7543		8,545,860	8,158,000	8,374,629	8,206,626		(17,262)		(17,262)		8,189,365		(31,365)	(31,365)	657,958	12/08/2021
28258#-AA-4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.670% 11/30/35		08/31/2020	Redemption 100.0000		548,996	548,996	548,996	548,996						548,996				20,114	11/30/2035
291011-BC-7	EMERSON ELECTRIC CO 4 1/4% Due 11/15/2020 MN15 4.250% 11/15/20		11/15/2020	Maturity		1,200,000	1,200,000	1,224,612	1,211,435		(11,435)		(11,435)		1,200,000				51,000	11/15/2020
291011-BF-0	EMERSON ELECTRIC CO BASIC 2.625% 12/01/21		01/09/2020	MORGAN STANLEY		6,087,300	6,000,000	5,867,220	5,913,884		1,458		1,458		5,915,343		171,957	171,957	18,375	12/01/2021
292480-AL-4	ENABLE MIDSTREAM PARTNER BASIC 4.950% 05/15/28		04/23/2020	J.P. MORGAN		8,057,500	11,000,000	11,143,450	11,134,489		(4,379)		(4,379)		11,130,109		(3,072,609)	(3,072,609)	245,025	05/15/2028
29260F-AD-2	ENDEAVOR ENERGY RESOURCE BASIC 5.500% 01/30/26		05/18/2020	Various		8,717,795	9,750,000	9,969,375	9,904,213		(12,697)		(12,697)		9,891,516		(1,173,721)	(1,173,721)	422,541	01/30/2026
29273E-AA-6	ENDO DAC/FIN LLC/FINCO BASIC 6.000% 02/01/25		06/17/2020	EXCHANGE		4,377,600	7,200,000	5,093,500	5,229,364		127,365		127,365		5,356,729		(979,129)	(979,129)	378,000	02/01/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS LP BASIC 4.750% 01/15/26		07/08/2020	JANE STREET		1,341,213	1,250,000	1,302,975	1,290,838		(3,313)		(3,313)		1,287,525		53,687	53,687	58,550	01/15/2026
29278N-AE-3	ENERGY TRANSFER PARTNERS BASIC 6.000% 06/15/48		07/09/2020	CANTOR FITZGERALD & CO INC		8,191,200	8,000,000	7,987,936	7,988,426		78		78		7,988,505		202,695	202,695	277,333	06/15/2048
29278N-AF-0	ENERGY TRANSFER PARTNERS BASIC 4.950% 06/15/28		07/15/2020	MIZUHO SECURITIES		1,179,255	1,100,000	1,122,800	1,120,161		(1,115)		(1,115)		1,119,046		60,210	60,210	32,065	06/15/2028
29374A-AB-0	Enterprise Fleet Financing LLC SERIES 20191 CLASS A2 2.980% 10/22/24		12/20/2020	Paydown		1,809,926	1,809,926	1,828,544	1,827,369		(17,443)		(17,443)		1,809,926				29,871	10/22/2024
29379V-BV-4	ENTERPRISE PRODUCTS OPER BASIC 3.125% 07/31/29		10/08/2020	Various		3,968,575	3,750,000	3,842,138	3,839,979		(3,428)		(3,428)		3,836,550		132,025	132,025	104,275	07/31/2029
29717P-AU-1	ESSEX PORTFOLIO LP BASIC 3.000% 01/15/30		08/19/2020	TRUIST		7,630,420	7,000,000	6,904,240	6,907,287		5,068		5,068		6,912,356		718,064	718,064	218,167	01/15/2030
30231G-AF-9	EXXON MOBIL CORP BASIC 2.709% 03/06/25		07/16/2020	J.P. MORGAN		1,081,020	1,000,000	958,000	964,423		3,501		3,501		967,924		113,096	113,096	23,629	03/06/2025
30231G-AG-7	EXXON MOBIL CORP BASIC 1.912% 03/06/20		03/06/2020	Maturity		1,400,000	1,400,000	1,387,498	1,398,130		1,870		1,870		1,400,000				13,384	03/06/2020
30231G-AJ-1	EXXON MOBIL CORP BASIC 2.397% 03/06/22		09/09/2020	MILLENIUM ADVISORS		1,027,620	1,000,000	1,012,640	1,012,277		(4,174)		(4,174)		1,008,103		19,517	19,517	24,303	03/06/2022
30231G-AT-9	EXXON MOBIL CORP 3.043% Due 3/1/2026 MS1 3.043% 03/01/26		07/16/2020	J.P. MORGAN		553,635	500,000	485,315	487,224		1,037		1,037		488,260		65,375	65,375	13,482	03/01/2026
30261C-AM-6	FREMF MORTGAGE TRUST SERIES 2010K6 CLASS B 5.542% 12/25/46		01/01/2020	Paydown		189,000	189,000	195,113	194,149		(5,149)		(5,149)		189,000				876	12/25/2046
30288*-AA-8	FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES 4.540% 03/31/38		09/30/2020	Redemption 100.0000		907,500	907,500	907,500	907,500						907,500				31,156	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC 4.390% 12/31/38		12/31/2020	Redemption 100.0000		151,300	151,300	151,300	151,300						151,300				6,642	12/31/2038
30290Q-AG-3	FREMF 2012-K20 4.005% 05/25/45		01/22/2020	Various		4,382,842	4,230,000	4,361,031	4,287,523		(1,759)		(1,759)		4,285,764		97,077	97,077	24,564	05/25/2045
30290W-AE-5	FREMF 2012-K23 3.782% 10/25/45		01/22/2020	Various		11,808,360	11,397,000	11,631,454	11,545,541		(4,094)		(4,094)		11,541,448		266,913	266,913	62,533	10/25/2045
30290X-AN-3	FREMF MORTGAGE TRUST SERIES 2013K24 CLASS B 3.622% 11/25/45		01/22/2020	Various		5,160,156	5,000,000	5,186,523	5,097,412		(2,462)		(2,462)		5,094,950		65,206	65,206	26,276	11/25/2045
30291U-AN-8	FREMF 2014-K714 3.84885% Due 1/25/2047 Mo-1 3.981% 01/25/47		01/22/2020	Various		2,921,835	2,890,000	3,021,179	2,912,318		(2,320)		(2,320)		2,909,998		11,838	11,838	16,704	01/25/2047
30306V-A@-8	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC 4.360% 06/30/39		12/31/2020	Redemption 100.0000		193,500	193,500	193,500	193,500						193,500				8,437	06/30/2039
30571#-AA-0	FAIRVIEW HEALTH SERVICES SERIES 2015 4.160% 11/15/43		11/15/2020	Redemption 100.0000		509,023	509,023	509,023	509,023						509,023				21,175	11/15/2043
31620M-BJ-4	FIDELITY NATIONAL INFO SVCS BASIC 3.750% 05/21/29		07/16/2020	J.P. MORGAN		2,353,340	2,000,000	1,996,520	1,996,698		164		164		1,996,862		356,478	356,478	49,792	05/21/2029
31953*-AJ-1	UNION PACIFIC RAILROAD COMPANY SERIES A EQUIPTMENT NOTES 5.470% 05/31/22		07/02/2020	Redemption 100.0000		552,381	552,381	552,381	552,381						552,381				22,661	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD COMPANY SERIES B EQUIPTMENT NOTES 5.470% 09/27/22		07/27/2020	Redemption 100.0000		514,287	514,287	514,287	514,287						514,287				21,099	09/27/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31953*-AL-6	BNSF BNSF 5.960% 10/15/27		11/15/2020	Redemption 100.0000		223,632	223,632	223,632	223,632						223,632				9,996	10/15/2027
31953*-AM-4	BNSF BNSF 5.960% 10/15/27		11/15/2020	Redemption 100.0000		22,178	22,178	22,178	22,178						22,178				991	10/15/2027
31953*-AN-2	BNSF BNSF 5.960% 10/15/27		11/15/2020	Redemption 100.0000		141,394	141,394	141,394	141,394						141,394				6,302	10/15/2027
31953*-AP-7	BNSF BNSF 5.960% 10/15/27		11/15/2020	Redemption 100.0000		56,986	56,986	56,986	56,986						56,986				2,547	10/15/2027
31953*-AQ-5	BNSF BNSF 5.960% 10/15/27		11/15/2020	Redemption 100.0000		75,832	75,832	75,832	75,832						75,832				3,390	10/15/2027
31953*-AR-3	BNSF BNSF 5.960% 12/13/27		11/15/2020	Redemption 100.0000		66,268	66,268	66,268	66,268						66,268				2,962	12/13/2027
32027N-JT-9	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 0.865% 08/25/34		12/27/2020	Paydown		45,983	45,983	45,211	45,297		686		686		45,983				384	08/25/2034
32027N-WP-2	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5 0.505% 11/25/35		12/27/2020	Paydown		118,571	118,571	112,939	113,467		5,104		5,104		118,571				1,122	11/25/2035
337738-AQ-1	FISERV, INC. BASIC 3.800% 10/01/23		06/18/2020	MORGAN STANLEY		1,094,610	1,000,000	1,058,800	1,053,507		(6,684)		(6,684)		1,046,824		47,786	47,786	27,550	10/01/2023
337932-AH-0	FIRSTENERGY CORP BASIC 3.900% 07/15/27		10/14/2020	Various		13,959,135	12,500,000	13,392,025	13,378,281		(79,397)		(79,397)		13,298,884		660,251	660,251	578,121	07/15/2027
34417M-AA-5	FOCUS 2017-1A 3.857% 04/30/47		08/18/2020	Various		8,019,024	8,714,001	8,725,005	8,717,765		(1,232)		(1,232)		8,716,533		(697,509)	(697,509)	262,616	04/30/2047
34417M-AA-5	FOCUS 2017-1A 3.857% 04/30/47		08/01/2020	Paydown		78,499	78,499	78,578	78,526		(27)		(27)		78,499				1,102	04/30/2047
34417M-AA-5	FOCUS 2017-1A 3.857% 04/30/47		08/01/2020	Redemption 100.0000		(17,500)	(17,500)	(17,500)	(17,500)						(17,500)					04/30/2047
344868-AA-2	FOOTBALL TRUST V 5.35% Due 10/5/2020 Ann-10/5 5.350% 10/05/20		10/05/2020	Call 100.0000		3,668,862	3,668,862	3,668,862	3,668,862						3,668,862				198,465	10/05/2020
34530R-AA-6	FORD CREDIT AUTO OWNER TRUST/F SERIES 20151 CLASS A 2.120% 07/15/26		01/15/2020	Call 100.0000		11,759,000	11,759,000	11,759,737	11,759,728						11,759,729		(729)	(729)	20,774	07/15/2026
350910-AN-5	FOUR TIMES SQUARE TRUST 5.401% Due 12/13/2028 Mo-11 5.401% 12/13/28		01/17/2020	Various		8,709,141	8,524,336	8,573,603	8,527,727		(120)		(120)		8,527,607		181,534	181,534	52,434	12/13/2028
350910-AN-5	FOUR TIMES SQUARE TRUST 5.401% Due 12/13/2028 Mo-11 5.401% 12/13/28		01/11/2020	Paydown		18,810	18,810	18,919	18,817		(7)		(7)		18,810				85	12/13/2028
35137L-AC-9	FOX CORP BASIC 4.709% 01/25/29		04/03/2020	Tax Free Exchange		7,187,509	7,000,000	7,202,240	7,192,317		(4,807)		(4,807)		7,187,509				227,078	01/25/2029
35137L-AE-5	FOX CORP BASIC 5.576% 01/25/49		04/03/2020	Tax Free Exchange		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				345,712	01/25/2049
35671D-BH-7	FREEPORT-MCMORAN COPPER 4% Due 11/14/2021 MN14 4.000% 11/14/21		04/03/2020	Call 105.5829		2,111,658	2,000,000	1,940,000	1,977,678		2,903		2,903		1,980,581		19,419	19,419	142,547	11/14/2021
35877#-AA-0	FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC 4.130% 12/15/37		12/15/2020	Redemption 100.0000		740,312	740,312	740,312	740,312						740,312				23,009	12/15/2037
36192H-AA-2	GSMS 2012-ALOH 3.551% Due 4/10/2034 Mo-1 3.551% 04/10/34		03/03/2020	Various		12,435,484	12,100,000	12,529,059	12,210,446		(3,593)		(3,593)		12,206,853		228,632	228,632	72,835	04/10/2034
36192Q-AA-2	GSMS 2012-TMSQ 3.007% Due 12/10/2030 Mo-1 3.007% 12/10/30		05/05/2020	WELLS FARGO SECURITIES LLC		15,462,948	15,717,000	15,691,319	15,697,642		723		723		15,698,365		(235,418)	(235,418)	198,533	12/10/2030
36198F-AE-2	GSMS 2013-GC14 4.243% Due 8/10/2046 Mo-1 4.243% 08/10/46		01/21/2020	Various		11,391,209	10,660,000	10,865,436	10,748,217		(1,622)		(1,622)		10,746,596		644,614	644,614	65,333	08/10/2046
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1 2.787% 10/25/33		12/01/2020	Paydown		41,077	41,077	41,803	41,695		(618)		(618)		41,077				843	10/25/2033
36242D-2B-8	GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25 1.123% 04/25/35		12/28/2020	Paydown		952,955	952,955	767,724	865,291		87,664		87,664		952,955				10,083	04/25/2035
36242D-5W-9	GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1 5.500% 06/25/35		12/01/2020	Paydown		100,410	100,410	100,159	100,159		251		251		100,410				2,749	06/25/2035
36242D-7X-5	GSAMP 2005-AHL 5.73548% Due 6/25/2035 Mo-1 5.745% 06/25/35		12/02/2020	MORGAN STANLEY		5,279,519	5,253,252	5,074,119	5,086,736		(2,145)		(2,145)		5,084,591		194,927	194,927	301,448	06/25/2035
36242D-7X-5	GSAMP 2005-AHL 5.73548% Due 6/25/2035 Mo-1 5.745% 06/25/35		12/01/2020	Paydown		739,228	739,228	714,021	715,796		23,432		23,432		739,228				29,384	06/25/2035
36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1 5.000% 05/25/43		12/01/2020	Paydown		1,572	1,572	1,613	1,572						1,572				47	05/25/2043
36242D-EY-5	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1 5.000% 09/25/34		12/01/2020	Paydown		274,240	274,240	283,606	280,568		(6,328)		(6,328)		274,240				6,035	09/25/2034
36242D-FG-3	GSAMP 2005-AHL 5.897% 09/25/34		09/01/2020	Paydown		149,128	149,128	146,795	146,911		2,217		2,217		149,128				4,059	09/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1 5.000% 12/25/34		12/01/2020	Paydown		54,673	54,673	53,955	54,033		639		639		54,673				697	12/25/2034
36246M-AT-6	GTP ACQUISITION PARTNERS 2.35% Due 6/15/2020 Mo-15 2.350% 06/15/20		01/17/2020	Various		8,010,400	8,000,000	8,000,000	8,000,000						8,000,000		10,400	10,400	19,322	06/15/2020
36252S-AV-9	GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS A4 3.968% 02/10/52		03/20/2020	GOLDMAN SACHS		19,143,504	19,145,000	19,807,306	19,798,931		(2,438)		(2,438)		19,796,493		(652,989)	(652,989)	238,453	02/10/2052
36253P-AC-6	GSMS 2017-GS6 3.433% 05/10/50		03/23/2020	Various		7,647,500	8,000,000	8,239,576	8,182,266		(5,471)		(5,471)		8,176,796		(529,296)	(529,296)	86,969	05/10/2050
36256U-AD-0	GM Financial Automobile Leasin SERIES 20191 CLASS A3 2.980% 12/20/21		12/20/2020	Paydown		2,037,390	2,037,390	2,063,999	2,057,889		(20,498)		(20,498)		2,037,390				51,904	12/20/2021
36256X-AB-8	GM Financial Securitized Term SERIES 20191 CLASS A2A 3.290% 03/16/22		03/20/2020	TD SECURITIES		3,116,610	3,145,609	3,145,331	3,145,409		21		21		3,145,430		(28,819)	(28,819)	25,604	03/16/2022
36256X-AB-8	GM Financial Securitized Term SERIES 20191 CLASS A2A 3.290% 03/16/22		03/16/2020	Paydown		2,753,776	2,753,776	2,753,533	2,753,601		175		175		2,753,776				13,391	03/16/2022
36257U-AL-1	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS A4 3.001% 09/01/52		07/21/2020	BANK OF AMERICA		4,461,406	4,000,000	4,119,968	4,118,327		(2,103)		(2,103)		4,116,225		345,181	345,181	77,346	09/01/2052
36803R-AA-1	GATOR POWER II HOLDINGS LLC SENIOR SECURED NOTES 4.080% 11/01/20		11/01/2020	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				786,533	11/01/2020
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH 8% Due 1/2/2024 JJ2 8.000% 01/02/24		07/07/2020	Redemption 100.0000		4,632,422	4,632,422	4,632,422	4,632,422						4,632,422				792,399	01/02/2024
369550-AT-5	GENERAL DYNAMICS CORP BASIC 3.600% 11/15/42		08/17/2020	GOLDMAN SACHS		7,146,180	6,000,000	5,568,300	5,580,314		7,170		7,170		5,587,484		1,558,696	1,558,696	164,400	11/15/2042
369550-AZ-1	GENERAL DYNAMICS CORP BASIC 2.625% 11/15/27		08/17/2020	PIERPONT SECURITIES		3,283,860	3,000,000	2,789,370	2,823,532		12,496		12,496		2,836,028		447,832	447,832	59,938	11/15/2027
369550-BA-5	GENERAL DYNAMICS CORP BASIC 2.875% 05/11/20		05/11/2020	Maturity		1,100,000	1,100,000	1,100,770	1,100,206		(206)		(206)		1,100,000				15,813	05/11/2020
369550-BC-1	GENERAL DYNAMICS CORP BASIC 3.750% 05/15/28		11/17/2020	Various		1,534,441	1,300,000	1,303,588	1,303,275		(217)		(217)		1,303,059		231,382	231,382	36,896	05/15/2028
370334-CE-2	GENERAL MILLS INC BASIC 3.700% 10/17/23		01/14/2020	BANK OF AMERICA		1,055,230	1,000,000	1,056,770	1,051,719		(558)		(558)		1,051,162		4,068	4,068	9,147	10/17/2023
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		03/25/2020	BARCLAYS		5,920,000	8,000,000	7,565,240	7,571,301		1,224		1,224		7,572,525		(1,652,525)	(1,652,525)	232,711	04/01/2049
372917-AS-3	GENZYME CORP BASIC 5.000% 06/15/20		06/15/2020	Maturity		1,300,000	1,300,000	1,336,764	1,311,398		(11,398)		(11,398)		1,300,000				32,500	06/15/2020
37331N-AB-7	GEORGIA-PACIFIC LLC 5.4% Due 11/1/2020 MN1 5.400% 11/01/20		11/01/2020	Various		15,000,000	15,000,000	16,072,330	15,120,023		(120,023)		(120,023)		15,000,000				810,000	11/01/2020
375558-AU-7	GILEAD SCIENCES INC 4.4% Due 12/1/2021 JD1 4.400% 12/01/21		01/09/2020	MORGAN STANLEY		5,830,048	5,600,000	5,587,120	5,597,050		50		50		5,597,100		232,948	232,948	28,747	12/01/2021
375558-BC-6	GILEAD SCIENCES INC 3.250% 09/01/22		09/10/2020	US BANCORP INC		5,255,800	5,000,000	5,161,750	5,157,505		(43,437)		(43,437)		5,114,069		141,731	141,731	168,368	09/01/2022
375558-BK-8	GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1 4.150% 03/01/47		11/04/2020	Various		53,483,000	45,000,000	45,832,090	45,799,424		(15,172)		(15,172)		45,784,252		7,698,748	7,698,748	2,190,854	03/01/2047
375558-BL-6	GILEAD SCIENCES INC BASIC 2.500% 09/01/23		09/23/2020	PARIBAS SECURITIES		8,415,120	8,000,000	7,648,700	7,746,311		48,224		48,224		7,794,534		620,586	620,586	213,333	09/01/2023
375558-BM-4	GILEAD SCIENCES INC 2.950% 03/01/27		12/03/2020	Various		19,285,475	17,500,000	16,540,416	16,709,569		74,576		74,576		16,784,145		2,501,330	2,501,330	565,744	03/01/2027
377372-AM-9	GLAXOSMITHKLINE PLC BASIC 3.625% 05/15/25		07/16/2020	Various		1,703,130	1,500,000	1,507,999	1,507,086		(676)		(676)		1,506,411		196,719	196,719	37,005	05/15/2025
38113Y-AC-3	GOLDEN NUGGET INC BASIC 8.750% 10/01/25		08/27/2020	JEFFERIES & COMPANY INC.		1,584,000	2,200,000	2,336,800	2,331,336		(38,143)		(38,143)		2,293,192		(709,192)	(709,192)	176,094	10/01/2025
38113Y-AE-9	GOLDEN NUGGET INC BASIC 6.750% 10/15/24		05/27/2020	Various		4,225,425	5,315,000	5,435,955	5,375,443		(13,325)		(13,325)		5,362,118		(1,136,693)	(1,136,693)	223,230	10/15/2024
38141G-WB-6	GOLDMAN SACHS GROUP INC 3.850% 01/26/27		07/23/2020	JANE STREET		1,704,000	1,500,000	1,526,760	1,520,035		(1,708)		(1,708)		1,518,327		185,673	185,673	57,910	01/26/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC 3 3/4% Due 2/25/2026 FA25 3.750% 02/25/26		02/20/2020	BARCLAYS		9,843,106	9,100,000	9,615,970	9,448,764		(7,922)		(7,922)		9,440,842		402,264	402,264	169,677	02/25/2026
38145G-AG-5	GOLDMAN SACHS GROUP INC 2.35% Due 11/15/2021 MN15 2.350% 11/15/21		11/16/2020	Call 100.0000		15,000,000	15,000,000	14,961,150	14,985,250		6,809		6,809		14,992,059		7,941	7,941	352,500	11/15/2021
39121J-A*-1	GREAT RIVER ENERGY FIRST MORTGAGE BONDS SERIES 20 5.810% 07/01/21		07/01/2020	Redemption 100.0000		2,511,628	2,511,628	2,511,628	2,511,628						2,511,628				145,926	07/01/2021
39813#-AA-9	GRIDFLEX GENERATION, LLC GRIDFLEX GENERATION, LLC 5.210% 12/31/30		10/29/2020	SEAPORT GROUP		11,800,151	11,197,927	11,197,927	11,197,927						11,197,927		602,225	602,225	484,556	12/31/2030
39813#-AA-9	GRIDFLEX GENERATION, LLC GRIDFLEX GENERATION, LLC 5.210% 12/31/30		09/30/2020	Redemption 100.0000		596,810	596,810	596,810	596,810						596,810				15,328	12/31/2030

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
39839#-AC-5	GRIFFITH FOODS SENIOR NOTES 5.550% 12/20/20		12/20/2020	Maturity		400,000	400,000	400,000	400,000						400,000				22,200	12/20/2020
39839#-AF-8	GRIFFITH FOODS 5.47% Due 1/15/2029 JAJO15 5.470% 01/15/29		01/15/2020	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				10,256	01/15/2029
39839#-AG-6	GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14 4.300% 11/14/29		11/14/2020	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				21,500	11/14/2029
404119-BR-9	HCA-THE HEALTHCARE CO. BASIC 5.375% 02/01/25		04/29/2020	MARKET AXESS		1,075,880	1,000,000	1,112,500	1,112,053		(6,836)		(6,836)		1,105,216		(29,336)	(29,336)	40,313	02/01/2025
41242*-AJ-1	HARDWOOD FUNDING, LLC 5.67% Due 6/8/2020 JD7 5.670% 06/08/20		06/08/2020	Maturity		2,438,225	2,438,225	2,438,225	2,438,225						2,438,225				68,740	06/08/2020
41781#-AA-3	HARVEY STONE, LLC SENIOR SECURED NOTES 4.910% 04/15/26		12/30/2020	Redemption 100.0000		1,352,874	1,352,874	1,352,874	1,352,874						1,352,874				50,163	04/15/2026
418056-AX-5	HASBRO INC BASIC 3.000% 11/19/24		03/03/2020	J.P. MORGAN		2,087,680	2,000,000	2,002,660	2,002,605		(88)		(88)		2,002,517		85,164	85,164	17,667	11/19/2024
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		07/16/2020	J.P. MORGAN		1,586,295	1,500,000	1,514,700	1,514,674		(667)		(667)		1,514,007		72,288	72,288	39,163	11/19/2029
42280#-AE-9	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21 6.500% 12/21/22		12/21/2020	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				56,875	12/21/2022
427866-AY-4	HERSHEY FOODS CORP BASIC 2.900% 05/15/20		05/15/2020	Maturity		300,000	300,000	299,490	299,865		135		135		300,000				4,350	05/15/2020
427866-BD-9	HERSHEY FOODS CORP BASIC 2.450% 11/15/29		11/17/2020	MARKET AXESS		767,816	700,000	704,921	704,912		(392)		(392)		704,520		63,296	63,296	18,055	11/15/2029
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15 5.600% 02/15/41		03/23/2020	Various		7,069,000	10,000,000	9,936,530	9,936,109		288		288		9,936,396		(2,867,396)	(2,867,396)	336,000	02/15/2041
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		03/24/2020	Various		36,865,469	50,375,000	50,170,310	50,198,496		4,088		4,088		50,202,585		(13,337,116)	(13,337,116)	1,040,436	04/01/2027
437076-BG-6	HOME DEPOT INC BASIC 2.625% 06/01/22		09/09/2020	MORGAN STANLEY		4,153,600	4,000,000	4,081,560	4,079,244		(23,247)		(23,247)		4,055,997		97,603	97,603	81,667	06/01/2022
437076-BK-7	HOME DEPOT INC 3.35% Due 9/15/2025 MS15 3.350% 09/15/25		07/16/2020	J.P. MORGAN		5,076,540	4,500,000	4,493,565	4,496,069		349		349		4,496,418		580,123	580,123	127,719	09/15/2025
437076-BP-6	HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15 3.500% 09/15/56		10/21/2020	MITSUBISHI SECURITIES		11,767,800	10,000,000	9,770,770	9,779,774		2,383		2,383		9,782,157		1,985,643	1,985,643	386,944	09/15/2056
437076-BW-1	HOME DEPOT INC BASIC 3.900% 12/06/28		10/22/2020	JEFFERIES & COMPANY INC.		11,926,300	10,000,000	10,443,700	10,410,068		(33,830)		(33,830)		10,376,238		1,550,063	1,550,063	346,667	12/06/2028
43739E-BP-1	HMBT 2005-3 SERIES 20053 CLASS M4 0.815% 07/25/35		03/02/2020	BANK OF AMERICA		3,479,000	3,550,000	3,387,063	3,392,792		1,506		1,506		3,394,298		84,702	84,702	18,526	07/25/2035
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3 2.950% 08/22/22		11/05/2020	J.P. MORGAN		2,793,364	2,758,985	2,797,136	2,792,887		(9,955)		(9,955)		2,782,931		10,433	10,433	71,895	08/22/2022
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3 2.950% 08/22/22		12/21/2020	Paydown		3,657,512	3,657,512	3,708,088	3,702,455		(44,943)		(44,943)		3,657,512				64,788	08/22/2022
44416*-AB-2	HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31 4.410% 05/31/33		11/30/2020	Redemption 100.0000		815,758	815,758	811,114	811,437		4,321		4,321		815,758				23,080	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		11/30/2020	Redemption 100.0000		36,852	36,852	36,852	36,852						36,852				1,023	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		12/01/2020	Redemption 100.0000		36,132	36,132	36,132	36,132						36,132				1,139	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		12/01/2020	Redemption 100.0000		207,238	207,238	207,238	207,238						207,238				6,526	11/30/2032
444454-AA-0	HUGHES SATELLITE SYSTEM 7 5/8% Due 6/15/2021 JD15 7.625% 06/15/21		05/22/2020	Various		8,068,386	7,721,000	8,556,008	8,084,614		(77,870)		(77,870)		8,006,743		61,643	61,643	214,517	06/15/2021
446150-AG-9	HUNTINGTON BANCSHARES INC 7% Due 12/15/2020 JD15 7.000% 12/15/20		01/09/2020	Various		10,442,100	10,000,000	10,094,180	10,011,915		(408)		(408)		10,011,506		430,594	430,594	54,444	12/15/2020
446150-AJ-3	HUNTINGTON BANCSHARES INC 3.15% Due 3/14/2021 MS14 3.150% 03/14/21		01/09/2020	Various		10,131,300	10,000,000	9,980,300	9,994,976		137		137		9,995,113		136,187	136,187	104,125	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES INC 2.3% Due 1/14/2022 JJ14 2.300% 01/14/22		11/04/2020	TENDER		2,722,704	2,663,000	2,558,291	2,592,768		28,436		28,436		2,621,204		101,501	101,501	79,964	01/14/2022
44919*-AC-2	I 595 EXPRESS, LLC NOTES 3.310% 12/31/31		12/31/2020	Redemption 100.0000		1,055,737	1,055,737	1,055,737	1,055,737		(1)		(1)		1,055,737				17,103	12/31/2031
44932N-AD-2	Hyundai Auto Receivables Trust SERIES 2019A CLASS A3 2.660% 06/15/23		09/23/2020	DEUTSCHE BANK		1,428,820	1,400,000	1,416,461	1,415,860		(2,910)		(2,910)		1,412,950		15,870	15,870	28,964	06/15/2023
44933A-AC-1	Hyundai Auto Receivables Trust SERIES 2018B CLASS A3 3.200% 12/15/22		03/24/2020	WELLS FARGO SECURITIES LLC		9,327,813	9,500,000	9,499,886	9,499,958		2		2		9,499,960		(172,148)	(172,148)	85,289	12/15/2022

SCHEDULE D - PART 4

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										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
44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2019SURF CLASS A 4.145% 02/11/41		01/16/2020	UBS WARBURG CONVERTIBLES		5,638,867	5,000,000	5,149,655	5,146,147		(253)		(253)		5,145,893		492,974	492,974	28,785	02/11/2041
45071K-BM-5	IXIS 2005-HE2 Flt % Due 9/25/2035 Mo-25 1.078% 09/25/35		12/28/2020	Paydown		532,603	532,603	500,480	532,603						532,603				5,596	09/25/2035
45254N-KF-3	IMM 2004-7 Flt % Due 11/25/2034 Mo-25 0.888% 11/25/34		12/02/2020	STIFEL NICOLAUS		2,303,978	2,384,453	2,274,186	2,303,562		6,920		6,920		2,310,482		(6,504)	(6,504)	32,084	11/25/2034
45254N-KF-3	IMM 2004-7 Flt % Due 11/25/2034 Mo-25 0.888% 11/25/34		11/25/2020	Paydown		572,992	572,992	546,494	553,553		19,438		19,438		572,992				4,570	11/25/2034
45255R-AB-3	Impac Secured Assets Corp. SERIES 20063 CLASS A2 0.345% 11/25/36		12/27/2020	Paydown		125,267	142,920	118,624	120,889		19,400		19,400		140,289		(15,022)	(15,022)	871	11/25/2036
45257E-AC-8	Impac Secured Assets Corp. SERIES 20065 CLASS 1A1C 0.415% 02/25/37		09/30/2020	MORGAN STANLEY		5,809,598	6,601,814	5,595,037	5,805,970		2,387		2,387		5,808,357		1,241	1,241	54,340	02/25/2037
45257E-AC-8	Impac Secured Assets Corp. SERIES 20065 CLASS 1A1C 0.415% 02/25/37		07/26/2020	Paydown		356,619	356,619	302,234	313,629		42,990		42,990		356,619				1,841	02/25/2037
45660N-B9-5	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34		06/01/2020	Paydown		83,606	83,606	45,983	50,702		32,903		32,903		83,606				1,382	05/25/2034
45660N-VH-5	RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1 5.750% 11/25/33		12/01/2020	Paydown		170,017	170,017	173,842	173,074		(3,057)		(3,057)		170,017				7,842	11/25/2033
45780R-AA-9	INSTALLED BUILDING PRODU BASIC 5.750% 02/01/28		08/18/2020	Various		6,850,115	6,493,000	6,638,188	6,635,317		(16,038)		(16,038)		6,619,279		230,836	230,836	335,232	02/01/2028
458140-AS-9	INTEL CORP. 3.7% Due 7/29/2025 JJ29 3.700% 07/29/25		11/05/2020	Various		7,709,396	6,800,000	6,797,068	6,799,417		146		146		6,799,563		909,833	909,833	313,349	07/29/2025
458140-AX-8	INTEL CORP. BASIC 3.150% 05/11/27		11/05/2020	Various		15,770,310	14,000,000	13,820,080	13,848,734		14,679		14,679		13,863,413		1,906,897	1,906,897	403,900	05/11/2027
458140-BD-1	INTEL CORP. BASIC 2.875% 05/11/24		11/05/2020	GOLDMAN SACHS		1,615,590	1,500,000	1,558,530	1,557,112		(11,268)		(11,268)		1,545,844		69,746	69,746	42,885	05/11/2024
458140-BG-4	INTEL CORP. INTEL CORP. 3.734% 12/08/47		11/05/2020	CITICORP SECURITIES		12,116,600	10,000,000	9,741,849	9,749,325		4,298		4,298		9,753,623		2,362,977	2,362,977	343,321	12/08/2047
459200-JX-0	INTL BUSINESS MACH BASIC 2.850% 05/13/22		09/09/2020	BARCLAYS		5,210,700	5,000,000	5,102,200	5,099,683		(28,759)		(28,759)		5,070,924		139,776	139,776	117,958	05/13/2022
459745-GQ-2	INTL LEASE FINANCE CORP 4 5/8% Due 4/15/2021 A015 4.625% 04/15/21		01/09/2020	MORGAN STANLEY		4,841,846	4,700,000	4,717,625	4,703,304		(83)		(83)		4,703,220		138,626	138,626	53,136	04/15/2021
460146-CP-6	INTERNATIONAL PAPER CO. BASIC 3.000% 02/15/27		02/04/2020	JEFFERIES & COMPANY INC.		4,702,680	4,500,000	4,327,605	4,340,774		1,903		1,903		4,342,677		360,003	360,003	64,125	02/15/2027
460146-CS-0	INTERNATIONAL PAPER CO. BASIC 4.350% 08/15/48		01/14/2020	GOLDMAN SACHS		135,059	125,000	124,121	124,129		1		1		124,130		10,929	10,929	2,281	08/15/2048
46121Y-B#-8	INTREPID POTASH INC 4.78% Due 4/16/2025 A016 4.780% 04/16/25		07/17/2020	Redemption 100.0000		2,499,999	2,499,999	2,499,999	2,499,999						2,499,999				401,642	04/16/2025
46247@-AA-2	IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES 4.530% 01/28/28		01/28/2020	Redemption 100.0000		1,667,000	1,667,000	1,667,000	1,667,000						1,667,000				37,758	01/28/2028
46284V-AB-7	IRON MOUNTAIN 4 3/8% Due 6/1/2021 JD1 4.375% 06/01/21		06/29/2020	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				50,556	06/01/2021
46361T-AG-7	ICOT 2013-IRV 3.2789% Due 5/15/2048 Mo-10 3.279% 05/15/48		10/01/2020	Various		8,104,688	7,800,000	7,751,601	7,779,608		3,636		3,636		7,783,244		321,444	321,444	206,253	05/15/2048
46590M-AR-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016JP2 CLASS A4 2.822% 08/15/49		10/08/2020	J.P. MORGAN		10,887,297	10,075,000	9,872,713	9,920,483		16,056		16,056		9,936,539		950,758	950,758	246,390	08/15/2049
465968-AE-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP7 CLASS A5 3.454% 09/15/50		03/24/2020	CANTOR FITZGERALD & CO INC		14,240,625	15,000,000	15,449,955	15,349,358		(10,381)		(10,381)		15,338,976		(1,098,351)	(1,098,351)	165,504	09/15/2050
466247-HE-6	JPMMT 2005-S2 2A15 Adj % Due 12/25/2034 Mo-1 2.715% 12/25/34		12/01/2020	Paydown		519,717	519,717	461,249	470,078		49,639		49,639		519,717				13,369	12/25/2034
466247-K7-7	JPMMT 2005-S2 2A15 Adj % Due 11/25/2033 Mo-1 2.531% 11/25/33		12/01/2020	Paydown		244,769	244,769	244,293	244,295		475		475		244,769				3,964	11/25/2033
466247-LZ-4	JPMMT 2005-S2 2A15 Adj % Due 2/25/2035 Mo-1 3.344% 02/25/35		12/01/2020	Paydown		212,959	212,959	210,583	210,484		2,475		2,475		212,959				4,146	02/25/2035
466247-QA-4	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1 2.643% 06/25/35		12/01/2020	Paydown		459,456	459,456	457,733	457,811		1,645		1,645		459,456				11,000	06/25/2035
466247-QY-2	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1 2.871% 06/25/35		12/01/2020	Paydown		135,814	135,814	134,313	134,862		952		952		135,814				1,571	06/25/2035
46625H-HQ-6	JP MORGAN CHASE & CO 4.95% Due 3/25/2020 MS25 4.950% 03/25/20		03/25/2020	Maturity		1,300,000	1,300,000	1,329,029	1,305,411		(5,411)		(5,411)		1,300,000				32,175	03/25/2020
46625H-JC-5	JP MORGAN CHASE & CO 4.35% Due 8/15/2021 FA15 4.350% 08/15/21		04/15/2020	J.P. MORGAN		2,591,150	2,500,000	2,498,375	2,499,690		55		55		2,499,745		91,405	91,405	73,104	08/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46625H-JD-3	JP MORGAN CHASE & CO 4 1/2% Due 1/24/2022 JJ24 4.500% 01/24/22		09/09/2020	J.P. MORGAN		6,179,059	5,849,000	6,151,393	6,142,926		(97,575)		(97,575)		6,045,351		133,708	133,708	297,568	01/24/2022
46625H-JX-9	JP MORGAN CHASE & CO 3 5/8% Due 5/13/2024 MN13 3.625% 05/13/24		09/23/2020	Various		11,932,768	11,000,000	10,956,220	10,978,435		1,867		1,867		10,980,302		952,466	952,466	215,124	05/13/2024
46625H-KC-3	JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23 3.125% 01/23/25		12/03/2020	Fifth Third Securities		7,644,350	7,000,000	6,984,460	6,991,530		1,464		1,464		6,992,994		651,356	651,356	300,174	01/23/2025
46625H-MN-7	JP MORGAN CHASE & CO 3.9% Due 7/15/2025 JJ15 3.900% 07/15/25		09/23/2020	Various		15,380,576	13,700,000	14,142,854	13,973,690		(25,251)		(25,251)		13,948,439		1,432,137	1,432,137	574,860	07/15/2025
46625H-NJ-5	JP MORGAN CHASE & CO 4 1/4% Due 10/1/2027 A01 4.250% 10/01/27		09/25/2020	Various		5,335,678	4,600,000	4,762,084	4,718,156		(9,877)		(9,877)		4,708,280		627,398	627,398	194,414	10/01/2027
46625H-QW-3	JP MORGAN CHASE & CO 3.3% Due 4/1/2026 A01 3.300% 04/01/26		05/06/2020	J.P. MORGAN		1,610,040	1,500,000	1,501,890	1,500,650		(60)		(60)		1,500,591		109,449	109,449	29,838	04/01/2026
46625H-RV-4	JP MORGAN CHASE & CO 2.95% Due 10/1/2026 A01 2.950% 10/01/26		05/06/2020	J.P. MORGAN		7,816,620	7,400,000	7,402,812	7,401,823		(87)		(87)		7,401,736		414,884	414,884	131,586	10/01/2026
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		07/23/2020	MORGAN STANLEY		7,098,566	6,200,000	6,320,290	6,311,391		(8,688)		(8,688)		6,302,703		795,863	795,863	231,879	02/01/2028
466275-AC-8	JPALT 2007-S1 SERIES 2007S1 CLASS M1 0.525% 04/25/47		11/25/2020	Paydown		84					(232)		(232)		(232)		316	316	477	04/25/2047
46630G-AS-4	JPMMT 2007-A1 Adj % Due 7/25/2035 Mo-1 3.197% 07/25/35		10/09/2020	Various		1,289,623	1,270,349	1,275,736	1,273,909		(481)		(481)		1,273,429		16,194	16,194	76,554	07/25/2035
46630G-AS-4	JPMMT 2007-A1 Adj % Due 7/25/2035 Mo-1 3.197% 07/25/35		09/01/2020	Paydown		351,481	351,481	352,972	352,467		(985)		(985)		351,481				5,111	07/25/2035
46636V-AC-0	JPMCC 2011-C5 4.1712% Due 8/15/2046 Mo-1 4.171% 08/15/46		10/05/2020	Various		2,357,069	2,315,018	2,410,960	2,324,005		(4,943)		(4,943)		2,319,062		38,006	38,006	108,241	08/15/2046
46636V-AC-0	JPMCC 2011-C5 4.1712% Due 8/15/2046 Mo-1 4.171% 08/15/46		07/01/2020	Paydown		792,143	792,143	824,972	795,218		(3,075)		(3,075)		792,143				19,627	08/15/2046
46637W-AF-0	JPMCC 2012-CBX 4.2707% Due 6/15/2045 Mo-1 4.271% 06/15/45		01/21/2020	Various		7,057,863	6,760,000	7,219,733	6,937,927		(4,534)		(4,534)		6,933,393		124,470	124,470	41,701	06/15/2045
46637Y-AA-7	JPMCC 2012-HSBC 3.0934% Due 7/5/2032 Mo-1 3.093% 07/05/32		01/21/2020	Various		10,199,925	9,971,668	9,853,309	9,939,698		439		439		9,940,137		259,789	259,789	44,556	07/05/2032
46637Y-AA-7	JPMCC 2012-HSBC 3.0934% Due 7/5/2032 Mo-1 3.093% 07/05/32		01/01/2020	Paydown		21,106	21,106	20,855	21,038		68		68		21,106				54	07/05/2032
46639E-AJ-0	JPMCC 2012-LC9 3.3533% Due 12/15/2047 Mo-1 3.353% 12/15/47		01/21/2020	Various		11,331,289	11,000,000	11,077,461	11,025,128		(659)		(659)		11,024,469		306,820	306,820	53,280	12/15/2047
46645F-AG-5	JPMCC 2015-UES 3.3868% Due 9/5/2032 Mo-1 3.387% 09/05/32		01/21/2020	Various		5,013,672	5,000,000	5,150,000	5,020,527		(2,006)		(2,006)		5,018,522		(4,850)	(4,850)	24,460	09/05/2032
46645F-AJ-9	JPMCC 2015-UES SERIES 2015UES CLASS C 3.621% 09/05/32		09/08/2020	Call 100.0000		2,850,000	2,850,000	2,851,559	2,851,482		(66)		(66)		2,851,415		(1,415)	(1,415)	78,747	09/05/2032
46647P-AS-5	JPMORGAN CHASE & CO BASIC 3.514% 06/18/22		09/09/2020	CITICORP SECURITIES		2,047,100	2,000,000	2,046,520	2,044,448		(20,943)		(20,943)		2,023,506		23,594	23,594	51,343	06/18/2022
46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED 3.440% 04/13/27		12/13/2020	Redemption 100.0000		1,501,930	1,501,930	1,501,930	1,501,930						1,501,930				28,133	04/13/2027
47233J-AG-3	JEFFERIES GRP LLC / CAP BASIC 4.850% 01/15/27		09/30/2020	JEFFERIES & COMPANY INC.		13,629,120	12,000,000	12,473,870	12,478,549		(46,690)		(46,690)		12,431,859		1,197,261	1,197,261	706,483	01/15/2027
47233J-BH-0	JEFFERIES GRP LLC / CAP BASIC 4.150% 01/23/30		09/30/2020	JEFFERIES & COMPANY INC.		563,430	500,000	497,275	497,352		166		166		497,518		65,912	65,912	24,727	01/23/2030
47760Q-AA-1	JIMMY JOHNS FUNDING LLC SERIES 20171A CLASS A2I 3.610% 07/30/47		07/14/2020	Various		4,756,133	4,862,500	4,862,500	4,862,500						4,862,500		(106,367)	(106,367)	124,826	07/30/2047
47760Q-AA-1	JIMMY JOHNS FUNDING LLC SERIES 20171A CLASS A2I 3.610% 07/30/47		04/07/2020	Paydown		25,000	25,000	25,000	25,000						25,000				338	07/30/2047
48121@-AB-7	JRD HOLDINGS LLC SENIOR NOTES 4.650% 04/30/27		04/30/2020	Redemption 100.0000		2,454,545	2,454,545	2,454,545	2,454,545						2,454,545				57,068	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27 4.130% 03/27/24		03/27/2020	Redemption 100.0000		1,001,000	1,001,000	1,001,000	1,001,000						1,001,000				20,671	03/27/2024
48128Y-AW-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR4 CLASS A5 4.029% 03/10/52		03/20/2020	BMO CAPITAL MARKETS		19,693,750	20,000,000	20,599,980	20,588,148		(2,151)		(2,151)		20,585,997		(892,247)	(892,247)	252,938	03/10/2052
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		07/16/2020	J.P. MORGAN		595,445	500,000	497,610	497,761		112		112		497,873		97,572	97,572	17,368	03/15/2029
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT 3.57% Due 4/16/2023 JD19 3.570% 04/16/23		04/27/2020	Redemption 100.0000		5,916,342	5,916,342	5,916,342	5,916,342						5,916,342				123,342	04/16/2023

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
491674-BE-6	KENTUCKY UTILITIES CO BASIC 3.250% 11/01/20		08/03/2020	Call 100.0000		1,300,000	1,300,000	1,303,575	1,301,343		(1,343)		(1,343)		1,300,000				31,688	11/01/2020
49239B-AA-6	KERR-MCGEE/GUNNISON 6.72% Due 1/30/2020 JJ30 6.720% 01/30/20		01/30/2020	Redemption 100.0000		723,938	723,938	723,938	723,938						723,938				24,324	01/30/2020
49456B-AP-6	KINDER MORGAN INC BASIC 4.300% 03/01/28		07/16/2020	J.P. MORGAN		4,612,280	4,000,000	4,191,800	4,181,410		(11,041)		(11,041)		4,170,369		441,911	441,911	152,411	03/01/2028
49727B-AA-5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING 4.410% 03/15/42		12/15/2020	Redemption 100.0000		116,094	116,094	116,094	116,094						116,094				2,792	03/15/2042
50077L-AD-8	KRAFT HEINZ FOODS CO BASIC 3.000% 06/01/26		02/13/2020	J.P. MORGAN		3,726,270	3,700,000	3,387,979	3,446,590		4,526		4,526		3,451,116		275,154	275,154	23,742	06/01/2026
50077L-AK-2	KRAFT HEINZ FOODS CO 3.95% Due 7/15/2025 JJ15 3.950% 07/15/25		02/13/2020	J.P. MORGAN		10,371,783	9,828,000	10,547,037	10,283,787		(10,502)		(10,502)		10,273,285		98,499	98,499	229,689	07/15/2025
501044-DG-3	KROGER CO. 4.450% 02/01/47		11/24/2020	Various		4,311,935	3,500,000	3,743,950	3,743,714		(2,384)		(2,384)		3,741,330		570,605	570,605	138,692	02/01/2047
501673-AA-5	LA-ARENA FUNDING INT PAY DIFF DUE TO PUR. FCTR 7.656% 12/15/26		12/15/2020	Paydown		565,714	565,714	565,714	565,714						565,714				43,311	12/15/2026
501708-AA-5	LAFC STADIUM CO LAFC STADIUM CO 5.410% 12/01/43		12/01/2020	Redemption 100.0000		254,615	254,615	254,615	254,615						254,615				13,775	12/01/2043
502431-AA-7	L3 HARRIS TECHNOLOGIES INC 4.95% Due 2/15/2021 FA15 4.950% 02/15/21		01/09/2020	MORGAN STANLEY		8,089,521	7,900,000	8,031,458	7,984,777		(3,160)		(3,160)		7,981,617		107,904	107,904	160,765	02/15/2021
502431-AA-7	L3 HARRIS TECHNOLOGIES INC 4.95% Due 2/15/2021 FA15 4.950% 02/15/21		05/05/2020	Tax Free Exchange		10,254,165	10,212,000	10,318,310	10,280,866		(26,701)		(26,701)		10,254,165				365,079	02/15/2021
502431-AB-5	L3 HARRIS TECHNOLOGIES INC BASIC 3.850% 06/15/23		05/05/2020	Tax Free Exchange		500,810	500,000	501,009	500,895		(85)		(85)		500,810				7,486	06/15/2023
502431-AD-1	L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026 JD15 3.850% 12/15/26		05/05/2020	Tax Free Exchange		13,586,346	13,500,000	13,596,354	13,590,562		(4,216)		(4,216)		13,586,346				202,125	12/15/2026
502431-AE-9	L3 HARRIS TECHNOLOGIES INC BASIC 4.400% 06/15/28		05/05/2020	Tax Free Exchange		499,229	500,000	499,153	499,202		27		27		499,229				8,556	06/15/2028
52520M-BY-8	LMT 2005-2 Flt % Due 12/25/2035 Mo-25 0.898% 12/25/35		12/18/2020	STIFEL NICOLAUS		880,650	1,653,802	1,182,469	1,241,568		1,585		1,585		1,243,152		(362,503)	(362,503)	22,834	12/25/2035
52520M-BY-8	LMT 2005-2 Flt % Due 12/25/2035 Mo-25 0.898% 12/25/35		11/25/2020	Paydown		231,250	231,386	165,441	151,524		79,826		79,826		231,350		(100)	(100)	2,032	12/25/2035
52605T-BX-1	LENNAR CORP 4 3/4% Due 4/1/2021 A01 4.750% 04/01/21		11/24/2020	Various		6,046,266	6,000,000	6,022,500	6,005,490		(4,510)		(4,510)		6,000,980		(980)	(980)	373,224	04/01/2021
53079E-AG-9	LIBERTY MUTUAL CALL @MAKE WHOLE +25BP 6.500% 03/15/35		05/07/2020	Various		23,010,033	17,180,000	14,867,989	15,310,212		23,178		23,178		15,333,390		7,676,643	7,676,643	719,651	03/15/2035
53117C-AQ-5	LIBERTY PROPERTY LP 4.4% Due 2/15/2024 FA15 4.400% 02/15/24		03/05/2020	Various		5,500,760	5,000,000	5,119,804	5,096,278		(4,095)		(4,095)		5,092,183		(92,183)	(92,183)	622,982	02/15/2024
53117C-AR-3	LIBERTY PROPERTY LP 3 3/4% Due 4/1/2025 A01 3.750% 04/01/25		02/19/2020	Call 109.1792		7,096,649	6,500,000	6,476,860	6,486,824		303		303		6,487,127		12,874	12,874	690,086	04/01/2025
534187-AY-5	LINCOLN NATIONAL CORP 6 1/4% Due 2/15/2020 FA15 6.250% 02/15/20		02/15/2020	Maturity		5,600,000	5,600,000	6,377,392	5,613,986		(13,986)		(13,986)		5,600,000				175,000	02/15/2020
535555-A*-7	LINDSAY CORPORATION SENIOR NOTES 3.820% 02/19/30		02/20/2020	SEAPORT GROUP		16,717,440	16,000,000	16,000,000	16,000,000						16,000,000		717,440	717,440	307,298	02/19/2030
539830-BG-3	LOCKHEED MARTIN CORP BASIC 3.100% 01/15/23		11/17/2020	TD SECURITIES		526,645	500,000	492,635	494,417		1,564		1,564		495,981		30,664	30,664	20,839	01/15/2023
539830-BL-2	LOCKHEED MARTIN CORP 4.7% Due 5/15/2046 MN15 4.700% 05/15/46		07/16/2020	J.P. MORGAN		716,405	500,000	527,450	526,895		(317)		(317)		526,578		189,827	189,827	15,993	05/15/2046
542514-HB-3	LBMLT 2004-5 Flt % Due 9/25/2034 Mo-25 0.708% 09/25/34		06/29/2020	BANK OF AMERICA		2,601,675	2,654,771	2,322,924	2,517,264		25,215		25,215		2,542,479		59,196	59,196	22,823	09/25/2034
548661-CV-7	LOWE'S COMPANIES 3.8% Due 11/15/2021 MN15 3.800% 11/15/21		01/09/2020	MORGAN STANLEY		9,567,282	9,300,000	9,998,709	9,433,143		(2,677)		(2,677)		9,430,466		136,816	136,816	56,937	11/15/2021
548661-DA-2	LOWE'S COMPANIES 5% Due 9/15/2043 MS15 5.000% 09/15/43		10/23/2020	TENDER		2,857,844	2,200,000	2,416,634	2,393,086		(3,977)		(3,977)		2,389,109		468,735	468,735	121,611	09/15/2043
548661-DE-4	LOWE'S COMPANIES 4 1/4% Due 9/15/2044 MS15 4.250% 09/15/44		10/23/2020	TENDER		12,363,994	10,118,000	9,708,221	9,743,161		6,877		6,877		9,750,038		2,613,955	2,613,955	475,405	09/15/2044
54910T-AC-6	LNSTR 2017-5 2.776% 03/10/50		01/21/2020	Various		8,532,207	8,500,000	8,499,716	8,499,716						8,499,716		32,491	32,491	34,083	03/10/2050
55279H-AJ-9	MANUF & TRADERS TRUST CO BASIC 2.100% 02/06/20		01/07/2020	Call 100.0000		800,000	800,000	791,048	799,226		133		133		799,358		642	642	7,047	02/06/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55280M-AA-4	MAS GEORGIA LFG, LLC SENIOR SECURED NOTES 5.000% 12/01/35		12/01/2020	Redemption 100.0000		533,279	533,279	533,279	533,279						533,279				20,448	12/01/2035
55291K-AB-3	MASTR Asset Backed Securities SERIES 2006WMC3 CLASS A2 0.195% 08/25/36		09/01/2020	Various																08/25/2036
55336V-AJ-9	MPLX LP 4 7/8% Due 6/1/2025 JD1 4.875% 06/01/25		08/11/2020	JEFFERIES & COMPANY INC.		11,368,100	10,000,000	10,174,744	10,116,979		(12,519)		(12,519)		10,104,460		1,263,640	1,263,640	341,250	06/01/2025
55336V-BE-9	MPLX LP MPLX LP 4.250% 12/01/27		05/21/2020	Tax Free Exchange		7,799,819	7,700,000	7,807,275	7,804,448		(4,629)		(4,629)		7,799,819				154,535	12/01/2027
55616X-AN-7	MACYS RETAIL HLDGS INC 3.45% Due 1/15/2021 JJ15 3.450% 01/15/21		10/29/2020	SEAPORT GROUP		14,850,000	15,000,000	15,499,150	15,107,946		(93,680)		(93,680)		15,014,266		(164,266)	(164,266)	668,438	01/15/2021
55660C-AG-3	MAD 2013-650M 4.16889% Due 10/12/2032 Mo-1 4.169% 10/12/32		01/17/2020	Various		9,245,264	9,180,000	9,423,314	9,200,779		(2,395)		(2,395)		9,198,384		46,880	46,880	53,496	10/12/2032
56540#-AA-3	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25		07/06/2020	Redemption 100.0000		687,968	687,968	687,968	687,968						687,968				23,663	09/30/2025
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 A01 6.600% 10/01/37		03/20/2020	Fifth Third Securities		7,008,750	10,500,000	12,311,625	12,178,537		(13,521)		(13,521)		12,165,016		(5,156,266)	(5,156,266)	333,025	10/01/2037
56585A-AD-4	MARATHON PETROLEM 5 1/8% Due 3/1/2021 MS1 5.125% 03/01/21		01/09/2020	MORGAN STANLEY		6,308,498	6,100,000	6,457,315	6,169,556		(1,950)		(1,950)		6,167,605		140,893	140,893	114,629	03/01/2021
56585A-BD-3	MARATHON PETROLEM 3 4/5% Due 4/1/2028 A01 3.800% 04/01/28		03/25/2020	Fifth Third Securities		2,254,000	2,800,000	2,822,229	2,821,925		(546)		(546)		2,821,379		(567,379)	(567,379)	52,018	04/01/2028
56633#-AK-9	THE MARCUS CORPORATION 6.55% Due 4/17/2020 A017 6.550% 04/17/20		04/17/2020	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,500	04/17/2020
57169*-AV-9	MARS INCORPORATED 2.51% Due 9/27/2023 MS27 2.510% 09/27/23		10/15/2020	STONECASTLE SECURITIES LLC		18,756,540	18,000,000	18,000,000	18,000,000						18,000,000		756,540	756,540	474,390	09/27/2023
571903-AK-9	MARRIOT INTERNATIONAL 3 1/4% Due 9/15/2022 MS15 3.250% 09/15/22		06/22/2020	Various		3,514,688	3,450,000	3,435,013	3,445,459		769		769		3,446,228		68,459	68,459	86,274	09/15/2022
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1 3.109% 04/21/34		12/01/2020	Paydown		388,444	388,444	385,700	385,872		2,572		2,572		388,444				8,060	04/21/2034
576436-CW-7	MASD 2006-1 Flt % Due 1/25/2036 Mo-25 0.798% 01/25/36		12/28/2020	Paydown		348,300	348,300	287,348	321,638		26,662		26,662		348,300				4,119	01/25/2036
57643M-KK-9	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1 5.500% 05/25/35		12/01/2020	Paydown		251,005	251,005	252,299	251,978		(973)		(973)		251,005				9,582	05/25/2035
57878#-AA-3	MAYZURE, LLC MAYZURE, LLC 5.160% 06/28/28		12/28/2020	Redemption 100.0000		3,262,516	3,262,516	3,262,516	3,262,516						3,262,516				91,210	06/28/2028
58013M-FF-6	MCDONALD'S CORP BASIC 3.800% 04/01/28		07/16/2020	Various		9,667,500	8,500,000	8,712,050	8,701,011		(12,672)		(12,672)		8,688,339		979,161	979,161	182,242	04/01/2028
58013M-FH-2	MCDONALD'S CORP BASIC 4.450% 09/01/48		08/03/2020	Various		5,577,506	5,950,000	5,860,633	5,862,979		251		251		5,863,230		(285,724)	(285,724)	161,448	09/01/2048
58013M-FJ-8	MCDONALD'S CORP BASIC 2.625% 09/01/29		05/07/2020	MORGAN STANLEY		2,048,080	2,000,000	2,030,340	2,029,469		(997)		(997)		2,028,472		19,608	19,608	39,229	09/01/2029
585055-BS-4	MEDTRONIC INC 3 1/2% Due 3/15/2025 MS15 3.500% 03/15/25		07/16/2020	J.P. MORGAN		564,735	500,000	517,480	509,714		(959)		(959)		508,754		55,981	55,981	14,826	03/15/2025
585055-BS-4	MEDTRONIC INC 3 1/2% Due 3/15/2025 MS15 3.500% 03/15/25		10/29/2020	Various		5,925,720	5,256,000	5,307,929	5,284,750		(4,299)		(4,299)		5,280,452		(24,452)	(24,452)	876,164	03/15/2025
585055-BU-9	MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15 4.625% 03/15/45		07/16/2020	J.P. MORGAN		709,465	500,000	572,680	567,224		(894)		(894)		566,330		143,135	143,135	19,592	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING 4.2% Due 7/1/2055 JJ1 4.200% 07/01/55		07/16/2020	J.P. MORGAN		683,215	500,000	491,545	491,655		56		56		491,711		191,504	191,504	22,108	07/01/2055
58768U-AH-6	MERCEDES-BENZ MASTER OWNER TRU SERIES 2017BA CLASS A 0.578% 05/16/22		05/15/2020	Call 100.0000		1,500,000	1,500,000	1,502,578	1,501,918		(302)		(302)		1,501,616		(1,616)	(1,616)	10,956	05/16/2022
58933Y-AQ-8	MERCK & COMPANY, INC. 2.35% Due 2/10/2022 FA10 2.350% 02/10/22		09/09/2020	US BANCORP INC		5,147,250	5,000,000	5,062,600	5,060,887		(19,790)		(19,790)		5,041,096		106,154	106,154	127,618	02/10/2022
590488-AA-6	MESA AIRLINES INC CERTIFICATES 4.750% 01/15/28		07/15/2020	Redemption 100.0000		1,164,979	1,164,979	1,164,979	1,164,979						1,164,979				41,811	01/15/2028
594457-D#-7	MICHIGAN CONSOLIDATED GAS CO 6.36% Due 9/1/2020 MS1 6.360% 09/01/20		09/01/2020	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				445,200	09/01/2020
594918-AJ-3	MICROSOFT CORP 4 1/2% Due 10/1/2040 A01 4.500% 10/01/40		06/01/2020	Various		31,580,581	23,700,000	24,245,892	24,251,189		(8,470)		(8,470)		24,242,719		7,337,862	7,337,862	644,750	10/01/2040
594918-AM-6	MICROSOFT CORP 5.3% Due 2/8/2041 FA8 5.300% 02/08/41		06/01/2020	EXCHANGE		16,177,353	10,750,000	12,491,608	12,438,728		(21,098)		(21,098)		12,417,630		3,759,722	3,759,722	463,713	02/08/2041
594918-BA-1	MICROSOFT CORP BASIC 2.375% 02/12/22		01/09/2020	MORGAN STANLEY		13,421,985	13,250,000	12,915,968	13,026,194		3,398		3,398		13,029,592		392,393	392,393	131,994	02/12/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	MICROSOFT CORP 4% Due 2/12/2055 FA12																			
594918-BE-3	4.000% 02/12/55		06/01/2020	Various		54,923,856	40,600,000	40,883,293	40,954,056		(4,608)		(4,608)		40,949,447		13,974,409	13,974,409	1,296,689	02/12/2055
594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		06/01/2020	EXCHANGE		33,349,455	23,700,000	25,869,097	25,759,277		(20,345)		(20,345)		25,738,932		7,610,523	7,610,523	609,353	11/03/2045
	MICROSOFT CORP 4 3/4% Due 11/3/2055 MN3																			
594918-BM-5	4.750% 11/03/55		03/17/2020	BARCLAYS		12,858,831	9,300,000	9,351,861	9,349,765		(121)		(121)		9,349,644		3,509,187	3,509,187	166,883	11/03/2055
594918-BT-0	MICROSOFT CORP BASIC 3.700% 08/08/46		03/10/2020	Various		3,122,284	2,500,000	2,515,795	2,516,262		(117)		(117)		2,516,145		606,139	606,139	53,938	08/08/2046
594918-BU-7	MICROSOFT CORP BASIC 3.950% 08/08/56		06/01/2020	EXCHANGE		234,923	174,000	169,460	169,522		22		22		169,544		65,379	65,379	5,594	08/08/2056
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		06/01/2020	Various		42,029,255	31,300,000	33,267,599	33,233,100		(12,834)		(12,834)		33,220,265		8,808,990	8,808,990	823,674	02/06/2047
	MID-AMERICA APARTMENTS BASIC 4.300%																			
59523U-AA-5	10/15/23		01/09/2020	MORGAN STANLEY		2,560,344	2,400,000	2,451,840	2,440,802		(359)		(359)		2,440,443		119,901	119,901	25,227	10/15/2023
	MID-AMERICA APARTMENTS BASIC 3.600%			WELLS FARGO SECURITIES																
59523U-AN-7	06/01/27		08/03/2020	LLC		2,596,148	2,300,000	2,204,757	2,214,910		5,904		5,904		2,220,813		375,335	375,335	56,120	06/01/2027
	MILLENNIUM PIPELINE COMPANY, L SENIOR			Redemption																
60040#-AA-0	SECURED NOTES 5.330% 06/30/27		12/30/2020	100.0000		825,532	825,532	825,532	825,532						825,532				33,001	06/30/2027
	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032			Redemption																
607120-EZ-1	FMAN9 3.810% 11/09/32		11/09/2020	100.0000		913,392	913,392	913,392	913,392						913,392				21,305	11/09/2032
	MOOG INC 5 1/4% Due 12/1/2022 JD1 5.250%																			
615394-AK-9	12/01/22		01/13/2020	Call 101.3130		5,065,650	5,000,000	4,975,000	4,982,089		103		103		4,982,193		17,807	17,807	96,275	12/01/2022
615394-AM-5	MOOG INC BASIC 4.250% 12/15/27		02/25/2020	BANK OF AMERICA		510,000	500,000	500,000	500,000						500,000		10,000	10,000	4,368	12/15/2027
	MSCCG 2016-SNR 3.348% Due 11/15/2034 Mo-1																			
61691C-AA-7	3.348% 11/15/34		05/15/2020	Various		680,956	680,956	680,940	680,940						680,940		16	16	34,040	11/15/2034
	MORGAN STANLEY 5% Due 11/24/2025 MN24			CREDIT SUISSE FIRST																
617446-7X-1	5.000% 11/24/25		10/28/2020	BOSTON		1,184,680	1,000,000	1,094,130	1,069,671		(8,930)		(8,930)		1,060,742		123,938	123,938	46,667	11/24/2025
	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C																			
61744C-XM-3	0.455% 12/25/35		12/25/2020	Paydown		124,633	124,633	122,452	122,687		1,947		1,947		124,633				1,113	12/25/2035
61746B-ED-4	MORGAN STANLEY BASIC 2.625% 11/17/21		08/11/2020	MORGAN STANLEY		2,055,020	2,000,000	1,977,340	1,983,988		5,162		5,162		1,989,150		65,870	65,870	38,792	11/17/2021
	MORGAN STANLEY 5 1/2% Due 7/28/2021 JJ28																			
61747W-AL-3	5.500% 07/28/21		12/03/2020	Fifth Third Securities		4,131,520	4,000,000	4,274,440	4,061,539		(35,981)		(35,981)		4,025,557		105,963	105,963	298,833	07/28/2021
	MSM 2004-7AR Adj % Due 9/25/2034 Mo-1																			
61748H-CE-9	2.924% 09/25/34		10/06/2020	Various		1,586,616	1,580,688	1,573,773	1,574,042		119		119		1,574,161		12,454	12,454	47,751	09/25/2034
	MSM 2004-7AR Adj % Due 9/25/2034 Mo-1																			
61748H-CE-9	2.924% 09/25/34		10/01/2020	Paydown		532,690	532,690	530,359	530,450		2,240		2,240		532,690				10,311	09/25/2034
	Morgan Stanley Capital Inc SERIES 2006NC5																			
61749B-AD-5	CLASS A2B 0.255% 10/25/36		12/26/2020	Paydown		56,227	56,227	36,258	37,754		18,474		18,474		56,227				322	10/25/2036
	MORGAN STANLEY BAML TRUST SERIES 2012C5																			
61761A-BA-5	CLASS AS 3.792% 08/15/45		01/21/2020	GOLDMAN SACHS		3,117,702	3,010,000	3,125,344	3,124,866		(171)		(171)		3,124,696		(6,994)	(6,994)	16,487	08/15/2045
	MSBAM 2013-C9 3.102% Due 5/15/2046 Mo-1																			
61762D-AW-1	3.102% 05/15/46		03/20/2020	Various		6,352,586	6,511,820	6,187,660	6,375,446		8,608		8,608		6,384,054		(31,468)	(31,468)	63,405	05/15/2046
	MSBAM 2013-C13 2.936% Due 11/15/2046 Mo-1																			
61763B-AR-5	2.936% 11/15/46		02/18/2020	Call 100.0000		53,087	53,087	54,677	53,087		91		91		53,178		(91)	(91)	1,897	11/15/2046
	MSBAM 2013-C13 2.936% Due 11/15/2046 Mo-1																			
61763B-AR-5	2.936% 11/15/46		02/01/2020	Paydown		32,498	32,498	33,472	32,498						32,498				1,134	11/15/2046
61764J-AA-4	MSC 2014-MP 3.469% 08/11/33		11/18/2020	Various		3,142,020	3,100,000	3,224,969	3,146,185		(26,804)		(26,804)		3,119,381		22,639	22,639	104,253	08/11/2033
	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2			CANTOR FITZGERALD & CO																
61768H-AW-6	CLASS A4 4.071% 03/15/52		03/23/2020	INC		16,505,938	17,000,000	17,509,546	17,503,578		(1,847)		(1,847)		17,501,731		(995,793)	(995,793)	219,156	03/15/2052
	MHL 2004-1 Flt % Due 11/25/2034 Mo-25																			
61913P-AA-0	0.928% 11/25/34		12/25/2020	Paydown		897,170	897,170	855,816	862,929		34,241		34,241		897,170				9,032	11/25/2034
61913P-AB-8	MHL 2004-1 0.973% 11/25/34		12/25/2020	Paydown		80,331	80,331	75,461	76,029		4,303		4,303		80,331				830	11/25/2034
61945C-AA-1	MOSAIC CO/THE BASIC 3.750% 11/15/21		07/16/2020	J.P. MORGAN		512,025	500,000	500,170	500,120		(35)		(35)		500,085		11,940	11,940	12,760	11/15/2021
61945C-AE-3	MOSAIC CO/THE BASIC 5.625% 11/15/43		07/20/2020	SUSQUEHANNA		10,449,108	9,300,000	10,144,440	10,110,771		(10,459)		(10,459)		10,100,313		348,795	348,795	358,922	11/15/2043
61945C-AF-0	MOSAIC CO/THE BASIC 3.250% 11/15/22		07/20/2020	MILLENIUM ADVISORS		2,576,175	2,500,000	2,499,775	2,499,869		25		25		2,499,893		76,282	76,282	55,747	11/15/2022
	MOTIVA ENTERPRISES LLC 5 3/4% Due 1/15/2020																			
61980A-AC-7	JJ15 5.750% 01/15/20		01/15/2020	Maturity		1,379,000	1,379,000	1,376,297	1,378,986		14		14		1,379,000				39,646	01/15/2020
	MOUNTAIN PRAIRIE WIND LLC SENIOR SECURED			Redemption 4473924978																
62425*-AA-5	NOTES 6.560% 03/25/30		01/01/2020																62,280	03/25/2030
	NYU HOSPITALS CENTER 4.428% Due 7/1/2042 JJ1																			
62952E-AA-5	4.428% 07/01/42		09/15/2020	MORGAN STANLEY		5,781,300	5,000,000	5,021,550	5,019,885		(377)		(377)		5,019,509		761,791	761,791	268,140	07/01/2042

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
62952E-AB-3	NYU HOSPITALS CENTER 5 3/4% Due 7/1/2043 JJ1 5.750% 07/01/43		09/15/2020	Various		15,610,932	11,400,000	11,555,780	11,540,271		(2,138)		(2,138)		11,538,133		4,072,799	4,072,799	793,883	07/01/2043
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		07/16/2020	J.P. MORGAN		1,154,810	1,000,000	1,083,390	1,083,217		(4,323)		(4,323)		1,078,893		75,917	75,917	25,322	06/18/2029
62963#-AA-9	NRP (OPERATING) LLC NRP OPERATING LLC 5.550% 06/19/23		06/19/2020	Redemption 100.0000		759,900	759,900	752,301	756,201		3,699		3,699		759,900				21,087	06/19/2023
62963#-AD-3	NRP (OPERATING) LLC NRP OPERATING LLC 5.050% 07/19/20		07/19/2020	Redemption 100.0000		840,477	840,477	832,072	839,667		810		810		840,477				42,444	07/19/2020
62963#-AE-1	NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28 5.820% 03/28/24		03/28/2020	Redemption 100.0000		1,925,948	1,925,948	1,940,921	1,926,163		(215)		(215)		1,925,948				56,045	03/28/2024
62963#-AG-6	NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25 8.920% 03/25/24		03/25/2020	Redemption 100.0000		909,091	909,091	909,091	909,091						909,091				40,545	03/25/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SENIOR NOTES 5.600% 02/27/24		10/15/2020	Redemption 100.0000		1,383,115	1,383,115	1,383,115	1,383,115						1,383,115				58,358	02/27/2024
637417-AG-1	NATIONAL RETAIL PROPERTIES 3.9% Due 6/15/2024 JD15 3.900% 06/15/24		04/06/2020	BARCLAYS		6,480,825	6,500,000	6,486,870	6,493,683		353		353		6,494,035		(13,210)	(13,210)	79,571	06/15/2024
637432-MQ-5	NATIONAL RURAL UTILITIES 3.05% Due 2/15/2022 FA15 3.050% 02/15/22		09/10/2020	TD SECURITIES		2,578,200	2,500,000	2,491,400	2,497,961		661		661		2,498,621		79,579	79,579	82,392	02/15/2022
63946B-AE-0	NBCUNIVERSAL MEDIA LLC BASIC 4.375% 04/01/21		03/06/2020	Call 103.4530		20,690,600	20,000,000	20,526,610	20,303,461		(43,037)		(43,037)		20,260,424		(260,424)	(260,424)	1,067,336	04/01/2021
63946B-AH-3	NBCUNIVERSAL MEDIA LLC BASIC 2.875% 01/15/23		08/11/2020	WELLS FARGO SECURITIES LLC		5,298,500	5,000,000	5,148,800	5,132,237		(26,205)		(26,205)		5,106,031		192,469	192,469	154,931	01/15/2023
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT 6.210% 06/30/27		12/31/2020	Redemption 100.0000		973,576	973,576	973,576	973,576						973,576				37,787	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC 4.430% 09/30/41		09/30/2020	Redemption 100.0000		818,616	818,616	818,616	818,616						818,616				22,548	09/30/2041
641062-AF-1	NESTLE HOLDINGS INC BASIC 3.625% 09/24/28		03/04/2020	RBC CAPITAL MARKETS		5,210,595	4,500,000	4,592,115	4,584,878		(1,559)		(1,559)		4,583,318		627,277	627,277	73,406	09/24/2028
64352V-JK-8	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 2/25/2035 Mo-25 0.943% 02/25/35		12/28/2020	Paydown		235,754	235,754	203,517	220,948		14,806		14,806		235,754				1,732	02/25/2035
646025-C*-5	NEW JERSEY RESOURCES CORP. SENIOR NOTES 3.540% 08/18/26		12/30/2020	STONECASTLE SECURITIES LLC		10,595,500	10,000,000	10,000,000	10,000,000						10,000,000		595,500	595,500	486,750	08/18/2026
64760@-AA-2	NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL 4.270% 08/15/32		12/15/2020	Redemption 100.0000		921,790	921,790	921,790	921,790						921,790				21,026	08/15/2032
651290-AQ-1	NEWFIELD EXPLORATION COMPANY BASIC 5.625% 07/01/24		07/23/2020	MORGAN STANLEY		3,478,125	3,500,000	3,896,515	3,866,849		(43,907)		(43,907)		3,822,942		(344,817)	(344,817)	211,094	07/01/2024
651290-AR-9	NEWFIELD EXPLORATION COMPANY BASIC 5.375% 01/01/26		03/13/2020	MORGAN STANLEY		7,400,650	10,325,000	11,214,575	11,153,943		(27,490)		(27,490)		11,126,452		(3,725,802)	(3,725,802)	394,644	01/01/2026
651639-AN-6	NEWMONT CORPORATION BASIC 3.500% 03/15/22		03/19/2020	TENDER		1,687,648	1,600,000	1,576,816	1,583,963		1,508		1,508		1,585,470		102,178	102,178	28,622	03/15/2022
65364U-AE-6	NIAGARA MOHAWK POWER 4.119% Due 11/28/2042 MN28 4.119% 11/28/42		11/05/2020	Various		4,463,846	3,660,000	3,638,662	3,641,726		418		418		3,642,144		821,702	821,702	142,799	11/28/2042
65473Q-BA-0	NISOURCE FINANCE CORP 3.85% Due 2/15/2023 FA15 3.850% 02/15/23		09/17/2020	Call 108.0121		3,456,389	3,200,000	3,389,056	3,260,266		(14,391)		(14,391)		3,245,875		(45,875)	(45,875)	390,540	02/15/2023
65478B-AC-5	Nissan Auto Lease Trust SERIES 2018A CLASS A2B 0.308% 02/16/21		05/15/2020	Call 100.0000		74,698	74,698	74,684	74,684		5		5		74,689		9	9	461	02/16/2021
65478B-AC-5	Nissan Auto Lease Trust SERIES 2018A CLASS A2B 0.308% 02/16/21		04/15/2020	Paydown		497,704	497,704	497,607	497,611		93		93		497,704				1,855	02/16/2021
655044-AG-0	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15 5.250% 11/15/43		05/07/2020	BARCLAYS		5,437,500	7,250,000	6,904,103	6,910,814		2,485		2,485		6,913,300		(1,475,800)	(1,475,800)	186,083	11/15/2043
655044-AH-8	NOBLE ENERGY INC BASIC 3.900% 11/15/24		07/16/2020	J.P. MORGAN		1,027,590	1,000,000	1,049,555	1,047,786		(5,395)		(5,395)		1,042,390		(14,800)	(14,800)	26,542	11/15/2024
655044-AP-0	NOBLE ENERGY INC BASIC 3.850% 01/15/28		07/20/2020	J.P. MORGAN		17,026,582	15,275,000	15,169,389	15,196,615		3,191		3,191		15,199,806		1,826,776	1,826,776	599,202	01/15/2028
655044-AQ-8	NOBLE ENERGY INC BASIC 3.250% 10/15/29		05/07/2020	BARCLAYS		3,800,000	5,000,000	5,060,750	5,060,643		(1,797)		(1,797)		5,058,846		(1,258,846)	(1,258,846)	99,306	10/15/2029
655663-D@-8	NORDSON CORP NORDSON 2.620% 07/26/21		07/26/2020	Redemption 100.0000		2,000,000	2,000,000	1,980,760	1,981,465		18,535		18,535		2,000,000				52,400	07/26/2021
655663-E@-7	NORDSON CORP 2.89% Due 7/28/2025 JJ28 2.890% 07/28/25		07/28/2020	Redemption 100.0000		2,571,428	2,571,428	2,571,428	2,571,428						2,571,428				74,314	07/28/2025

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
666807-BQ-4	NORTHROP GRUMMAN CORP BASIC 2.550% 10/15/22		01/09/2020	MORGAN STANLEY		5,077,600	5,000,000	5,065,700	5,057,587		(690)		(690)		5,056,897		20,703	20,703	31,167	10/15/2022
66989H-AD-0	NOVARTIS CAPITAL CORP 4.4% Due 4/24/2020 A024 4.400% 04/24/20		04/24/2020	Maturity		9,300,000	9,300,000	10,465,290	9,347,426		(47,426)		(47,426)		9,300,000				204,600	04/24/2020
670346-AH-8	NUCOR CORP. 6.4% Due 12/1/2037 JD1 6.400% 12/01/37		12/07/2020	EXCHANGE		8,973,496	5,600,000	5,683,981	5,666,788		(1,975)		(1,975)		5,664,813		3,308,683	3,308,683	364,373	12/01/2037
670346-AN-5	NUCOR CORP. 5.2% Due 8/1/2043 FA1 5.200% 08/01/43		12/07/2020	EXCHANGE		2,850,380	1,900,000	1,821,435	1,827,139		1,461		1,461		1,828,599		1,021,781	1,021,781	133,380	08/01/2043
67103H-AE-7	O'REILLY AUTOMOTIVE INC 3.55% Due 3/15/2026 MS15 3.550% 03/15/26		09/10/2020	Various		12,708,173	11,205,000	11,243,570	11,223,963		(2,464)		(2,464)		11,221,499		1,486,673	1,486,673	394,807	03/15/2026
671058-AF-8	OSI GROUP, LLC OSI GROUP, LLC 4.350% 03/22/28		10/21/2020	ALLISON-WILLIAMS COMPANY		16,134,300	15,000,000	15,000,000	15,000,000						15,000,000		1,134,300	1,134,300	705,063	03/22/2028
674599-CE-3	OCCIDENTAL PETROLEUM BASIC 2.700% 02/15/23		01/14/2020	BANK OF AMERICA		1,514,760	1,500,000	1,504,620	1,504,239		(57)		(57)		1,504,182		10,578	10,578	16,988	02/15/2023
674599-CN-3	OCCIDENTAL PETROLEUM BASIC 4.200% 03/15/48		04/22/2020	BANK OF AMERICA		1,050,000	2,000,000	1,968,500	1,969,109		179		179		1,969,288		(919,288)	(919,288)	51,100	03/15/2048
674599-CS-2	OCCIDENTAL PETROLEUM BASIC 3.500% 08/15/29		03/23/2020	Various		3,631,183	6,755,000	6,721,630	6,722,764		659		659		6,723,423		(3,092,239)	(3,092,239)	147,503	08/15/2029
674599-CY-9	OCCIDENTAL PETROLEUM BASIC 4.400% 08/15/49		03/19/2020	J.P. MORGAN		2,837,500	5,000,000	4,926,950	4,927,448		288		288		4,927,735		(2,090,235)	(2,090,235)	137,500	08/15/2049
674599-DB-8	OCCIDENTAL PETROLEUM 6.95% Due 07/01/2024 JJ01 6.950% 07/01/24		03/31/2020	MORGAN STANLEY		228,000	400,000	440,033	437,914		(1,941)		(1,941)		435,972		(207,972)	(207,972)	20,927	07/01/2024
674599-DC-6	OCCIDENTAL PETROLEUM 5.55% Due 03/15/2026 5.550% 03/15/26		03/25/2020	Various		7,826,153	13,650,000	14,293,585	14,267,903		(19,803)		(19,803)		14,248,100		(6,421,947)	(6,421,947)	395,831	03/15/2026
674599-DE-2	OCCIDENTAL PETROLEUM 7.875% Due 09/15/2031 MS15 7.875% 09/15/31		03/31/2020	BARCLAYS		214,000	400,000	483,217	481,790		(1,268)		(1,268)		480,522		(266,522)	(266,522)	17,238	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM 6.45% Due 9/15/2036 MS15 6.450% 09/15/36		03/25/2020	Fifth Third Securities		6,237,000	12,600,000	15,359,972	15,328,806		(26,110)		(26,110)		15,302,696		(9,065,696)	(9,065,696)	433,440	09/15/2036
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A016 6.710% 02/15/26		10/16/2020	Redemption 100.0000		1,097,897	1,097,897	1,133,413	1,123,037		(25,140)		(25,140)		1,097,897				54,290	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A015 6.710% 02/15/26		10/15/2020	Redemption 100.0000		1,639,674	1,639,674	1,717,996	1,686,986		(47,312)		(47,312)		1,639,674				81,768	02/15/2026
681919-AZ-9	OMNICOM GROUP BASIC 3.625% 05/01/22		01/09/2020	MORGAN STANLEY		2,586,300	2,500,000	2,595,175	2,581,790		(1,141)		(1,141)		2,580,648		5,652	5,652	18,125	05/01/2022
68217F-AA-0	OMNICOM GROUP INC BASIC 3.600% 04/15/26		08/03/2020	Various		1,836,917	1,635,000	1,637,512	1,637,321		(193)		(193)		1,637,128		199,789	199,789	45,915	04/15/2026
682439-AC-8	AACMT 2005-C6A 1166 AVE OF AMERICAS 5.690% 10/13/37		10/01/2020	CREDIT SUISSE FIRST BOSTON		24,169,531	20,000,000	20,170,692	20,072,383		(7,809)		(7,809)		20,064,573		4,104,958	4,104,958	929,301	10/13/2037
68347@-AA-5	OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC 5.330% 03/31/34		12/30/2020	Redemption 100.0000		1,146,107	1,146,107	1,146,107	1,146,107						1,146,107				34,340	03/31/2034
68383N-CZ-4	OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25 0.478% 12/25/35		12/25/2020	Paydown		972,772	972,772	910,792	922,866		49,906		49,906		972,772				8,385	12/25/2035
68389X-AK-1	ORACLE SYSTEMS CORP BASIC 3.875% 07/15/20		07/15/2020	Maturity		1,300,000	1,300,000	1,318,928	1,306,579		(6,579)		(6,579)		1,300,000				50,375	07/15/2020
68389X-BB-0	ORACLE SYSTEMS CORP 2 1/2% Due 5/15/2022 MN15 2.500% 05/15/22		07/16/2020	J.P. MORGAN		4,137,280	4,000,000	3,901,760	3,930,550		15,720		15,720		3,946,269		191,011	191,011	68,056	05/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC 4.2% Due 6/15/2022 JD15 4.200% 06/15/22		01/09/2020	MORGAN STANLEY		11,162,026	10,700,000	11,274,697	10,851,505		(2,212)		(2,212)		10,849,293		312,733	312,733	34,953	06/15/2022
69363P-AA-8	Public Service New Hampshire F SERIES 20181 CLASS A1 3.094% 02/01/26		08/01/2020	Paydown		402,973	402,973	402,965	402,973						402,973				9,351	02/01/2026
69888X-AA-7	PAR PHARMACEUTICAL INC BASIC 7.500% 04/01/27		05/05/2020	Various		5,541,250	5,500,000	5,500,000	5,500,000						5,500,000		41,250	41,250	247,500	04/01/2027
701094-AP-9	PARKER HANNIFIN CORP BASIC 4.000% 06/14/49		01/14/2020	MILLENIUM ADVISORS		136,738	125,000	130,529	130,491		(4)		(4)		130,486		6,251	6,251	444	06/14/2049
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC 3.700% 07/02/29		05/20/2020	Various		17,231,672	16,000,000	16,048,740	16,046,742		(1,659)		(1,659)		16,045,083		1,186,589	1,186,589	547,400	07/02/2029
713448-CX-4	PEPSI CO INC BASIC 3.100% 07/17/22		09/09/2020	GOLDMAN SACHS		6,280,920	6,000,000	6,197,760	6,192,303		(55,346)		(55,346)		6,136,957		143,963	143,963	213,900	07/17/2022
716828-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27		07/31/2020	Redemption 100.0000		242,958	242,958	242,958	242,958						242,958				12,810	03/01/2027

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
717081-DH-3	PFIZER, INC. 3% Due 6/15/2023 JD15 3.000% 06/15/23		07/16/2020	J.P. MORGAN		4,289,600	4,000,000	3,987,240	3,995,176		739		739		3,995,915		293,685	293,685	71,667	06/15/2023
717081-DX-8	PFIZER, INC. BASIC 1.950% 06/03/21		11/30/2020	Call 100.9080		10,090,800	10,000,000	10,030,500	10,026,692		(17,076)		(17,076)		10,009,616		(9,616)	(9,616)	283,092	06/03/2021
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		11/02/2020	Various		1,799,672	1,500,000	1,620,725	1,620,626		(2,423)		(2,423)		1,618,202		181,469	181,469	60,403	11/10/2044
718172-CD-9	PHILIP MORRIS BASIC 2.500% 11/02/22		09/10/2020	MORGAN STANLEY		3,128,430	3,000,000	3,044,340	3,043,279		(10,810)		(10,810)		3,032,469		95,961	95,961	65,000	11/02/2022
718549-AE-8	PHILLIPS 66 PARTNERS LP BASIC 4.900% 10/01/46		10/30/2020	Various		10,076,500	10,000,000	10,015,816	10,015,343		(266)		(266)		10,015,077		61,423	61,423	533,556	10/01/2046
73020*-AC-7	PNG COMPANIES LLC 5.53% Due 2/26/2020 FA26 5.530% 02/26/20		02/26/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				414,750	02/26/2020
74160M-CS-9	PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1 5.500% 01/25/34		12/01/2020	Paydown		431,731	431,731	455,206	450,482		(18,751)		(18,751)		431,731				13,406	01/25/2034
743263-AP-0	PROGRESS ENERGY INC - CVO 6% Due 12/1/2039 JD1 6.000% 12/01/39		07/16/2020	J.P. MORGAN		1,432,070	1,000,000	1,198,510	1,192,469		(3,355)		(3,355)		1,189,115		242,955	242,955	38,167	12/01/2039
74338*-AA-6	AMAZON GARNER CTL AMAZON GARNER CTL 4.034% 11/15/39		12/15/2020	Redemption 100.0000		323,586	323,586	323,586	323,586						323,586				6,532	11/15/2039
74340X-BE-0	PROLOGIS LP 3.750% 11/01/25		02/03/2020	Various		14,371,093	13,100,000	13,313,571	13,271,995		(2,639)		(2,639)		13,269,356		1,101,737	1,101,737	128,271	11/01/2025
744320-AY-8	PRUDENTIAL FINANCIAL INC. PRUDENTIAL FINANCIAL INC 3.905% 12/07/47		10/26/2020	J.P. MORGAN		6,485,745	5,700,000	5,867,494	5,862,048		(2,912)		(2,912)		5,859,137		626,608	626,608	198,472	12/07/2047
74432Q-BM-6	PRUDENTIAL FINANCIAL INC 5 3/8% Due 6/21/2020 JD21 5.375% 06/21/20		06/21/2020	Maturity		500,000	500,000	514,910	504,747		(4,747)		(4,747)		500,000				13,438	06/21/2020
74432Q-BP-9	PRUDENTIAL FINANCIAL INC 4 1/2% Due 11/15/2020 MN15 4.500% 11/15/20		11/15/2020	Maturity		900,000	900,000	918,522	908,617		(8,617)		(8,617)		900,000				40,500	11/15/2020
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC BASIC 3.500% 05/15/24		11/13/2020	KEY BANK		10,194,009	9,300,000	9,368,076	9,349,884		(9,433)		(9,433)		9,340,451		853,558	853,558	327,308	05/15/2024
74432Q-CA-1	PRUDENTIAL FINANCIAL INC 4.6% Due 5/15/2044 MN15 4.600% 05/15/44		11/13/2020	Various		21,674,610	17,000,000	18,136,240	18,057,576		(22,308)		(22,308)		18,035,268		3,639,342	3,639,342	777,144	05/15/2044
747525-AE-3	QUALCOMM INC BASIC 3.000% 05/20/22		09/09/2020	WELLS FARGO SECURITIES LLC		1,044,260	1,000,000	1,024,650	1,024,047		(6,883)		(6,883)		1,017,164		27,096	27,096	24,250	05/20/2022
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 0.505% 08/25/46		11/25/2020	Paydown		1,503	95,571	86,863	87,159		406		406		87,564		(86,062)	(86,062)	1,570	08/25/2046
74924T-AD-6	Residential Asset Securities C SERIES 2006EMX7 CLASS A4 0.385% 08/25/36		12/25/2020	Paydown		14,970	376,000	315,840	322,369		3,356		3,356		325,724		(310,755)	(310,755)	3,353	08/25/2036
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S 0.525% 04/25/37		12/25/2020	Paydown		9,516	417,218	292,053	296,255		6,615		6,615		302,870		(293,354)	(293,354)	3,950	04/25/2037
74979U-AA-3	RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC 4.040% 06/20/26		12/20/2020	Redemption 100.0000		1,549,999	1,549,999	1,549,999	1,549,999						1,549,999				39,138	06/20/2026
75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS A14 0.395% 11/25/36		12/25/2020	Paydown		3,483	41,919	36,024	36,601		599		599		37,200		(33,717)	(33,717)	446	11/25/2036
755111-AF-8	RAYTHEON CO 7.2% Due 8/15/2027 FA15 7.200% 08/15/27		06/10/2020	Tax Free Exchange		8,044,896	7,500,000	8,659,875	8,071,580		(26,683)		(26,683)		8,044,896				450,000	08/15/2027
755111-BU-4	RAYTHEON CO 4 7/8% Due 10/15/2040 AO15 4.875% 10/15/40		06/10/2020	Tax Free Exchange		1,980,899	2,000,000	1,977,600	1,980,660		239		239		1,980,899				65,646	10/15/2040
755111-BW-0	RAYTHEON CO 4.7% Due 12/15/2041 JD15 4.700% 12/15/41		06/10/2020	Various		14,770,020	14,000,000	14,909,880	14,779,603		(9,583)		(9,583)		14,770,020				333,861	12/15/2041
755111-BZ-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15 4.200% 12/15/44		06/10/2020	Various		15,462,161	13,900,000	15,477,317	15,481,976		(19,815)		(19,815)		15,462,161				297,692	12/15/2044
756109-AN-4	REALTY INCOME CORP BASIC 3.250% 10/15/22		09/10/2020	Fifth Third Securities		2,099,320	2,000,000	2,065,860	2,064,351		(17,472)		(17,472)		2,046,879		52,441	52,441	59,403	10/15/2022
756109-AR-5	REALTY INCOME CORP 4 1/8% Due 10/15/2026 A015 4.125% 10/15/26		07/06/2020	WELLS FARGO SECURITIES LLC		9,044,789	7,900,000	7,860,421	7,875,476		1,643		1,643		7,877,120		1,167,669	1,167,669	238,070	10/15/2026
756109-AV-6	REALTY INCOME CORP BASIC 3.875% 04/15/25		07/06/2020	SUSQUEHANNA		1,339,104	1,200,000	1,188,036	1,189,841		905		905		1,190,746		148,358	148,358	33,971	04/15/2025
759950-AY-4	Renaissance Home Equity Loan T SERIES 20032 CLASS M1 1.383% 08/25/33		12/25/2020	Paydown		132,021	132,021	129,794	129,963		2,059		2,059		132,021				2,206	08/25/2033
760759-AP-5	REPUBLIC SERVICES BASIC 3.550% 06/01/22		12/09/2020	Call 104.5835		522,917	500,000	500,760	500,534		(218)		(218)		500,316		(316)	(316)	41,062	06/01/2022
760761-AD-8	REPUBLIC SERVICES INC BASIC 5.250% 11/15/21		09/10/2020	Call 105.6700		528,350	500,000	526,265	517,200		(6,235)		(6,235)		510,965		(10,965)	(10,965)	49,860	11/15/2021
761118-KU-1	RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25 0.548% 10/25/45		12/25/2020	Paydown		980,148	980,148	769,416	785,940		194,207		194,207		980,148				10,281	10/25/2045

SCHEDULE D - PART 4

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										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
761713-BG-0	REYNOLDS AMERICAN INC 4.45% Due 6/12/2025 JD12 4.450% 06/12/25		07/16/2020	J.P. MORGAN		1,132,890	1,000,000	1,130,690	1,082,392		(8,220)		(8,220)		1,074,172		58,718	58,718	26,947	06/12/2025
761735-AV-1	REYNOLDS GRP ISS/REYNOLD BASIC 7.000% 07/15/24		10/08/2020	Call 101.7500		5,087,500	5,000,000	5,368,750	5,136,174		(65,171)		(65,171)		5,071,003		(71,003)	(71,003)	511,081	07/15/2024
768038-AT-4	RIVER BEND FUEL SERVICES INC INTERMEDIATE TERM SEC NOTES SE 3.380% 08/15/20		08/15/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				508,408	08/15/2020
77340R-AR-8	ROCKIES EXPRESS PIPELINE BASIC 4.950% 07/15/29		04/28/2020	Various		26,171,188	31,800,000	31,817,760	31,820,760		427		427		31,821,187		(5,649,999)	(5,649,999)	1,651,327	07/15/2029
78403D-AF-7	SBA TOWER TRUST 3.722% Due 4/17/2023 Mo-17 3.722% 04/17/23		01/17/2020	Various		5,122,190	5,000,000	5,000,000	5,000,000						5,000,000		122,190	122,190	18,610	04/17/2023
78403D-AJ-9	SBA TOWER TRUST 3.156% Due 10/15/2020 Mo-15 3.156% 10/15/20		01/17/2020	Various		8,005,440	8,000,000	8,000,000	8,000,000						8,000,000		5,440	5,440	25,248	10/15/2020
78403D-AK-6	SBA TOWER TRUST 2.877% Due 7/15/2021 Mo-15 2.877% 07/15/21		07/14/2020	Call 100.0000		16,000,000	16,000,000	16,006,420	16,000,903		(899)		(899)		16,000,005		(5)	(5)	267,241	07/15/2021
78409V-AK-0	S&P GLOBAL INC 4.4% Due 2/15/2026 FA15 4.400% 02/15/26		08/10/2020	J.P. MORGAN		11,093,133	9,300,000	9,283,682	9,288,760		995		995		9,289,755		1,803,378	1,803,378	405,790	02/15/2026
78409V-AK-0	S&P GLOBAL INC 4.4% Due 2/15/2026 FA15 4.400% 02/15/26		09/14/2020	Call 119.8979		4,795,915	4,000,000	4,190,240	4,167,960		(18,273)		(18,273)		4,149,687		(149,687)	(149,687)	985,115	02/15/2026
78409V-AM-6	S&P GLOBAL INC 2.950% 01/22/27		08/10/2020	JANE STREET		785,463	700,000	694,362	695,762		334		334		696,096		89,367	89,367	21,797	01/22/2027
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES 4.120% 05/31/29		12/31/2020	Redemption 100.0000		1,478,623	1,478,623	1,478,623	1,478,623						1,478,623				33,362	05/31/2029
78514R-AE-5	CARR 2005-NC4 Flt % Due 9/25/2035 Mo-25 0.648% 09/25/35		06/25/2020	MORGAN STANLEY		2,342,297	2,357,029	2,020,415	2,342,652		(36,280)		(36,280)		2,306,372		35,925	35,925	20,610	09/25/2035
78514R-AE-5	CARR 2005-NC4 Flt % Due 9/25/2035 Mo-25 0.648% 09/25/35		06/25/2020	Paydown		526,878	526,878	451,634	523,665		3,214		3,214		526,878				5,507	09/25/2035
78532*-AD-5	THE SABINE MINING COMPANY SENIOR SECURED NOTES 4.580% 02/21/32		08/21/2020	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000				21,469	02/21/2032
78532*-AE-3	THE SABINE MINING COMPANY THE SABINE MINING COMPANY 4.680% 10/15/35		10/15/2020	Redemption 100.0000		941,178	941,178	941,178	941,178						941,178				33,035	10/15/2035
785592-AJ-5	SABINE PASS LIQUEFACTION BASIC 5.750% 05/15/24		08/04/2020	BARCLAYS		2,282,640	2,000,000	2,235,140	2,215,769		(29,670)		(29,670)		2,186,098		96,542	96,542	83,375	05/15/2024
785592-AS-5	SABINE PASS LIQUEFACTION 5.000% 03/15/27		10/06/2020	RBC CAPITAL MARKETS		2,589,524	2,300,000	2,383,904	2,371,822		(7,200)		(7,200)		2,364,623		224,901	224,901	122,347	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION BASIC 4.200% 03/15/28		10/06/2020	Various		7,907,982	7,200,000	7,010,291	7,030,822		11,100		11,100		7,041,922		866,060	866,060	285,553	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION BASIC 5.875% 06/30/26		10/06/2020	BARCLAYS		353,763	300,000	338,055	329,547		(3,415)		(3,415)		326,133		27,630	27,630	13,610	06/30/2026
80284R-AF-6	Santander Drive Auto Receivabl SERIES 20163 CLASS C 2.460% 03/15/22		08/17/2020	Various		934,345	934,345	935,184	935,242		(212)		(212)		935,030		(685)	(685)	15,323	03/15/2022
80284R-AF-6	Santander Drive Auto Receivabl SERIES 20163 CLASS C 2.460% 03/15/22		07/15/2020	Paydown		9,418,106	9,418,106	9,426,559	9,427,148		(9,043)		(9,043)		9,418,106				72,326	03/15/2022
80284R-AG-4	Santander Drive Auto Receivabl SERIES 20163 CLASS D 2.800% 08/15/22		12/15/2020	Paydown		338,014	338,014	340,312	340,167		(2,152)		(2,152)		338,014				8,169	08/15/2022
805564-DV-0	SAST 2004-2 SERIES 19992 CLASS BF1 8.410% 05/25/29		12/01/2020	Paydown		117,540	117,540	116,659	116,746		794		794		117,540				2,419	05/25/2029
805564-QL-8	SAST 2004-2 Flt % Due 8/25/2035 Mo-25 1.948% 08/25/35		12/28/2020	Paydown		278,070	278,070	265,731	268,223		9,847		9,847		278,070				4,074	08/25/2035
805564-SD-4	SAST 2004-2 Flt % Due 10/25/2035 Mo-25 0.808% 10/25/35		12/28/2020	Paydown		1,568,300	1,568,300	1,361,912	1,413,372		154,928		154,928		1,568,300				14,727	10/25/2035
808513-AD-7	SCHWAB, CHARLES CORP 4.45% Due 7/22/2020 JJ22 4.450% 07/22/20		07/22/2020	Maturity		500,000	500,000	499,360	499,956		44		44		500,000				22,250	07/22/2020
80874Y-AQ-3	SCIENTIFIC GAMES INTERNA 6 5/8% Due 5/15/2021 MN15 6.625% 05/15/21		07/17/2020	Call 100.0000		2,100,000	2,100,000	2,099,592	2,092,877		195		195		2,093,072		6,928	6,928	93,523	05/15/2021
81373P-AA-1	SECURIAN FINANCIAL GROUP BASIC 4.800% 04/15/48		06/08/2020	PIERPONT SECURITIES		575,070	500,000	498,415	498,466		11		11		498,478		76,592	76,592	15,667	04/15/2048
81375W-CU-8	Securitized Asset Backed Recei SERIES 20050P1 CLASS M3 1.165% 01/25/35		12/26/2020	Paydown		109,102	109,102	105,010	105,420		3,682		3,682		109,102				1,272	01/25/2035

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										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
824366-AA-8	GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC 4.500% 06/15/38		12/15/2020	Redemption 100.0000		389,504	389,504	389,504	389,504						389,504				9,559	06/15/2038
828807-CS-4	SIMON PROPERTY GROUP BASIC 3.375% 10/01/24		04/27/2020	WELLS FARGO SECURITIES LLC		2,482,100	2,500,000	2,649,450	2,637,986		(9,611)		(9,611)		2,628,376		(146,276)	(146,276)	48,750	10/01/2024
828807-DC-8	SIMON PROPERTY GROUP 3.375% 06/15/27		07/07/2020	Various		30,754,614	30,325,000	30,258,354	30,273,637		1,693		1,693		30,275,330		479,283	479,283	446,841	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP BASIC 3.375% 12/01/27		04/29/2020	WELLS FARGO SECURITIES LLC		15,110,655	15,500,000	14,918,845	15,007,557		17,845		17,845		15,025,402		85,253	85,253	217,547	12/01/2027
828807-DF-1	SIMON PROPERTY GROUP BASIC 2.450% 09/13/29		04/23/2020	WELLS FARGO SECURITIES LLC		3,173,345	3,500,000	3,447,680	3,447,846		1,589		1,589		3,449,435		(276,090)	(276,090)	53,356	09/13/2029
82894*-AV-9	J.R. SIMPLOT COMPANY SENIOR NOTES 3.910% 05/22/24		02/20/2020	ALLISON-WILLIAMS COMPANY		10,483,000	10,000,000	10,000,000	10,000,000						10,000,000		483,000	483,000	95,578	05/22/2024
83379#-AC-9	SODEXO INC 3.99% Due 3/4/2024 MS4 3.990% 03/04/24		08/14/2020	Redemption 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				2,893,214	03/04/2024
83401A-AA-6	Social Professional Loan Progr SERIES 2018D CLASS A1FX 3.120% 02/25/48		12/28/2020	Call 100.0000		9,039	9,039	9,039	9,039						9,039				282	02/25/2048
83401A-AA-6	Social Professional Loan Progr SERIES 2018D CLASS A1FX 3.120% 02/25/48		11/25/2020	Paydown		504,737	504,737	504,707	504,737						504,737				7,826	02/25/2048
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX 2.640% 08/26/47		09/25/2020	Various		449,855	449,855	449,599	450,321		(11)		(11)		450,310		(455)	(455)	7,917	08/26/2047
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX 2.640% 08/26/47		08/25/2020	Paydown		3,719,194	3,719,194	3,717,079	3,723,043		(3,850)		(3,850)		3,719,194				27,626	08/26/2047
83406E-AB-1	Social Professional Loan Progr SERIES 2018A CLASS A2A 2.390% 02/25/42		11/24/2020	Paydown		1,568,758	1,568,758	1,568,578	1,568,611		148		148		1,568,758				15,763	02/25/2042
83545*-AB-4	SONIC HEALTHCARE INVESTMENTS G SERIES B GUARANTEED SENIOR NOT 5.730% 01/12/20		01/12/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				432,137	01/12/2020
83612C-AE-9	SVHE 2006-OPT5 0.388% 07/25/36		03/05/2020	Various		9,250,000	10,000,000	7,675,000	7,993,419		27,316		27,316		8,020,735		1,229,265	1,229,265	40,116	07/25/2036
842400-FR-9	SOUTHERN CALIFORNIA EDISON BASIC 3.875% 06/01/21		07/16/2020	J.P. MORGAN		510,310	500,000	503,380	501,836		(851)		(851)		500,984		9,326	9,326	12,325	06/01/2021
842400-GK-3	SOUTHERN CALIFORNIA EDISON BASIC 4.125% 03/01/48		07/16/2020	J.P. MORGAN		601,770	500,000	463,055	463,728		356		356		464,083		137,687	137,687	18,276	03/01/2048
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP 4.000% 10/16/48		10/16/2020	Redemption 100.0000		56,386	56,386	56,386	56,386						56,386				1,697	10/16/2048
84610W-AB-1	LIFESTORAGE LP 3 1/2% Due 7/1/2026 JJ1 3.500% 07/01/26		09/09/2020	WELLS FARGO SECURITIES LLC		14,478,024	13,200,000	13,145,649	13,162,844		3,541		3,541		13,166,386		1,311,638	1,311,638	551,833	07/01/2026
84751P-KW-8	Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1 0.448% 12/25/36		12/28/2020	Paydown		1,113,686	1,113,686	1,082,712	1,085,188		28,498		28,498		1,113,686				9,279	12/25/2036
84859*-AA-4	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC 2.950% 12/31/34		12/15/2020	Redemption 100.0000		318,400	318,400	318,400	318,400						318,400				9,184	12/31/2034
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES 3.850% 03/31/33		12/31/2020	Redemption 100.0000		439,095	439,095	439,095	439,095						439,095				11,594	03/31/2033
848609-AA-1	SPIRITS NEWCO LLC SENIOR SECURED NOTES 5.300% 06/30/36		12/31/2020	Redemption 100.0000		289,099	289,099	289,099	289,099						289,099				9,611	06/30/2036
84929#-AA-6	SPOWER FINANCE, LLC SPOWER FINANCE, LLC 4.550% 12/31/36		12/31/2020	Redemption 100.0000		929,472	929,472	929,472	929,472						929,472				37,343	12/31/2036
84929*-AA-0	SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC 4.960% 12/31/41		12/31/2020	Redemption 100.0000		626,717	626,717	626,717	626,717						626,717				22,659	12/31/2041
85234#-AB-1	STADIUM FUNDING TRUST 5% Due 4/1/2039 A01 5.000% 04/01/39		04/01/2020	Redemption 100.0000		303,680	303,680	303,680	303,680						303,680				7,592	04/01/2039
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		08/20/2020	Various		1,647,541	1,510,000	1,509,461	1,509,460		(31)		(31)		1,509,430		138,111	138,111	33,353	04/15/2030
858271-A*-0	TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS 3.820% 06/30/47		12/31/2020	Redemption 100.0000		597,660	597,660	597,660	597,660						597,660				14,541	06/30/2047
858586-H#-0	STEPAN COMPANY 3.86% Due 6/27/2025 JD27 3.860% 06/27/25		06/27/2020	Redemption 100.0000		2,285,714	2,285,714	2,285,714	2,285,714						2,285,714				44,114	06/27/2025
86157#-AA-4	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC 5.150% 07/17/29		07/17/2020	Redemption 100.0000		630,000	630,000	630,000	630,000						630,000				24,334	07/17/2029
863579-BC-1	SARM 2004-12 0.698% 09/25/34		12/25/2020	Paydown		418,345	418,345	346,703	349,528		68,817		68,817		418,345				3,541	09/25/2034
86358E-MA-1	SAIL 2004-8 Flt % Due 9/25/2034 Mo-25 1.078% 09/25/34		12/28/2020	Paydown		105,028	105,028	94,033	97,959		7,069		7,069		105,028				999	09/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86358R-6A-0	Amortizing Residential Collate SERIES 2002BC6 CLASS M1 1.270% 08/25/32		02/25/2020	Various		567,827	567,827	560,157	561,074		106		106		561,180		6,647	6,647	1,547	08/25/2032
86359A-3E-1	SASC 2003-31A Adj % Due 10/25/2033 Mo-1 2.508% 10/25/33		12/01/2020	Paydown		155,582	155,582	154,901	154,932		650		650		155,582				2,926	10/25/2033
86359A-5A-7	SASC 2003-31A Adj % Due 11/25/2033 Mo-1 2.890% 11/25/33		12/01/2020	Paydown		424,064	424,064	426,582	426,269		(2,205)		(2,205)		424,064				7,889	11/25/2033
86359A-5M-1	SASC 2003-31A Adj % Due 11/25/2033 Mo-1 2.449% 11/25/33		10/05/2020	STIFEL NICOLAUS		2,126,098	2,158,475	2,166,654	2,164,533		(1,024)		(1,024)		2,163,510		(37,411)	(37,411)	67,139	11/25/2033
86359A-5M-1	SASC 2003-31A Adj % Due 11/25/2033 Mo-1 2.449% 11/25/33		10/01/2020	Paydown		306,391	306,391	307,552	307,251		(860)		(860)		306,391				5,407	11/25/2033
86359A-FD-0	SASC 2003-31A Flt % Due 12/25/2032 Mo-25 1.798% 12/25/32		12/28/2020	Paydown		366,781	366,781	325,060	353,420		13,361		13,361		366,781				4,796	12/25/2032
86359A-ZE-6	SASC 2003-31A 3.150% 06/25/33		12/01/2020	Paydown		290,406	290,406	272,800	277,627		12,779		12,779		290,406				6,749	06/25/2033
86359D-VX-2	SASC 2005-NC2 SERIES 2005AR1 CLASS M2 0.605% 09/25/35		12/25/2020	Paydown		658,497	658,497	638,107	638,753		19,744		19,744		658,497				7,958	09/25/2035
86359L-DX-4	SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19 0.812% 10/19/34		12/19/2020	Paydown		254,683	254,683	242,506	243,271		11,412		11,412		254,683				1,984	10/19/2034
86359L-FN-4	SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19 0.852% 04/19/35		12/19/2020	Paydown		81,247	81,247	78,094	78,388		2,859		2,859		81,247				602	04/19/2035
86361N-AD-3	Structured Asset Securities Co SERIES 2006GEL4 CLASS M1 0.525% 10/25/36		01/22/2020	KEY BANK		6,090,672	6,275,000	6,071,063	6,095,208		1,280		1,280		6,096,488		(5,816)	(5,816)	11,940	10/25/2036
86361N-AD-3	Structured Asset Securities Co SERIES 2006GEL4 CLASS M1 0.525% 10/25/36		12/25/2020	Paydown		420,208	420,208	406,551	407,836		12,372		12,372		420,208				4,433	10/25/2036
86765B-AU-3	SUNOCO LOGISTICS PARTNER BASIC 4.000% 10/01/27		10/15/2020	Various		15,238,686	14,900,000	14,860,772	14,871,223		2,474		2,474		14,873,698		364,988	364,988	619,733	10/01/2027
87053*-AA-1	SWEETWATER INVETSORS II, LLC SENIOR SECURED NOTES 4.740% 03/01/26		10/19/2020	Redemption 100.0000		26,258,378	26,258,378	26,258,378	26,258,378						26,258,378				4,189,287	03/01/2026
87236Y-AE-8	TD AMERITRADE HOLDING CORP 2.95% Due 4/1/2022 A01 2.950% 04/01/22		09/09/2020	Various		8,496,243	8,250,000	8,287,590	8,306,021		(32,988)		(32,988)		8,273,033		223,209	223,209	166,470	04/01/2022
872539-AA-9	TJX COS INC BASIC 2.750% 06/15/21		01/09/2020	MORGAN STANLEY		1,010,960	1,000,000	984,380	990,918		204		204		991,123		19,837	19,837	2,139	06/15/2021
87342R-AD-6	BELL 2016-1A SERIES 20181 CLASS A2I 4.300% 11/25/48		03/27/2020	GUGGENHEIM CAPITAL		9,513,560	9,875,000	9,875,000	9,875,000						9,875,000		(361,440)	(361,440)	149,241	11/25/2048
87342R-AD-6	BELL 2016-1A SERIES 20181 CLASS A2I 4.300% 11/25/48		11/25/2020	Paydown		95,000	95,000	95,000	95,000						95,000				2,159	11/25/2048
875127-AZ-5	TAMPA ELECTRIC 5.4% Due 5/15/2021 MN15 5.400% 05/15/21		01/09/2020	MORGAN STANLEY		7,733,962	7,400,000	8,106,848	7,511,513		(2,647)		(2,647)		7,508,866		225,096	225,096	64,380	05/15/2021
87612E-AK-2	TARGET CORP BASIC 6.350% 11/01/32		10/08/2020	TENDER		1,357,218	900,000	1,123,173	1,110,442		(9,823)		(9,823)		1,100,619		256,599	256,599	53,499	11/01/2032
87612E-AV-8	TARGET CORP 3 7/8% Due 7/15/2020 JJ15 3.875% 07/15/20		01/28/2020	Call 101.0015		606,009	600,000	608,766	603,047		(421)		(421)		602,625		(2,625)	(2,625)	18,473	07/15/2020
87612E-AZ-9	TARGET CORP 2.900% 01/15/22		09/09/2020	GOLDMAN SACHS		8,568,183	8,275,000	8,472,021	8,466,071		(64,342)		(64,342)		8,401,729		166,454	166,454	277,304	01/15/2022
87612E-BA-3	TARGET CORP 4% Due 7/1/2042 JJ1 4.000% 07/01/42		10/08/2020	TENDER		28,286,478	21,900,000	20,853,750	20,970,117		19,326		19,326		20,989,443		7,297,035	7,297,035	1,112,033	07/01/2042
881561-UK-8	TMTS 2005-8HE Flt % Due 7/25/2035 Mo-25 0.748% 07/25/35		12/28/2020	Paydown		142,762	142,762	105,814	116,757		26,005		26,005		142,762				2,239	07/25/2035
88213#-AA-2	TEXAS ACP I L.P. TOT ISSUE CHNGD 3/27/6 B.C. 0.001% 05/15/20		05/15/2020	Redemption 100.0000		67,316	67,316	161,585	70,927		(3,612)		(3,612)		67,316					05/15/2020
88213#-AA-4	TEXAS ACP II, L.P. GUARANTEED NOTES 0.001% 01/30/23		01/30/2020	Redemption 100.0000		83,120	83,120	185,623	98,028		(14,908)		(14,908)		83,120					01/30/2023
88307*-AA-3	TEXOMA WIND LLC SENIOR SECURED 4.120% 06/30/34		12/31/2020	Redemption 100.0000		1,658,955	1,658,955	1,658,955	1,658,955						1,658,955				49,958	06/30/2034
88732J-BA-5	TIME WARNER CABLE INC 4% Due 9/1/2021 MS1 4.000% 09/01/21		07/16/2020	Various		14,651,658	14,300,000	14,720,543	14,407,866		(15,534)		(15,534)		14,392,332		259,326	259,326	313,622	09/01/2021
889175-BD-6	TOLEDO EDISON COMPANY 6.15% Due 5/15/2037 MN15 6.150% 05/15/37		07/16/2020	J.P. MORGAN		596,008	400,000	474,252	471,545		(1,509)		(1,509)		470,036		125,972	125,972	16,742	05/15/2037
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES 4.010% 12/17/21		04/09/2020	Redemption 100.0000		9,650,910	9,650,910	9,650,910	9,650,910						9,650,910				212,729	12/17/2021
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES 4.340% 12/17/24		04/09/2020	Redemption 100.0000		7,238,180	7,238,180	7,238,180	7,238,180						7,238,180				166,785	12/17/2024

SCHEDULE D - PART 4

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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
89147L-F#-2	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 1/22/2024 JJ22 4.160% 01/22/24		04/13/2020	Redemption 100.0000		6,773,333	6,773,333	6,773,333	6,773,333						6,773,333				250,153	01/22/2024
89147L-F*-6	TORTOISE ENERGY INFRASTRUCTURE 3.77% Due 1/22/2022 JJ22 3.770% 01/22/22		04/13/2020	Redemption 100.0000		2,709,333	2,709,333	2,709,333	2,709,333						2,709,333				92,409	01/22/2022
89147L-F@-4	TORTOISE ENERGY INFRASTRUCTURE 3.99% Due 1/22/2023 JJ22 3.990% 01/22/23		04/13/2020	Redemption 100.0000		6,773,333	6,773,333	6,773,333	6,773,333						6,773,333				241,806	01/22/2023
89147L-K#-6	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 11/20/2023 MN20 4.160% 11/20/23		04/13/2020	Redemption 100.0000		2,709,333	2,709,333	2,709,333	2,709,333						2,709,333				71,861	11/20/2023
89236T-DU-6	TOYOTA MOTOR CREDIT CORP BASIC 1.950% 04/17/20		04/17/2020	Maturity		800,000	800,000	788,688	797,468		2,532		2,532		800,000				7,800	04/17/2020
89238T-AC-7	Toyota Auto Receivables Owner SERIES 2018B CLASS A2B 0.503% 03/15/21		04/15/2020	Call 100.0000		156,122	156,122	156,122	156,122						156,122				812	03/15/2021
89238T-AC-7	Toyota Auto Receivables Owner SERIES 2018B CLASS A2B 0.503% 03/15/21		03/16/2020	Paydown		870,899	870,899	870,899	870,899						870,899				2,663	03/15/2021
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY 5.36% Due 12/9/2020 JD9 5.360% 12/09/20		02/20/2020	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				258,543	12/09/2020
90214G-AA-5	2014 ESA PROJECT COMPANY LLC SENIOR SECURED NOTES 6.070% 03/30/30		12/30/2020	Redemption 100.0000		566,276	566,276	566,276	566,276						566,276				22,250	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES 3.850% 05/31/29		12/31/2020	Redemption 100.0000		1,288,934	1,288,934	1,288,934	1,288,820		114		114		1,288,934				27,034	05/31/2029
902494-BC-6	TYSON FOODS 3.550% 06/02/27		09/30/2020	PARIBAS SECURITIES		9,603,300	8,500,000	8,586,892	8,570,596		(6,664)		(6,664)		8,563,932		1,039,368	1,039,368	251,458	06/02/2027
90270Y-BF-5	UBSBB 2013-C5 3.1847% Due 3/10/2046 Mo-1 3.185% 03/10/46		10/05/2020	BARCLAYS		5,219,336	5,000,000	4,661,719	4,872,474		29,474		29,474		4,901,947		317,389	317,389	135,350	03/10/2046
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS A5 4.241% 06/15/51		03/24/2020	SOCIETE GENERALE		4,987,109	5,000,000	5,266,211	5,262,712		(1,004)		(1,004)		5,261,708		(274,598)	(274,598)	67,740	06/15/2051
90333L-AP-7	US CONCRETE INC 6 3/8% Due 6/1/2024 JD1 6.375% 06/01/24		10/13/2020	Various		3,785,968	3,669,000	3,673,586	3,671,034		(618)		(618)		3,670,416		(1,416)	(1,416)	316,757	06/01/2024
903638-AB-6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8 4.080% 09/08/39		07/08/2020	Redemption 100.0000		453,284	453,284	453,284	453,284						453,284				11,390	09/08/2039
904764-AV-9	UNILEVER CAPITAL CORP BASIC 1.800% 05/05/20		05/05/2020	Maturity		2,600,000	2,600,000	2,558,660	2,589,559		10,441		10,441		2,600,000				23,400	05/05/2020
904764-AW-7	UNILEVER CAPITAL CORP BASIC 2.200% 05/05/22		01/09/2020	MORGAN STANLEY		8,560,520	8,500,000	8,158,895	8,263,105		3,247		3,247		8,266,352		294,168	294,168	35,322	05/05/2022
904764-BF-3	UNILEVER CAPITAL CORP BASIC 3.000% 03/07/22		09/09/2020	MITSUBISHI SECURITIES		2,079,460	2,000,000	2,053,440	2,051,830		(16,251)		(16,251)		2,035,579		43,881	43,881	60,667	03/07/2022
911365-BK-9	UNITED RENTALS INC BASIC 6.500% 12/15/26		08/10/2020	Various		6,109,864	5,500,000	5,516,500	5,514,247		(1,522)		(1,522)		5,512,725		(12,725)	(12,725)	843,232	12/15/2026
913017-CJ-6	UNITED TECH CORP 3.750% 11/01/46		11/18/2020	Various		19,230,688	16,250,000	16,008,625	16,011,923		4,290		4,290		16,016,213		3,214,475	3,214,475	599,115	11/01/2046
913017-CX-5	UNITED TECH CORP BASIC 4.625% 11/16/48		11/17/2020	Various		20,583,078	15,250,000	15,232,331	15,233,265		(52)		(52)		15,233,213		5,349,865	5,349,865	711,190	11/16/2048
913017-CY-3	UNITED TECH CORP BASIC 4.125% 11/16/28		11/17/2020	Various		60,321,939	52,250,000	55,095,510	54,979,348		(157,383)		(157,383)		54,821,964		5,499,975	5,499,975	1,200,179	11/16/2028
913017-DA-4	UNITED TECH CORP BASIC 3.350% 08/16/21		03/04/2020	Call 103.2553		8,260,422	8,000,000	8,189,590	8,183,357		(19,402)		(19,402)		8,163,956		(163,956)	(163,956)	407,822	08/16/2021
913017-DB-2	UNITED TECH CORP BASIC 3.650% 08/16/23		06/18/2020	Various		4,955,914	4,590,000	4,851,951	4,826,507		(10,931)		(10,931)		4,815,575		140,338	140,338	91,305	08/16/2023
913017-DB-2	UNITED TECH CORP BASIC 3.650% 08/16/23		05/19/2020	Call 110.3201		452,313	410,000	433,399	431,126		(2,211)		(2,211)		428,914		(18,914)	(18,914)	53,661	08/16/2023
91324P-DD-1	UNITED HEALTHCARE BASIC 2.375% 10/15/22		09/10/2020	BANK OF AMERICA		3,124,560	3,000,000	3,036,930	3,036,060		(8,887)		(8,887)		3,027,173		97,387	97,387	65,115	10/15/2022
91324P-DE-9	UNITED HEALTHCARE BASIC 2.950% 10/15/27		12/16/2020	Various		15,688,155	14,000,000	13,920,816	13,935,763		6,822		6,822		13,942,585		1,745,570	1,745,570	454,956	10/15/2027
91324P-DJ-8	UNITED HEALTHCARE BASIC 3.500% 06/15/23		10/22/2020	MORGAN STANLEY		5,411,400	5,000,000	4,997,500	4,998,211		405		405		4,998,617		412,784	412,784	151,181	06/15/2023
91324P-DP-4	UNITED HEALTHCARE BASIC 3.875% 12/15/28		10/22/2020	Various		12,134,358	10,250,000	10,642,595	10,614,842		(28,491)		(28,491)		10,586,350		1,548,007	1,548,007	340,946	12/15/2028
91823A-AA-9	VBTOW 2016-1A 3.065% Due 6/15/2046 Mo-15 3.065% 06/15/46		05/28/2020	Call 100.1011		17,397,568	17,380,000	17,473,291	17,409,417		(8,134)		(8,134)		17,401,283		(21,283)	(21,283)	260,241	06/15/2046
91830C-AA-6	VNDO 2012-6AVE 2.9956% Due 11/15/2030 Mo-1 2.996% 11/15/30		01/21/2020	Various		10,233,203	10,000,000	9,800,000	9,933,527		735		735		9,934,261		298,942	298,942	43,270	11/15/2030
91845#-AA-2	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15 3.810% 05/15/35		12/15/2020	Redemption 100.0000		628,251	628,251	628,251	628,251						628,251				13,168	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15 3.620% 08/15/36		12/15/2020	Redemption 100.0000		770,333	770,333	770,333	770,333						770,333				15,319	08/15/2036
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		10/01/2020	Various		8,280,417	8,280,417	8,284,032	8,283,845		(69)		(69)		8,283,777		(3,360)	(3,360)	655,846	02/16/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		09/16/2020	Paydown		63,750	63,750	63,778	63,776		(26)		(26)		63,750				1,082	02/16/2043
92343V-BR-4	VERIZON COMMUNICATIONS 5.15% Due 9/15/2023 MS15 5.150% 09/15/23		06/18/2020	MORGAN STANLEY		2,625,404	2,300,000	2,564,661	2,540,996		(29,823)		(29,823)		2,511,173		114,231	114,231	91,141	09/15/2023
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048 MS15 4.522% 09/15/48		09/10/2020	GOLDMAN SACHS		328,650	250,000	261,665	261,555		(148)		(148)		261,407		67,243	67,243	11,274	09/15/2048
92343V-DD-3	VERIZON COMMUNICATIONS 2 5/8% Due 8/15/2026 FA15 2.625% 08/15/26		07/16/2020	J.P. MORGAN		4,943,520	4,500,000	4,236,795	4,291,938		15,635		15,635		4,307,573		635,947	635,947	109,922	08/15/2026
92343V-DU-5	VERIZON COMMUNICATIONS BASIC 5.250% 03/16/37		10/06/2020	EXCHANGE		13,173,453	9,300,000	10,239,486	10,172,598		(26,285)		(26,285)		10,146,313		3,027,140	3,027,140	515,375	03/16/2037
92343V-ER-1	VERIZON COMMUNICATIONS BASIC 4.329% 09/21/28		11/05/2020	CREDIT SUISSE FIRST BOSTON		2,070,226	1,700,000	1,931,676	1,923,372		(19,724)		(19,724)		1,903,648		166,578	166,578	83,405	09/21/2028
92348N-AA-5	VZOT 2017-1A 2.060% 09/20/21		05/20/2020	Call 100.0000		788,784	788,784	788,846	788,842		(48)		(48)		788,794		(9)	(9)	6,770	09/20/2021
92348N-AA-5	VZOT 2017-1A 2.060% 09/20/21		04/20/2020	Paydown		6,294,392	6,294,392	6,294,884	6,294,849		(457)		(457)		6,294,392				25,353	09/20/2021
92348R-AC-2	Verizon Owner Trust SERIES 20173A CLASS B 2.380% 04/20/22		12/20/2020	Paydown		250,991	250,991	246,108	248,503		2,488		2,488		250,991				5,974	04/20/2022
92348X-AA-3	Verizon Owner Trust SERIES 2018A CLASS A1A 3.230% 04/20/23		12/20/2020	Paydown		2,612,494	2,612,494	2,667,806	2,662,386		(49,891)		(49,891)		2,612,494				80,756	04/20/2023
92535W-AA-8	Verscend Holding Corp BASIC 9.750% 08/15/26		09/21/2020	J.P. MORGAN		1,090,000	1,000,000	1,081,500	1,079,984		(12,716)		(12,716)		1,067,268		22,732	22,732	93,708	08/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30 3.930% 06/30/30		12/30/2020	Redemption 100.0000		245,717	245,717	245,717	245,717						245,717				6,068	06/30/2030
92925C-BH-4	WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25 0.648% 12/25/45		12/25/2020	Paydown		337,709	337,709	305,627	308,907		28,802		28,802		337,709				3,736	12/25/2045
92930R-AC-6	WFRBS 2012-C9 3.388% Due 11/15/2045 Mo-1 3.388% 11/15/45		01/21/2020	Various		9,714,212	9,437,000	9,655,576	9,508,111		(1,754)		(1,754)		9,506,357		207,855	207,855	46,183	11/15/2045
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1 4.869% 02/15/44		10/05/2020	Various		2,582,337	2,569,789	2,706,514	2,604,720		(30,694)		(30,694)		2,574,025		8,312	8,312	109,481	02/15/2044
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1 4.869% 02/15/44		11/18/2020	Call 100.0000		114,569	114,569	117,666	116,029		(1,460)		(1,460)		114,569				5,253	02/15/2044
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1 4.869% 02/15/44		10/01/2020	Paydown		19,132,800	19,132,800	20,129,378	19,392,171		(259,371)		(259,371)		19,132,800				715,934	02/15/2044
92936J-BB-9	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1 3.667% 11/15/44		10/05/2020	MORGAN STANLEY		10,126,497	9,956,536	10,173,413	10,016,422		(33,390)		(33,390)		9,983,032		143,465	143,465	310,340	11/15/2044
92936J-BB-9	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1 3.667% 11/15/44		12/01/2020	Paydown		388,199	388,199	396,006	390,594		(2,395)		(2,395)		388,199				7,108	11/15/2044
931142-CK-7	WAL-MART STORES 6 1/2% Due 8/15/2037 FA15 6.500% 08/15/37		07/16/2020	J.P. MORGAN		830,745	500,000	650,700	645,048		(3,131)		(3,131)		641,917		188,828	188,828	30,243	08/15/2037
931142-DU-4	WAL-MART STORES BASIC 2.350% 12/15/22		09/10/2020	Various		3,393,085	3,250,000	3,300,528	3,298,799		(10,295)		(10,295)		3,288,504		104,581	104,581	50,378	12/15/2022
931142-EA-7	WAL-MART STORES BASIC 1.900% 12/15/20		12/15/2020	Maturity		1,400,000	1,400,000	1,379,336	1,389,953		10,047		10,047		1,400,000				26,600	12/15/2020
931427-AF-5	WALGREEN CO 3.3% Due 11/18/2021 MN18 3.300% 11/18/21		01/09/2020	MORGAN STANLEY		713,377	700,000	696,017	697,396		45		45		697,441		15,936	15,936	3,529	11/18/2021
94106L-AY-5	WASTE MANAGEMENT INC BASIC 2.900% 09/15/22		07/16/2020	J.P. MORGAN		836,096	800,000	784,328	788,491		2,266		2,266		790,757		45,339	45,339	19,656	09/15/2022
94106L-BF-5	WASTE MANAGEMENT INC BASIC 2.950% 06/15/24		07/20/2020	Call 101.0000		5,302,500	5,250,000	5,438,950	5,424,290		(21,148)		(21,148)		5,403,142		(153,142)	(153,142)	144,565	06/15/2024
94106L-BG-3	WASTE MANAGEMENT INC BASIC 3.450% 06/15/29		07/20/2020	Call 101.0000		2,020,000	2,000,000	2,015,460	2,014,683		(757)		(757)		2,013,926		(13,926)	(13,926)	61,017	06/15/2029
942683-AH-6	WATSON PHARMACEUTICAL INC 4 5/8% Due 10/1/2042 A01 4.625% 10/01/42		05/14/2020	Tax Free Exchange		2,904,989	3,000,000	2,895,597	2,904,124		865		865		2,904,989				88,948	10/01/2042
94973V-AX-5	WELLPOINT INC 3 1/8% Due 5/15/2022 MN15 3.125% 05/15/22		01/09/2020	MORGAN STANLEY		923,175	900,000	910,845	902,926		(40)		(40)		902,886		20,289	20,289	4,531	05/15/2022
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1 6.250% 02/01/28		12/01/2020	Redemption 100.0000		659,587	659,587	662,571	661,115		(1,529)		(1,529)		659,587				22,542	02/01/2028
94988H-AE-1	WFCM 2012-LC5 3.539% Due 10/15/2045 Mo-1 3.539% 10/15/45		01/21/2020	Various		5,162,305	5,000,000	5,201,953	5,073,682		(1,750)		(1,750)		5,071,932		90,372	90,372	25,559	10/15/2045
94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS A 4.194% 07/17/36		04/23/2020	WELLS FARGO SECURITIES LLC		10,340,234	10,000,000	10,142,130	10,133,516		(2,053)		(2,053)		10,131,463		208,771	208,771	166,841	07/17/2036

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
94990E-AE-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS B 4.194% 07/17/36		06/08/2020	Various		4,982,422	5,000,000	5,030,675	5,028,606		(675)		(675)		5,027,931		(45,509)	(45,509)	108,221	07/17/2036
95000P-AE-4	WFCM 2016-C37 3.794% Due 12/15/2049 Mo-1 3.794% 12/15/49		10/08/2020	WELLS FARGO SECURITIES LLC		7,381,055	6,500,000	6,694,701	6,639,409		(15,264)		(15,264)		6,624,145		756,910	756,910	213,729	12/15/2049
95001Q-AR-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C46 CLASS A2 4.058% 08/15/51		10/05/2020	BANK OF AMERICA		8,151,737	7,643,000	7,872,053	7,861,761		(6,148)		(6,148)		7,855,614		296,124	296,124	263,630	08/15/2051
95001W-BB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C49 CLASS A5 4.023% 03/15/52		03/20/2020	Various		20,224,805	21,000,000	21,631,015	21,623,352		(2,281)		(2,281)		21,621,070		(1,396,266)	(1,396,266)	265,183	03/15/2052
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS A4 4.442% 09/15/61		03/20/2020	WELLS FARGO SECURITIES LLC		19,801,828	19,355,000	20,732,261	20,721,054		(2,900)		(2,900)		20,718,153		(916,325)	(916,325)	269,866	09/15/2061
95058X-AD-0	WEN 2015-1A SERIES 20181A CLASS A2I 3.573% 03/15/48		03/26/2020	BARCLAYS		1,766,831	1,955,000	1,955,000	1,955,000						1,955,000		(188,169)	(188,169)	20,374	03/15/2048
95058X-AD-0	WEN 2015-1A SERIES 20181A CLASS A2I 3.573% 03/15/48		03/17/2020	Paydown		5,000	5,000	5,000	5,000						5,000				45	03/15/2048
958254-AD-6	WESTERN GAS PARTNERS LP BASIC 5.450% 04/01/44		04/22/2020	Various		7,020,500	10,700,000	11,112,042	11,093,373		(2,551)		(2,551)		11,090,822		(4,070,322)	(4,070,322)	320,233	04/01/2044
958254-AE-4	WESTERN GAS PARTNERS LP 3.95% Due 6/1/2025 JD1 3.950% 06/01/25		04/27/2020	BANK OF AMERICA		2,310,000	2,750,000	2,643,278	2,662,818		4,686		4,686		2,667,504		(357,504)	(357,504)	44,657	06/01/2025
958254-AL-8	WESTERN GAS PARTNERS LP BASIC 5.500% 08/15/48		04/03/2020	Various		4,560,750	9,300,000	9,200,216	9,202,231		375		375		9,202,607		(4,641,857)	(4,641,857)	328,717	08/15/2048
96188#-AA-6	WETT HOLDINGS LLC SENIOR SECURED NOTES 4.310% 12/18/24		12/31/2020	Redemption 100.0000		177,777	177,777	177,777	177,777						177,777				4,789	12/18/2024
96811X-AA-2	WILDFLOWER ENERGY LP IP PAID ON 3/30, CK DATES FOR 6.090% 09/30/21		12/30/2020	Redemption 100.0000		1,003,202	1,003,202	1,004,640	1,003,442		(240)		(240)		1,003,202				42,080	09/30/2021
96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER 6.130% 01/15/32		12/15/2020	Redemption 100.0000		287,459	287,459	287,459	287,459						287,459				9,634	01/15/2032
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES 4.470% 01/15/35		12/15/2020	Redemption 100.0000		943,275	943,275	972,437	967,743		(24,468)		(24,468)		943,275				23,366	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR C LEASED - BACKED CERTIFICATES 3.720% 06/15/25		03/09/2020	Redemption 100.0000		8,141,736	8,141,736	8,151,832	8,147,354		(5,618)		(5,618)		8,141,736				823,107	06/15/2025
96950F-AP-9	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15 4.900% 01/15/45		10/29/2020	Various		7,421,324	6,900,000	6,533,011	6,540,419		5,951		5,951		6,546,369		874,955	874,955	438,183	01/15/2045
97181#-HG-1	UNION PACIFIC RAILROAD 0.001% Due 3/1/2016 Mo-1 0.001% 12/31/17		02/01/2020	DIRECT - 1			58,916	58,970	2						2		(2)	(2)		12/31/2017
97181#-KV-4	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 11/30/28		01/02/2020	Redemption 100.0000		371,232	371,232	371,232	371,232						371,232				9,949	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 12/29/28		01/02/2020	Redemption 100.0000		226,834	226,834	226,834	226,834						226,834				6,079	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 07/02/28		01/02/2020	Redemption 100.0000		177,802	177,802	177,802	177,802						177,802				4,765	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.380% 07/02/28		01/02/2020	Redemption 100.0000		107,306	107,306	107,306	107,306						107,306				2,887	07/02/2028
97381L-AF-5	WINDSTREAM CORP WINDSTREAM SRVC 9.000% 06/30/25		04/30/2020	Various		188,423	3,589,000	1,359,665	1,359,665						1,359,665		(1,171,243)	(1,171,243)		06/30/2025
98162X-AB-1	World Omni Automobile Lease Se SERIES 2019A CLASS A2A 2.930% 11/15/21		12/13/2020	Paydown		792,090	792,090	792,058	792,070		20		20		792,090				13,897	11/15/2021
983793-AF-7	XPO LOGISTICS INC 6 1/8% Due 9/1/2023 MS1 6.125% 09/01/23		05/27/2020	Various		5,543,750	5,500,000	5,814,945	5,633,297		(28,697)		(28,697)		5,604,600		(60,850)	(60,850)	233,431	09/01/2023
C4111#-AG-6	GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21 4.700% 06/21/27		06/21/2020	Redemption 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				25,850	06/21/2027
C4111#-AH-4	GRAYMONT WESTERN CANADA INC 3.59% Due 3/11/2030 MS11 3.590% 03/11/30		03/11/2020	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727						2,272,727				40,795	03/11/2030
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC. 3.560% 08/21/34		08/21/2020	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				7,120	08/21/2034
C4335*-AB-1	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21 6.500% 12/21/22		12/21/2020	Redemption 100.0000		1,625,000	1,625,000	1,625,000	1,625,000						1,625,000				105,625	12/21/2022
F84938-AE-9	SODEXO 4.85% Due 3/29/2021 MS29 4.850% 03/29/21		07/08/2020	Redemption 100.0000		7,080,000	7,080,000	7,080,000	7,080,000						7,080,000				480,919	03/29/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTES 5.520% 05/31/22		12/31/2020	Redemption 100.0000		4,855,201	4,855,201	4,855,201	4,855,201						4,855,201				168,751	05/31/2022
JK0716-18-9	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	ADVANTAGE CAPITAL		11,000,000	3,985,251	11,000,000	10,520,463		479,538		479,538		11,000,000					03/01/2025
JK0716-18-9	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	Tax Free Exchange		(10,520,463)	(3,985,251)	(11,000,000)	(10,520,463)						(10,520,463)				(70,618)	03/01/2025
K7017#-AA-8	MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31 4.110% 08/01/30		12/31/2020	Redemption 100.0000		603,938	603,938	603,938	603,938						603,938				15,671	08/01/2030
R6236@-AA-0	NORSPAN LNG III AS NORSPAN LNG III AS 4.870% 07/27/29		08/31/2020	Redemption 100.0000		1,517,623	1,517,623	1,517,623	1,517,623						1,517,623				55,546	07/27/2029
TD1121-41-8	ADVANTAGE CAPITAL 2014 TAX CRE SERIES C NOTES 0.001% 11/15/20		10/16/2020	Tax Free Exchange		830,032	807,067	5,651,356	1,074,460		(244,429)		(244,429)		830,032				3	11/15/2020
012873-AK-1	ALBERTA ENERGY CO LTD 7 3/8% Due 11/1/2031 MN1 7.375% 11/01/31	A	07/09/2020	MORGAN STANLEY		8,847,750	9,400,000	8,413,000	8,547,694		22,911		22,911		8,570,605		277,145	277,145	485,275	11/01/2031
015644-A*-8	ALGOMA CENTRAL CORPORATION SENIOR SECURED NOTES SERIES A 5.110% 07/19/21	A	12/15/2020	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				788,023	07/19/2021
015644-A@-6	ALGOMA CENTRAL CORPORATION SENIOR SECURED NOTES SERIES B 5.520% 07/19/21		12/10/2020	Redemption 100.0000		5,494,937	5,494,937	7,200,900	5,388,761					1,812,139	5,494,937	(1,705,963)		(1,705,963)	569,357	07/19/2021
15135U-AF-6	CENOVUS ENERGY INC 6 3/4% Due 11/15/2039 MN15 6.750% 11/15/39	A	03/24/2020	CITICORP SECURITIES		3,920,000	7,000,000	7,575,720	7,481,232		(2,974)		(2,974)		7,478,258		(3,558,258)	(3,558,258)	171,938	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC 3% Due 8/15/2022 FA15 3.000% 08/15/22	A	04/06/2020	BANK OF AMERICA		1,290,000	2,000,000	2,014,080	2,012,136		(1,335)		(1,335)		2,010,801		(720,801)	(720,801)	38,833	08/15/2022
15135U-AM-1	CENOVUS ENERGY INC BASIC 4.250% 04/15/27	A	03/23/2020	Various		8,538,600	11,100,000	11,546,255	11,540,603		(12,005)		(12,005)		11,528,598		(2,989,998)	(2,989,998)	202,111	04/15/2027
15135U-AP-4	CENOVUS ENERGY INC CENOVUS ENERGY INC 5.250% 06/15/37	A	10/01/2020	Various		18,259,120	30,565,000	30,916,818	30,916,400		(16,810)		(16,810)		30,899,590		(12,640,470)	(12,640,470)	769,921	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC CENOVUS ENERGY INC 5.400% 06/15/47	A	03/27/2020	J.P. MORGAN		252,500	500,000	479,795	480,380		76		76		480,456		(227,956)	(227,956)	7,950	06/15/2047
19238V-B@-3	COGECO CABLE INC 4.3% Due 6/16/2025 JD27 4.300% 06/16/25	A	01/29/2020	IMPERIAL CAPITAL		14,010,780	14,000,000	14,000,000	14,000,000						14,000,000		10,780	10,780	71,906	06/16/2025
292505-AD-6	ENCANA CORP 6 1/2% Due 8/15/2034 FA15 6.500% 08/15/34	A	07/09/2020	Various		7,443,500	11,600,000	13,433,148	13,252,209		(29,335)		(29,335)		13,222,874		(5,779,374)	(5,779,374)	558,332	08/15/2034
292505-AG-9	ENCANA CORP BASIC 6.500% 02/01/38	A	07/23/2020	Various		8,609,500	9,800,000	11,609,343	11,483,574		(32,426)		(32,426)		11,451,148		(2,841,648)	(2,841,648)	615,839	02/01/2038
292766-A#-9	ENERPLUS CORPORATION SENIOR NOTES 4.400% 05/15/24	A	05/15/2020	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				44,000	05/15/2024
349553-B@-5	FORTIS INC SENIOR NOTES 3.840% 10/01/23	A	10/02/2020	STONECASTLE SECURITIES LLC		24,365,740	23,000,000	23,000,000	23,000,000						23,000,000		1,365,740	1,365,740	885,653	10/01/2023
380881-EL-2	GCCT 2015-2A SERIES 20183A CLASS A 0.479% 05/15/23	A	01/17/2020	Various		10,515,586	10,500,000	10,500,000	10,500,000						10,500,000		15,586	15,586	22,098	05/15/2023
67077M-AL-2	NUTRIEN LTD BASIC 3.375% 03/15/25	A	01/14/2020	BANK OF AMERICA		443,037	425,000	442,412	441,251		(128)		(128)		441,123		1,914	1,914	4,821	03/15/2025
67077M-AT-5	NUTRIEN LTD BASIC 4.200% 04/01/29	A	07/16/2020	J.P. MORGAN		1,766,025	1,500,000	1,556,675	1,553,289		(2,783)		(2,783)		1,550,506		215,519	215,519	50,575	04/01/2029
78012K-CB-1	ROYAL BANK OF CANADA BASIC 2.150% 03/06/20	A	03/06/2020	Maturity		1,400,000	1,400,000	1,386,770	1,398,020		1,980		1,980		1,400,000				15,050	03/06/2020
78012K-ZG-5	ROYAL BANK OF CANADA BASIC 2.750% 02/01/22	A	01/09/2020	MORGAN STANLEY		11,200,420	11,000,000	10,773,950	10,849,167		2,316		2,316		10,851,483		348,937	348,937	136,125	02/01/2022
87952V-AM-8	TELESAT CANADA/ TELESAT L BASIC 6.500% 10/15/27	A	05/05/2020	CITICORP SECURITIES		1,121,181	1,200,000	1,242,000	1,241,495		(2,567)		(2,567)		1,238,928		(117,747)	(117,747)	44,535	10/15/2027
91831A-AC-5	VALEANT PHARMACEUTICALS BASIC 6.125% 04/15/25	A	05/06/2020	Various		5,582,500	5,500,000	5,119,250	5,166,395		18,215		18,215		5,184,611		397,889	397,889	189,150	04/15/2025
C0445#-AM-8	ARC RESOURCES LTD SERIES H SENIOR NOTES 3.810% 08/23/24	A	08/23/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				114,300	08/23/2024
C3322#-AE-8	ENERMARK INC. 7.97% Due 6/18/2021 JD18 7.970% 06/18/21	A	06/18/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,850	06/18/2021
C4861#-AG-8	IRVING OIL LIMITED 5.71% Due 4/7/2020 AO7 5.710% 04/07/20	A	04/07/2020	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				85,650	04/07/2020
C4931*-AJ-2	KEYERA ENERGY LP 5.14% Due 9/8/2020 MS8 5.140% 09/08/20	A	09/08/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				514,000	09/08/2020
00507U-AS-0	ACTAVIS FUNDING SCS 3.8% Due 3/15/2025 MS15 3.800% 03/15/25	D	05/14/2020	Various		37,006,624	36,750,000	37,225,575	37,025,433		(18,808)		(18,808)		37,006,624				963,871	03/15/2025

SCHEDULE D - PART 4

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										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
00507U-AU-5	ACTAVIS FUNDING SCS 4 3/4% Due 3/15/2045 MS15 4.750% 03/15/45	D	05/14/2020	Tax Free Exchange		12,668,483	12,848,000	12,664,547	12,667,190		1,293		1,293		12,668,483				418,006	03/15/2045
00928Q-AM-3	AIRCASTLE LTD 5 1/8% Due 3/15/2021 MS15 5.125% 03/15/21	D	01/09/2020	MORGAN STANLEY		4,851,011	4,700,000	4,705,600	4,701,252		(34)		(34)		4,701,218		149,793	149,793	78,953	03/15/2021
02364W-AJ-4	AMERICAN MOVIL SA DE CV CALL @MAKE WHOLE +35BP 6.375% 03/01/35	D	07/16/2020	Various		5,975,803	4,100,000	4,659,504	4,584,585		(10,667)		(10,667)		4,573,917		1,401,886	1,401,886	214,749	03/01/2035
02364W-AP-0	AMERICAN MOVIL SA DE CV 6 1/8% Due 11/15/2037 MN15 6.125% 11/15/37	D	06/18/2020	BANK OF AMERICA		5,640,000	4,000,000	4,430,480	4,346,159		(5,592)		(5,592)		4,340,567		1,299,433	1,299,433	147,681	11/15/2037
02364W-AV-7	AMERICAN MOVIL SA DE CV 5% Due 3/30/2020 MS31 5.000% 03/30/20	D	03/30/2020	Various		5,574,000	5,574,000	6,334,813	5,604,246		(30,246)		(30,246)		5,574,000				139,350	03/30/2020
02364W-BE-4	AMERICAN MOVIL SA DE CV 4 3/8% Due 7/16/2042 JJ16 4.375% 07/16/42	D	06/18/2020	BANK OF AMERICA		7,414,306	6,100,000	6,293,107	6,265,793		(2,137)		(2,137)		6,263,656		1,150,650	1,150,650	249,083	07/16/2042
03969A-AL-4	ARDAGH PKG FIN/HLDGS USA 6.000% 02/15/25	D	06/11/2020	Various		4,298,228	4,123,000	4,281,026	4,221,609		(13,191)		(13,191)		4,208,418		89,809	89,809	215,901	02/15/2025
05253J-AT-8	AUST & NZ BANKING GRP NY BASIC 2.250% 11/09/20	D	11/09/2020	Maturity		1,400,000	1,400,000	1,372,322	1,387,290		12,710		12,710		1,400,000				31,500	11/09/2020
05541V-AA-4	BG ENERGY CAPITAL PLC 4% Due 12/9/2020 JD9 4.000% 12/09/20	D	12/09/2020	Maturity		10,000,000	10,000,000	9,884,700	9,987,063		12,937		12,937		10,000,000				400,000	12/09/2020
05565Q-CS-5	BP CAPITAL MARKETS PLC BASIC 3.535% 11/04/24	D	05/07/2020	MILLENIUM ADVISORS		1,062,470	1,000,000	1,063,240	1,058,863		(4,169)		(4,169)		1,054,694		7,776	7,776	18,362	11/04/2024
05565Q-DN-5	BP CAPITAL MARKETS PLC BASIC 3.279% 09/19/27	D	07/16/2020	J.P. MORGAN		3,898,230	3,500,000	3,500,000	3,500,000						3,500,000		398,230	398,230	95,956	09/19/2027
05607M-AA-5	BAA FUNDING LTD 4 7/8% Due 7/15/2021 JJ15 4.875% 07/15/21	D	01/09/2020	MORGAN STANLEY		3,421,935	3,300,000	3,264,822	3,293,433		136		136		3,293,568		128,367	128,367	79,544	07/15/2021
05964H-AB-1	BANCO SANTANDER CHILE BASIC 4.250% 04/11/27	D	01/16/2020	BBVA SECURITIES		11,635,501	10,700,000	11,066,912	10,985,821		(1,901)		(1,901)		10,983,919		651,582	651,582	126,319	04/11/2027
05964H-AE-5	BANCO SANTANDER CHILE BASIC 3.125% 02/23/23	D	08/03/2020	SANTANDER		2,104,400	2,000,000	1,909,900	1,938,107		11,084		11,084		1,949,191		155,209	155,209	59,375	02/23/2023
067316-AE-9	BACARDI LTD BASIC 4.450% 05/15/25	D	08/03/2020	MORGAN STANLEY		1,115,110	1,000,000	997,410	997,971		202		202		998,172		116,938	116,938	32,139	05/15/2025
067316-AF-6	BACARDI LTD BASIC 4.700% 05/15/28	D	07/16/2020	J.P. MORGAN		1,756,740	1,500,000	1,545,070	1,542,537		(2,458)		(2,458)		1,540,078		216,662	216,662	47,979	05/15/2028
06738E-AQ-8	BARCLAYS PLC 3.2% Due 8/10/2021 FA10 3.200% 08/10/21	D	01/09/2020	MORGAN STANLEY		9,431,409	9,300,000	9,294,048	9,297,982		41		41		9,298,022		133,387	133,387	126,480	08/10/2021
191241-AD-0	COCA-COLA FEMSA SAB CV BASIC 4.625% 02/15/20	D	02/15/2020	Maturity		600,000	600,000	610,296	601,100		(1,100)		(1,100)		600,000				13,875	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV 3 7/8% Due 11/26/2023 MN26 3.875% 11/26/23	D	01/22/2020	TENDER		1,398,631	1,300,000	1,304,238	1,303,433		(48)		(48)		1,303,385		95,246	95,246	7,836	11/26/2023
21685W-DF-1	COOPERATIEVE RABOBANK UA 3.95% Due 11/9/2022 MN9 3.950% 11/09/22	D	01/09/2020	MORGAN STANLEY		37,905,549	36,300,000	36,631,647	36,409,092		(1,211)		(1,211)		36,407,881		1,497,668	1,497,668	254,907	11/09/2022
225401-AF-5	CREDIT SUISSE GROUP BASIC 3.869% 01/12/29	D	07/16/2020	J.P. MORGAN		1,111,070	1,000,000	1,072,690	1,072,301		(4,461)		(4,461)		1,067,840		43,230	43,230	39,550	01/12/2029
225433-AT-8	CRED SUIS GP FUN LTD 3.8% Due 6/9/2023 JD10 3.800% 06/09/23	D	07/16/2020	J.P. MORGAN		1,075,510	1,000,000	1,005,480	1,003,783		(577)		(577)		1,003,206		72,304	72,304	23,222	06/09/2023
22546Q-AF-4	CREDIT SUISSE NEW YORK 4 3/8% Due 8/5/2020 FA5 4.375% 08/05/20	D	08/05/2020	Maturity		1,500,000	1,500,000	1,498,080	1,499,861		139		139		1,500,000				65,625	08/05/2020
22546Q-AP-2	CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9 3.625% 09/09/24	D	07/16/2020	J.P. MORGAN		1,106,820	1,000,000	994,360	997,099		317		317		997,416		109,404	109,404	31,316	09/09/2024
26249G-AL-4	Dryden Senior Loan Fund SERIES 201433A CLASS BR2 1.918% 04/15/29	D	12/21/2020	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				699,559	04/15/2029
290015-AC-0	Elmwood CLO I Ltd. SERIES 20191A CLASS B 2.115% 04/20/30	D	10/20/2020	Call 100.0000		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				372,597	04/20/2030
344419-AB-2	FOMENTO ECONOMICO MEX 4 3/8% Due 5/10/2043 MN10 4.375% 05/10/43	D	07/16/2020	Various		1,103,634	900,000	858,033	859,017		544		544		859,561		244,073	244,073	27,344	05/10/2043
377373-AE-5	GLAXOSMITHKLINE CAPITAL BASIC 3.125% 05/14/21	D	10/13/2020	Various		4,373,401	4,300,000	4,342,796	4,332,435		(18,435)		(18,435)		4,314,000		(14,000)	(14,000)	196,205	05/14/2021
377373-AJ-4	GLAXOSMITHKLINE CAPITAL BASIC 2.875% 06/01/22	D	09/10/2020	US BANCORP INC		9,882,222	9,490,000	9,700,314	9,695,050		(60,790)		(60,790)		9,634,260		247,962	247,962	214,481	06/01/2022
404280-AK-5	HSBC HOLDINGS PLC 5.1% Due 4/5/2021 AO5 5.100% 04/05/21	D	06/09/2020	TENDER		4,878,741	4,700,000	5,385,965	4,811,604		(38,364)		(38,364)		4,773,241		105,500	105,500	162,463	04/05/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404280-BT-5	HSBC HOLDINGS PLC BASIC 4.583% 06/19/29	D	07/16/2020	J.P. MORGAN		2,308,740	2,000,000	2,220,420	2,215,924		(12,443)		(12,443)		2,203,481		105,259	105,259	53,723	06/19/2029
44328M-AK-0	HSBC BANK PLC 4 3/4% Due 1/19/2021 JJ19 4.750% 01/19/21	D	07/16/2020	J.P. MORGAN		510,770	500,000	511,220	501,516		(789)		(789)		500,727		10,043	10,043	23,816	01/19/2021
449786-AP-7	ING BANK NV 5% Due 6/9/2021 JD9 5.000% 06/09/21	D	01/09/2020	MORGAN STANLEY		9,690,972	9,300,000	9,177,752	9,277,959		497		497		9,278,457		412,515	412,515	43,917	06/09/2021
45824T-AP-0	INTELSAT JACKSON HLDG BASIC 5.500% 08/01/23	D	02/20/2020	Various		6,616,750	7,700,000	6,849,125	6,998,654		20,451		20,451		7,019,105		(402,355)	(402,355)	228,059	08/01/2023
460599-AB-9	INTERNATIONAL GAME TECH BASIC 6.250% 02/15/22	D	06/23/2020	Various		2,455,950	2,339,000	2,515,590	2,422,675		(24,128)		(24,128)		2,398,547		57,403	57,403	125,072	02/15/2022
46137N-AB-4	INVERSIONES LATIN AMERICA INVERSIONES LATIN AMERICA 5.350% 03/31/33	D	10/01/2020	Redemption 100.0000		679,432	679,432	679,432	679,432						679,432				28,883	03/31/2033
46359C-AA-1	ENGENIUM CAPITAL EQUIPTMENT DOLLAR TRUST ASSET BACKED NOTE 3.670% 12/21/26	D	07/21/2020	Call 100.0000		807,280	807,280	807,144	807,182		7		7		807,189		91	91	17,286	12/21/2026
46359C-AA-1	ENGENIUM CAPITAL EQUIPTMENT DOLLAR TRUST ASSET BACKED NOTE 3.670% 12/21/26	D	06/20/2020	Redemption 100.0000		3,457,059	3,457,059	3,456,477	3,456,641		418		418		3,457,059				36,124	12/21/2026
53944Y-AF-0	LLOYDS BANKING GROUP PLC BASIC 4.450% 05/08/25	D	08/12/2020	MORGAN STANLEY		804,748	700,000	687,197	689,049		1,131		1,131		690,180		114,568	114,568	23,882	05/08/2025
53947M-AB-2	LLOYDS BANK PLC 5.8% Due 1/13/2020 JJ13 5.800% 01/13/20	D	01/13/2020	Various		18,550,000	18,550,000	18,831,419	18,551,339		(1,339)		(1,339)		18,550,000				537,950	01/13/2020
55608J-AE-8	MACQUARIE GROUP 6 1/4% Due 1/14/2021 JJ14 6.250% 01/14/21	D	01/09/2020	MORGAN STANLEY		12,590,292	12,100,000	12,065,311	12,095,310		143		143		12,095,454		494,838	494,838	376,024	01/14/2021
606822-AL-8	MITSUBISHI UFJ FIN GRP BASIC 2.998% 02/22/22	D	04/16/2020	Various		55,106,830	54,000,000	53,098,740	53,393,084		81,685		81,685		53,474,770		1,632,060	1,632,060	1,061,958	02/22/2022
62947Q-AY-4	NXP BV BASIC 5.550% 12/01/28	D	04/14/2020	MORGAN STANLEY		11,218,600	10,000,000	10,142,145	10,131,239		(3,628)		(3,628)		10,127,611		1,090,989	1,090,989	208,125	12/01/2028
62947Q-AZ-1	NXP BV BASIC 4.875% 03/01/24	D	07/16/2020	J.P. MORGAN		1,126,400	1,000,000	1,054,070	1,046,833		(5,940)		(5,940)		1,040,893		85,507	85,507	43,198	03/01/2024
63250D-BY-6	NATIONAL AUSTRALIA BANK 4 3/8% Due 12/10/2020 JD10 4.375% 12/10/20	D	01/09/2020	Various		15,944,136	15,600,000	15,852,112	15,693,510		(3,279)		(3,279)		15,690,230		253,906	253,906	62,577	12/10/2020
68784Y-AB-0	OSCAR US Funding Trust SERIES 2019 1A CLASS A2 3.100% 04/11/22	C	12/10/2020	Paydown		549,440	549,440	549,383	549,400		40		40		549,440				8,989	04/11/2022
69915X-AG-1	PARL 2017-1A 2.668% 07/20/29	D	02/12/2020	Various		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				65,996	07/20/2029
714264-AA-6	PERNOD-RICAR 5 3/4% Due 4/7/2021 A07 5.750% 04/07/21	D	01/09/2020	MORGAN STANLEY		6,793,475	6,500,000	6,566,389	6,510,578		(269)		(269)		6,510,308		283,167	283,167	99,667	04/07/2021
714264-AA-6	PERNOD-RICAR 5 3/4% Due 4/7/2021 A07 5.750% 04/07/21	D	11/06/2020	Various		21,141,477	20,502,000	21,338,086	20,767,110		(148,838)		(148,838)		20,618,273		(116,273)	(116,273)	1,696,970	04/07/2021
714264-AD-0	PERNOD-RICAR 4.45% Due 1/15/2022 JJ15 4.450% 01/15/22	D	11/06/2020	Call 104.6980		7,747,652	7,400,000	7,381,204	7,395,437		1,848		1,848		7,397,286		2,714	2,714	778,486	01/15/2022
71429M-AA-3	PERRIGO FINANCE UNLIMITE 3 1/2% Due 3/15/2021 MS15 3.500% 03/15/21	D	07/04/2020	Call 101.8330		18,100,816	17,775,000	18,261,125	17,894,424		(53,544)		(53,544)		17,840,880		(65,880)	(65,880)	825,244	03/15/2021
75405T-AA-7	RAS LAFFAN LNG II 5.298% Due 9/30/2020 MS31 5.298% 09/30/20	D	09/30/2020	Redemption 100.0000		560,500	560,500	560,500	560,500						560,500				22,331	09/30/2020
80007R-AF-2	SANDS CHINA LTD BASIC 5.125% 08/08/25	D	12/04/2020	MARKET AXESS		885,288	800,000	790,920	792,035		1,174		1,174		793,208		92,080	92,080	54,667	08/08/2025
80105N-AG-0	SANOFI-SYN 4% Due 3/29/2021 MS29 4.000% 03/29/21	D	01/09/2020	Various		12,306,120	12,000,000	11,940,820	12,006,329		(168)		(168)		12,006,161		299,959	299,959	138,667	03/29/2021
822582-AY-8	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 4.550% 08/12/43	D	10/23/2020	Various		22,176,240	18,000,000	19,330,060	19,292,791		(27,472)		(27,472)		19,265,319		2,910,921	2,910,921	988,108	08/12/2043
822582-BG-6	SHELL INTERNATIONAL FIN BASIC 2.125% 05/11/20	D	05/11/2020	Maturity		4,100,000	4,100,000	4,055,392	4,088,334		11,666		11,666		4,100,000				43,563	05/11/2020
822582-BP-6	SHELL INTERNATIONAL FIN 2 1/4% Due 11/10/2020 MN10 2.250% 11/10/20	D	11/10/2020	Maturity		4,000,000	4,000,000	3,923,200	3,985,246		14,754		14,754		4,000,000				90,000	11/10/2020
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.4% Due 9/23/2021 MS23 2.400% 09/23/21	D	01/09/2020	MORGAN STANLEY		4,722,560	4,700,000	4,694,924	4,698,177		34		34		4,698,212		24,348	24,348	34,467	09/23/2021
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.4% Due 9/23/2021 MS23 2.400% 09/23/21	D	08/03/2020	Call 102.3510		3,734,788	3,649,000	3,645,059	3,647,585		476		476		3,648,061		939	939	161,201	09/23/2021
85771P-AF-9	STATOILHYDRO ASA- SPON ADR 3.15% Due 1/23/2022 JJ23 3.150% 01/23/22	D	09/10/2020	Various		6,787,990	6,600,000	6,588,780	6,597,386		104		104		6,597,490		190,501	190,501	108,719	01/23/2022
865622-BR-4	SUMITOMO MITSUI BANKING BASIC 2.450% 01/16/20	D	01/16/2020	Maturity		500,000	500,000	496,625	499,869		131		131		500,000				6,125	01/16/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC 2.632% 07/14/26	D	09/14/2020	J.P. MORGAN		867,440	800,000	726,896	735,653		6,195		6,195		741,849		125,591	125,591	24,682	07/14/2026
86562M-AX-8	SUMITOMO MITSUI FINL GRP BASIC 3.102% 01/17/23	D	07/23/2020	Various		53,798,670	52,000,000	50,788,510	51,101,712		89,475		89,475		51,191,187		2,607,483	2,607,483	1,273,543	01/17/2023
86562M-AY-6	SUMITOMO MITSUI FINL GRP BASIC 3.544% 01/17/28	D	09/14/2020	CREDIT SUISSE FIRST BOSTON		14,448,640	12,800,000	12,461,052	12,512,609		21,920		21,920		12,534,530		1,914,110	1,914,110	527,977	01/17/2028
86562M-BF-6	SUMITOMO MITSUI FINL GRP BASIC 3.936% 10/16/23	D	07/23/2020	JANE STREET		881,024	800,000	807,144	805,741		(816)		(816)		804,925		76,099	76,099	24,578	10/16/2023
87124V-AD-1	SYDNEY AIRPORT FINANCE 3.9% Due 3/22/2023 MS22 3.900% 03/22/23	D	12/01/2020	RBC CAPITAL MARKETS		5,201,595	4,900,000	4,935,089	4,912,338		(3,385)		(3,385)		4,908,953		292,642	292,642	228,789	03/22/2023
89152U-AD-4	TOTAL CAPITAL SA 4.45% Due 6/24/2020 JD24 4.450% 06/24/20	D	06/24/2020	Maturity		6,000,000	6,000,000	6,000,500	6,005,407		(5,407)		(5,407)		6,000,000				133,500	06/24/2020
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% Due 4/30/2020 A030 6.070% 04/30/20	C	04/22/2020	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429					04/30/2020
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% Due 4/30/2020 A030 6.070% 04/30/20	C	04/30/2020	Maturity															17,343	04/30/2020
89675*-AP-2	TRITON CONTAINER INTERNATIONAL 6.6% Due 4/30/2022 A030 6.600% 04/30/22	C	04/30/2020	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				46,200	04/30/2022
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 6.120% 04/30/20	C	04/22/2020	Redemption 100.0000		142,857	142,857	142,857	142,857						142,857				4,371	04/30/2020
89675*-AR-8	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 6.650% 04/30/22	C	04/30/2020	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				19,950	04/30/2022
92857W-BK-5	VODAFONE GRP BASIC 4.375% 05/30/28	D	07/16/2020	Various		6,594,687	5,700,000	5,949,223	5,937,472		(13,529)		(13,529)		5,923,943		670,744	670,744	142,698	05/30/2028
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	02/07/2020	CITICORP SECURITIES		12,573,200	10,000,000	9,951,270	9,951,884		77		77		9,951,961		2,621,239	2,621,239	103,542	05/30/2048
92927K-B*-2	WABCO HOLDINGS INC EURO SENIOR NOTES 0.840% 11/15/23		08/03/2020	Redemption 100.0000		16,466,800	16,466,800	15,670,200	15,698,200					(28,000)	16,466,800	796,600		796,600	144,384	11/15/2023
BS1017-17-4	ROADSTER FINANCE DAC ROADSTER FINANCE DAC 2.290% 10/18/32	B	04/01/2020	Tax Free Exchange			71,600													10/18/2032
D2736#-AH-2	FRITZ DRAXLMAIER 6.14% Due 10/1/2020 A01 6.140% 10/01/20	D	10/01/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				342,000	10/01/2020
F0933*-AA-4	BELLON S.A. 5.2% Due 2/15/2022 FA15 5.200% 02/15/22	D	10/27/2020	Redemption 100.0000		5,202,655	5,202,655	5,202,655	5,202,655						5,202,655				387,939	02/15/2022
F1000#-AA-6	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS 1.750% 09/05/34	B	12/31/2020	Redemption 100.0000		1,231,125	1,231,125	1,158,675	1,177,365					(18,690)	1,231,125	72,450		72,450	15,933	09/05/2034
F1068#-AD-9	BONDUELLE S.A. 5.04% Due 8/2/2022 FA2 5.040% 08/02/22	D	08/02/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				151,200	08/02/2022
F7908#-AA-8	ROQUETTE FRERES SA 4.18% Due 3/26/2024 MS26 4.180% 03/26/24	D	04/08/2020	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				104,500	03/26/2024
F8568#-AA-7	SONEPAR 4.78% Due 5/15/2024 MN15 4.780% 05/15/24	D	05/15/2020	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				119,500	05/15/2024
F9731#-AF-4	VICAT SA SENIOR NOTES 5.960% 12/01/20	D	12/01/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				894,000	12/01/2020
G0566*-AA-7	ARQIVA PP FINANCING PLC 4.42% Due 6/30/2025 JD30 4.420% 06/30/25	D	07/28/2020	Redemption 100.0000		14,880,000	14,880,000	14,880,000	14,880,000						14,880,000				1,728,228	06/30/2025
G0566*-AD-1	ARQIVA PP FINANCING PLC GUARANTEED SECURED FLOATING RA 3.547% 12/31/29	B	12/31/2020	Redemption 100.0000		6,981,521	6,981,521	6,469,866	7,013,166					(543,299)	6,981,521	511,654		511,654	373,850	12/31/2029
G2615*-AC-0	DCC TREASURY 2010 LIMITED 5.71% Due 3/24/2020 A01 5.710% 03/24/20	D	03/24/2020	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				329,277	03/24/2020
G2890*-AA-0	ED&F MAN TREASURY MANAGEMENT P GUARANTEED SENIOR NOTE 4.390% 05/26/21	D	09/15/2020	EXCHANGE		7,585,289	10,000,000	6,000,000	10,000,000			4,000,000	(4,000,000)		6,000,000		1,585,289	1,585,289	219,500	05/26/2021
G2890*-AB-8	ED&F MAN TREASURY MANAGEMENT P GUARANTEED SENIOR NOTE 4.790% 05/26/23	D	09/15/2020	EXCHANGE		4,152,229	5,000,000	3,000,000	5,000,000			2,000,000	(2,000,000)		3,000,000		1,152,229	1,152,229	119,750	05/26/2023
G2922#-AB-6	ED & F MAN TREASURY MANAGEMENT SENIOR NOTES 5.620% 07/29/24	D	09/15/2020	EXCHANGE		16,071,016	18,000,000	10,800,000	18,000,000			7,200,000	(7,200,000)		10,800,000		5,271,016	5,271,016	1,011,600	07/29/2024
G3430*-AB-3	ESSENTRA 5.91% Due 4/29/2020 A029 5.910% 04/29/20	D	04/29/2020	Maturity		35,000,000	35,000,000	36,014,635	35,165,685		(165,685)		(165,685)		35,000,000				1,034,250	04/29/2020
G4273*-AJ-4	HAMMERSON PLC SENIOR NOTES 3.200% 01/11/24	D	12/02/2020	Redemption 100.0000		6,240,000	6,240,000	6,240,000	6,240,000						6,240,000				274,172	01/11/2024

SCHEDULE D - PART 4

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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
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC 4.52% Due 5/11/2020 MN11 4.520% 05/11/20	D	05/11/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				113,000	05/11/2020
G4706#-AA-6	ICON INVESTMENTS FIVE UNLIMITE 3.64% Due 12/15/2020 JD15 3.640% 12/15/20	D	12/15/2020	Maturity		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				618,800	12/15/2020
G4939#-AF-6	IRISH FOOD PROCESSORS SENIOR UNSECURED NOTES 5.780% 12/23/20	D	12/23/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				578,000	12/23/2020
G5814#-AA-2	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A 5.580% 06/30/31		12/31/2020	Redemption 100.0000		258,633	258,633	258,633	258,633						258,633				9,122	06/30/2031
G5814#-AB-0	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B 5.580% 06/30/31		12/31/2020	Redemption 100.0000		258,633	258,633	258,633	258,633						258,633				9,122	06/30/2031
G6363#-AA-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR UNSECUR 4.170% 06/29/22	D	11/03/2020	Various		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				793,090	06/29/2022
G6363#-AB-3	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC SENIOR 4.530% 06/29/24	D	11/03/2020	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				93,101	06/29/2024
G6363#-AC-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.610% 02/22/23	D	11/03/2020	Tax Free Exchange		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				226,302	02/22/2023
G6363#-AD-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.840% 02/22/25	D	11/03/2020	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				197,103	02/22/2025
G6363#-AF-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.020% 02/22/28	D	11/03/2020	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				166,502	02/22/2028
G6363#-AH-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.830% 03/14/26	D	11/03/2020	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				269,222	03/14/2026
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD 2.770% 04/16/28	B	10/16/2020	Redemption 100.0000		888,020	888,020	913,360	927,990					(14,630)	888,020	(25,340)		(25,340)	18,338	04/16/2028
G7605#-AA-1	ROADSTER FINANCE DAC ROADSTER FINANCE DAC 2.290% 10/18/32	B	04/01/2020	No Broker		4,714,800	4,714,800	4,714,800	4,485,200					229,600	4,714,800				2,658	10/18/2032
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 3.230% 03/31/22	C	03/31/2020	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				12,920	03/31/2022
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 3.610% 03/31/25	C	04/01/2020	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				10,314	03/31/2025
G9400#-AA-4	MARI COUVA / MARI KOKAKO MARI COUVA LTD 5.350% 09/30/33		09/30/2020	Redemption 100.0000		644,512	644,512	644,512	644,512						644,512				13,073	09/30/2033
G9400#-AB-2	MARI COUVA / MARI KOKAKO MARI KOKAKO 5.350% 09/30/33		12/31/2020	Redemption 100.0000		812,901	812,901	812,901	812,901						812,901				22,082	09/30/2033
G9605#-AB-5	WHITBREAD GROUP PLC SERIES B SENIOR NOTES 5.230% 08/13/20	D	08/13/2020	Maturity		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				653,770	08/13/2020
H4777*-AA-3	SBM DEEP PANUKE S.A. SENIOR SECURED NOTES 3.500% 12/15/21	D	12/15/2020	Redemption 100.0000		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				83,096	12/15/2021
L8038*-AA-4	SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15 5.500% 09/15/27	D	12/15/2020	Redemption 100.0000		1,352,000	1,352,000	1,352,000	1,352,000						1,352,000				47,053	09/15/2027
L9082*-AE-9	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDING S.A. 4.890% 03/25/20	D	03/25/2020	Maturity		10,000,000	10,000,000	9,979,000	9,997,319		2,681		2,681		10,000,000				228,200	03/25/2020
N5224#-AH-3	LEKKERLAND FINANCE B.V. Lekkerland Finance B.V. 1.870% 08/16/27	B	02/07/2020	Redemption 100.0000		32,838,000	32,838,000	35,205,000	33,639,000					1,566,000	32,838,000	(2,367,000)		(2,367,000)	293,389	08/16/2027
N6777#-AG-4	OVERSEAS ASSISTANCE FINANC B.V SERIES G SENIOR UNSECURED NOTE 5.000% 03/30/24	D	09/30/2020	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				56,510	03/30/2024
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV SERIES B GUARANTEED SENIOR NOT 4.150% 12/07/20	D	12/07/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				415,000	12/07/2020
P0091#-AA-7	AERIS HOLDING COSTA RICA SA SENIOR SECURED NOTES 7.250% 11/15/25	D	11/15/2020	Redemption 100.0000		730,732	730,732	730,732	730,732						730,732				44,613	11/15/2025
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV 5.980% 12/20/44	D	12/20/2020	Redemption 100.0000		269,868	269,868	269,868	269,868						269,868				10,225	12/20/2044
P4368#-AA-5	FORTIS TCI LIMITED SENIOR NOTES 4.750% 12/18/29	D	12/18/2020	Redemption 100.0000		1,700,007	1,700,007	1,700,007	1,700,007						1,700,007				60,558	12/18/2029
P4950*-AA-3	GRAND BAHAMA POWER COMPANY LIM 6.96% Due 5/22/2020 MN22 6.960% 05/22/20	D	05/22/2020	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				765,500	05/22/2020
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES 6.090% 01/01/23	D	07/01/2020	Redemption 100.0000		4,802,844	4,802,844	4,782,008	4,791,036		11,808		11,808		4,802,844				220,467	01/01/2023

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
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO 4.090% 12/15/26	D	12/20/2020	Redemption 100.0000		3,190,751	3,190,751	3,190,751	3,190,751						3,190,751				109,332	12/15/2026
Q1629#-AB-3	BRISBANE AIRPORT CORPORATION P SERIES B SENIOR SECURED NTS 5.340% 07/14/23	D	10/08/2020	THE SEAPORT GROUP		3,196,410	3,000,000	3,000,000	3,000,000						3,000,000		196,410	196,410	197,580	07/14/2023
Q1798#-AB-8	BROADCAST AUSTRALIA FINANCE PT 4.35% Due 12/15/2020 JD15 4.350% 12/15/20	D	12/15/2020	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				870,000	12/15/2020
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES 3.400% 09/01/32	D	12/01/2020	Redemption 100.0000		820,405	820,405	820,405	820,405						820,405				19,069	09/01/2032
Q3079#-AA-6	DBCT FINANCE PTY LIMITED 5.23% Due 4/28/2020 AO28 5.230% 04/28/20	D	04/28/2020	Maturity		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				366,100	04/28/2020
Q3946*-AE-3	FOXTEL MGMT. PTY LTD. SENIOR SERIES E GTD 4.270% 07/25/22	D	01/31/2020	IMPERIAL CAPITAL		14,925,000	15,000,000	15,000,000	15,000,000						15,000,000		(75,000)	(75,000)	330,925	07/25/2022
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES 3.780% 06/27/27	D	12/27/2020	Redemption 100.0000		594,992	594,992	594,992	594,992						594,992				11,575	06/27/2027
Q6077#-AA-1	MIGHTY RIVER POWER LIMITED SERIES A SENIOR NOTES 4.250% 12/08/20	D	12/08/2020	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				935,000	12/08/2020
Q7397#-AP-9	PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES 6.250% 11/04/26	D	11/04/2020	Redemption 100.0000		1,111,111	1,111,111	1,111,111	1,111,111						1,111,111				69,444	11/04/2026
Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42	B	12/31/2020	Redemption 100.0000		1,130,166	1,130,166	1,113,615	1,135,943					(22,327)	1,130,166	16,550		16,550	28,972	03/31/2042
Q8806#-AA-5	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD 4.570% 06/12/26	D	10/08/2020	SEAPORT GROUP		16,058,550	15,000,000	15,000,000	15,000,000						15,000,000		1,058,550	1,058,550	563,633	06/12/2026
R1895#-AC-7	HAFSLUND E-CO AS E-CO ENERGI HOLDING AS 2.960% 07/27/27	B	02/19/2020	Tax Free Exchange		29,227,520	29,227,520	29,227,520	27,886,880					1,340,640	29,227,520				444,080	07/27/2027
TN1219-19-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37	D	01/02/2020	Tax Free Exchange		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				2,616	03/31/2037
TN1219-91-3	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 1.828% 03/31/37	D	01/02/2020	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				21,291	03/31/2037
TN1912-19-4	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37	D	01/02/2020	Tax Free Exchange		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				2,106	09/30/2037
TN1921-91-4	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 1.828% 09/30/37	D	01/02/2020	Tax Free Exchange		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				22,710	09/30/2037
W0805#-AE-8	ASSA ABLOY FINL SVC AB PUBL 5.41% Due 5/16/2020 MN16 5.410% 05/16/20	D	05/16/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				54,701	05/16/2020
X8976@-AC-9	TEOLLISUUDEN VOIMA OYS SENIOR NOTES 5.300% 08/26/20	D	08/26/2020	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,324,969	08/26/2020
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED NOTES 4.960% 11/15/23	D	12/31/2020	Redemption 100.0000		814,380	814,380	814,380	814,380						814,380				32,252	11/15/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,074,153,960	5,875,080,270	5,940,994,799	5,925,434,866		3,604,177	13,200,000	(9,595,823)	4,321,433	5,917,459,420	(2,701,049)	148,574,331	145,873,282	186,523,980	XXX
05567S-AA-0	BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15 6.613% 12/15/55		07/16/2020	J.P. MORGAN		544,470	500,000	542,110	536,874		(2,921)		(2,921)		533,953		10,517	10,517	33,524	12/15/2055
4899999. Subtotal - Bonds - Hybrid Securities						544,470	500,000	542,110	536,874		(2,921)		(2,921)		533,953		10,517	10,517	33,524	XXX
58940*-AA-9	MERCURY LAND PARTNERS 8% Due 9/4/2030 Mo-1 8.000% 09/04/30		12/01/2020	Redemption 100.0000		676,065	676,065	676,065	676,065						676,065				49,789	09/04/2030
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						676,065	676,065	676,065	676,065						676,065				49,789	XXX
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225 01/15/24		01/01/2020	CREDIT SUISSE FIRST BOSTON		11,664,620	11,664,620	11,664,620	11,664,620						11,664,620					01/15/2024
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		12/16/2020	Various		15,140,293	15,254,703	15,095,617	15,058,017		84,472		84,472		15,142,489		(2,195)	(2,195)	879,330	10/20/2022
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		12/31/2020	Various		159,735	159,735	157,734	157,322		2,413		2,413		159,735				5,846	10/20/2022
LX1528-16-0	STATION CASINOS STATION CASINOS TLB +250 06/08/23		02/07/2020	Redemption 100.0000		8,906,961	8,906,961	8,768,429	8,777,752		129,209		129,209		8,906,961				40,168	06/08/2023
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275 06/30/23		05/21/2020	Various		5,965,420	8,731,575	8,659,617	8,663,244		7,836		7,836		8,671,080		(2,705,660)	(2,705,660)	125,145	06/30/2023
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275 06/30/23		03/31/2020	Redemption 100.0000		46,568	46,568	46,185	46,204		364		364		46,568				522	06/30/2023

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
LX1531-80-0	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +400 08/23/23		11/30/2020	Various		12,545,000	12,545,000	12,419,550	12,363,120		181,880		181,880		12,545,000				616,831	08/23/2023
LX1538-16-9	WIRECO WORLDGROUP INC WIRECO 1ST LIEN TL +500 09/30/23		12/31/2020	Redemption 100.0000		66,825	66,825	67,033	66,337		487		487		66,825				2,092	09/30/2023
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		12/31/2020	Various		128,471	128,471	126,990	129,203		(732)		(732)		128,471				4,209	08/09/2023
LX1541-01-5	GULF FINANCE LLC GULF FINANCE LLC TLB +525 08/17/23		12/31/2020	Redemption 100.0000		47,816	47,816	47,420	47,163		654		654		47,816				2,023	08/17/2023
LX1549-92-7	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +300 10/05/23		10/02/2020	Redemption 100.0000		7,321,397	7,321,397	7,358,004	7,303,743		17,653		17,653		7,321,397				236,650	10/05/2023
LX1552-37-6	ELDORADO RESORTS ELDORADO RESORTS INC TLB +225 04/17/24		07/20/2020	Redemption 100.0000		2,606,480	2,606,480	2,502,221	2,511,819		94,661		94,661		2,606,480				51,691	04/17/2024
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		01/08/2020	Various		6,012,474	6,000,000	5,936,250	5,862,137		(402)		(402)		5,861,735		150,740	150,740		09/25/2024
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		12/31/2020	Various		132,238	132,238	130,082	127,752		4,486		4,486		132,238				5,368	09/25/2024
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		12/31/2020	Redemption 100.0000		143,249	143,249	120,032	120,903		22,346		22,346		143,249				3,653	02/06/2024
LX1577-14-2	RCN GRANDE RADIATE HOLDCO 1L TL+300 02/01/24		09/25/2020	Redemption 100.0000		20,070,504	20,070,504	19,982,069	19,893,622		176,882		176,882		20,070,504				612,301	02/01/2024
LX1579-24-7	NOVOLEX NOVOLEX 1ST LIEN TL +300 12/29/23		12/23/2020	Redemption 100.0000		375,172	375,172	371,771	371,144		4,028		4,028		375,172				17,671	12/29/2023
LX1580-94-8	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB1 +225 01/03/24		12/04/2020	Redemption 100.0000		779,114	779,114	780,088	777,530		1,583		1,583		779,114				20,993	01/03/2024
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GRP 1L TL+275 02/07/23		10/01/2020	Redemption 100.0000		14,626,987	14,626,987	14,480,947	14,469,301		157,686		157,686		14,626,987				369,887	02/07/2023
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250 02/03/24		04/01/2020	Redemption 100.0000		14,258,800	14,258,800	14,317,626	14,247,679		11,121		11,121		14,258,800				153,056	02/03/2024
LX1595-95-3	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE TLB +300 02/29/24		11/30/2020	Various		1,441,424	1,441,424	1,424,810	1,438,401		3,023		3,023		1,441,424				57,603	02/29/2024
LX1596-95-1	CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250 03/01/24		12/31/2020	Redemption 100.0000		1,071,656	1,071,656	1,066,959	1,066,161		5,495		5,495		1,071,656				28,831	03/01/2024
LX1597-34-8	GREENWAY MEDICAL TECH GREENWAY MED TECH 1L TL +375 02/15/24		12/11/2020	JEFFERIES & COMPANY INC.		5,282,550	5,805,000	5,814,675	5,770,387		17,570		17,570		5,787,957		(505,407)	(505,407)	225,726	02/15/2024
LX1597-34-8	GREENWAY MEDICAL TECH GREENWAY MED TECH 1L TL +375 02/15/24		09/30/2020	Redemption 100.0000		45,000	45,000	45,075	44,732		268		268		45,000				1,198	02/15/2024
LX1598-37-9	UNITY (CS&L)) UNITI GROUP(CS&L) TLB +500 10/24/22		02/05/2020	BANK OF AMERICA		2,532,573	2,542,106	2,495,636	2,495,439		1,192		1,192		2,496,631		35,942	35,942	14,884	10/24/2022
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +225 03/06/25		02/28/2020	Redemption 100.0000		135,161	135,161	135,161	135,161						135,161				792	03/06/2025
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275 02/02/22		01/01/2020	BANK OF AMERICA		102			72		(160)		(160)		(87)		190	190		02/02/2022
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275 02/02/22		01/01/2020	Redemption 0.0000					(72)		72		72							02/02/2022
LX1599-80-7	WORLDWIDE EXPRESS WORLDWIDE EXPRESS 1LTL +400 02/02/24		12/31/2020	Redemption 100.0000		115,797	115,797	115,405	114,698		1,099		1,099		115,797				2,675	02/02/2024
LX1606-14-9	ARCH COAL ARCH COAL TLB +275 03/07/24		12/31/2020	Redemption 100.0000		61,069	61,069	60,763	60,642		427		427		61,069				1,557	03/07/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		05/12/2020	DEUTSCHE BANK		902,203	983,328	936,620	937,536		3,170		3,170		940,705		(38,502)	(38,502)	14,092	03/15/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		06/18/2020	Various		904,481	904,481	903,508	897,672		6,810		6,810		904,481				15,403	03/15/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		06/24/2020	Various		10,317,883	10,364,778	10,362,664	10,294,343		23,540		23,540		10,317,883				207,916	03/15/2024
LX1612-04-8	BOYD GAMING BOYD GAMING TLB +225 09/15/23		10/15/2020	Redemption 100.0000		198,792	198,792	196,556	196,574		2,218		2,218		198,792				1,362	09/15/2023
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24		12/29/2020	Redemption 100.0000		671,908	671,908	647,652	649,639		22,269		22,269		671,908				23,307	04/06/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		12/31/2020	Redemption 100.0000		134,020	134,020	130,816	130,730		3,290		3,290		134,020				4,144	04/03/2024
LX1616-95-7	SUDDENLINK (ALTICE) CSC HOLDINGS TLB 2025 +225 07/15/25		10/15/2020	Redemption 100.0000		81,013	81,013	80,987	80,903		109		109		81,013				1,216	07/15/2025
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		12/31/2020	Redemption 100.0000		517,454	517,454	510,295	509,410		8,044		8,044		517,454				13,217	04/06/2024
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		12/31/2020	Various		6,727,439	6,727,439	6,487,209	6,494,710		232,729		232,729		6,727,439				171,991	10/25/2023
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425 04/27/24		12/31/2020	Redemption 100.0000		91,242	91,242	89,722	89,447		1,795		1,795		91,242				3,128	04/27/2024
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		11/30/2020	Redemption 100.0000		87,630	87,630	86,584	86,504		1,126		1,126		87,630				3,107	05/19/2023
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24		12/31/2020	Redemption 100.0000		167,081	167,081	165,461	164,874		2,207		2,207		167,081				6,222	06/22/2024
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		12/31/2020	Redemption 100.0000		142,914	142,914	140,621	140,534		2,380		2,380		142,914				5,452	06/16/2024
LX1654-14-9	PENN INTERNATIONAL & MANUF PENN ENGINEERING TLB +275 06/13/24		12/31/2020	Redemption 100.0000		317,241	317,241	316,845	314,868		2,373		2,373		317,241				10,068	06/13/2024
LX1669-37-8	DURAVANT DURAVANT 1ST LIEN TL +300 07/19/24		12/31/2020	Redemption 100.0000		20,000	20,000	19,947	19,828		172		172		20,000				572	07/19/2024
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		12/31/2020	Redemption 100.0000		104,000	104,000	103,680	103,208		792		792		104,000				2,884	09/15/2024
LX1679-89-8	USI INC USI INC TLB +300 05/16/24		12/31/2020	Redemption 100.0000		63,844	63,844	63,844	63,844						63,844				1,625	05/16/2024
LX1685-59-8	WILSHIRE GRAND WILSHIRE GRAND TLB +250 10/19/20		09/18/2020	Redemption 100.0000		5,000,000	5,000,000	4,937,500	4,970,935		29,065		29,065		5,000,000				120,614	10/19/2020
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		02/04/2020	Redemption 100.0000		4,818,709	4,818,709	4,752,452	4,753,181		65,528		65,528		4,818,709				62,075	10/04/2023
LX1686-39-8	AIR MEDICAL AIR MEDICAL TLB +425 03/14/25		12/31/2020	Redemption 100.0000		63,291	63,291	61,388	61,266		2,025		2,025		63,291				1,569	03/14/2025
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275 12/22/24		12/31/2020	Redemption 100.0000		75,000	75,000	74,813	74,369		631		631		75,000				1,723	12/22/2024
LX1687-99-0	RING CONTAINER TECH RING CONTAINER 1ST LIEN +275 10/31/24		12/31/2020	Redemption 100.0000		6,005	6,005	5,989	5,959		46		46		6,005				206	10/31/2024
LX1692-32-1	CHASSIX INC CHASSIX INC TLB +550 11/15/23		12/31/2020	Redemption 100.0000		50,000	50,000	49,000	48,741		1,259		1,259		50,000				2,266	11/15/2023
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350 11/02/24		10/30/2020	Redemption 100.0000		81,218	81,218	80,328	80,279		939		939		81,218				1,849	11/02/2024
LX1693-43-6	ACRISURE ACRISURE LLC TLB +425 11/22/23		02/13/2020	Redemption 100.0000		4,936,869	4,936,869	4,918,355	4,890,770		46,098		46,098		4,936,869				37,378	11/22/2023
LX1695-07-6	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +350 11/13/24		08/28/2020	Redemption 100.0000		2,808,169	2,808,169	2,796,273	2,789,853		18,316		18,316		2,808,169				81,460	11/13/2024
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350 12/01/24		12/31/2020	Redemption 100.0000		30,303	30,303	30,038	29,948		355		355		30,303				963	12/01/2024
LX1696-41-3	TORTOISE INVESTMENT TORTOISE 1ST LIEN TL +350 01/31/25		04/08/2020	UBS WARBURG CONVERTIBLES		5,359,387	6,864,453	6,830,131	6,796,967		275,183		275,183		7,072,150		(1,712,764)	(1,712,764)	83,729	01/31/2025
LX1696-41-3	TORTOISE INVESTMENT TORTOISE 1ST LIEN TL +350 01/31/25		03/31/2020	Redemption 100.0000		13,047	13,047	12,982	12,919		128		128		13,047				175	01/31/2025
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275 03/31/24		12/31/2020	Redemption 100.0000		3,413,777	3,413,777	3,368,824	3,369,637		44,141		44,141		3,413,777				133,368	03/31/2024
LX1700-87-6	VICI PROPERTIES VICI 1ST LIEN TL +175 12/15/24		01/24/2020	Redemption 100.0000		3,818,182	3,818,182	3,808,636	3,793,747		24,435		24,435		3,818,182				12,819	12/15/2024
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +200 01/15/25		01/29/2020	Redemption 100.0000		5,880,000	5,880,000	5,872,650	5,839,486		40,514		40,514		5,880,000				20,365	01/15/2025
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +250 02/28/25		06/12/2020	BARCLAYS		7,154,013	9,167,778	9,063,453	9,048,497		80,301		80,301		9,128,798		(1,974,785)	(1,974,785)	137,120	02/28/2025
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +250 02/28/25		06/30/2020	Redemption 100.0000		41,148	41,148	40,567	40,518		630		630		41,148				518	02/28/2025

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
LX1711-65-9	US LBM US LBM 1ST LIEN TL +375 08/20/22		12/18/2020	Redemption 100.0000		13,696,039	13,696,039	13,490,636	13,514,886		181,153		181,153		13,696,039				664,130	08/20/2022
LX1712-02-0	JANUS INTERNATIONAL JANUS INTL 1L +375 02/09/25		12/31/2020	Redemption 100.0000		106,009	106,009	105,150	104,811		1,198		1,198		106,009				3,294	02/09/2025
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		12/31/2020	Redemption 100.0000		140,479	140,479	139,144	138,667		1,813		1,813		140,479				2,974	08/14/2024
LX1713-34-1	ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +350 02/15/25		12/31/2020	Redemption 100.0000		40,000	40,000	39,950	39,840		160		160		40,000				1,016	02/15/2025
LX1714-03-4	TRANSDIGM TRANSDIGM TLG +250 08/22/24		02/06/2020	Tax Free Exchange		2,897,504	2,969,697	2,902,879	2,898,079		(575)		(575)		2,897,504				13,046	08/22/2024
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		12/23/2020	Redemption 100.0000		4,246,861	4,246,861	4,205,664	4,198,783		48,078		48,078		4,246,861				151,729	11/03/2023
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		06/30/2020	Redemption 100.0000		21,015	21,015	20,474	20,577		438		438		21,015				309	04/28/2022
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		10/02/2020	Tax Free Exchange		4,025,530	4,097,907	3,992,477	4,012,555		12,975		12,975		4,025,530				147,331	04/28/2022
LX1718-75-3	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275 05/31/25		10/16/2020	J.P. MORGAN		4,770,795	5,300,884	5,274,379	5,247,720		19,170		19,170		5,266,890		(496,095)	(496,095)	139,857	05/31/2025
LX1718-75-3	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275 05/31/25		12/31/2020	Redemption 100.0000		72,624	72,624	72,261	71,895		728		728		72,624				1,542	05/31/2025
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225 03/31/25		12/31/2020	Redemption 100.0000		50,540	50,540	49,928	49,918		622		622		50,540				1,001	03/31/2025
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		12/31/2020	Redemption 100.0000		80,000	80,000	79,600	79,014		986		986		80,000				2,231	05/04/2025
LX1720-16-3	CHG PPC PARENT LLC CHG PPC PARENT LLC 1L +275 03/31/25		12/31/2020	Redemption 100.0000		35,000	35,000	34,913	34,712		288		288		35,000				804	03/31/2025
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO NCI TLB +375 04/12/25		12/31/2020	Redemption 100.0000		150,680	150,680	149,771	148,949		1,731		1,731		150,680				4,479	04/12/2025
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275 04/30/25		12/31/2020	Redemption 100.0000		61,793	61,793	61,402	61,322		472		472		61,793				1,541	04/30/2025
LX1729-71-9	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL +275 03/31/25		12/31/2020	Redemption 100.0000		24,691	24,691	24,691	24,691						24,691				567	03/31/2025
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/24/25		12/31/2020	Redemption 100.0000		94,662	94,662	94,129	93,255		1,407		1,407		94,662				3,230	04/24/2025
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +275 04/19/25		12/31/2020	Redemption 100.0000		115,302	115,302	113,242	112,911		2,391		2,391		115,302				3,236	04/19/2025
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		02/07/2020	Redemption 100.0000		166,249	166,249	166,249	166,249						166,249				750	10/14/2024
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +300 05/17/25		10/30/2020	Redemption 100.0000		100,000	100,000	99,125	98,475		1,525		1,525		100,000				1,670	05/17/2025
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250 05/30/25		02/06/2020	Tax Free Exchange		7,230,251	7,415,152	7,269,804	7,236,157		(5,906)		(5,906)		7,230,251				32,576	05/30/2025
LX1734-57-8	TRANSDIGM TRANSDIGM TLF +250 06/09/23		02/06/2020	Tax Free Exchange		4,829,894	4,949,622	4,832,069	4,831,437		(1,543)		(1,543)		4,829,894				21,744	06/09/2023
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425 06/15/25		12/31/2020	Redemption 100.0000		120,000	120,000	118,800	118,000		2,000		2,000		120,000				4,164	06/15/2025
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600 09/28/24		12/31/2020	Redemption 100.0000		558,040	558,040	544,382	541,177		16,863		16,863		558,040				27,987	09/28/2024
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25		12/31/2020	Redemption 100.0000		1,055,568	1,055,568	1,047,651	1,044,326		11,242		11,242		1,055,568				26,125	06/01/2025
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		12/31/2020	Redemption 100.0000		625,042	625,042	618,594	612,889		12,153		12,153		625,042				24,245	05/31/2025
LX1739-43-7	VERTEX AEROSPACE VERTEX AEROSPACE TLB +450 06/29/25		12/31/2020	Redemption 100.0000		45,000	45,000	44,775	44,375		625		625		45,000				1,533	06/29/2025
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		12/31/2020	Redemption 100.0000		200,076	200,076	198,161	197,543		2,533		2,533		200,076				4,914	10/01/2025
LX1740-74-0	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 1L +375 06/21/25		01/22/2020	Tax Free Exchange		13,526,171	13,710,750	13,608,291	13,530,548		(4,377)		(4,377)		13,526,171				46,607	06/21/2025

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
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		12/31/2020	Redemption 100.0000		113,255	113,255	111,110	110,203		3,052		3,052		113,255				4,235	06/21/2025
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		10/14/2020	GOLDMAN SACHS		328,694	330,346	327,360	324,681		(422)		(422)		324,258		4,436	4,436	13,117	12/15/2024
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		09/25/2020	Redemption 100.0000		6,371,703	6,371,703	6,333,274	6,272,009		99,693		99,693		6,371,703				252,995	12/15/2024
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		09/25/2020	Tax Free Exchange		8,176,949	8,325,537	8,276,317	8,195,770		(18,821)		(18,821)		8,176,949				330,574	12/15/2024
LX1743-91-8	ASURION LLC ASURION TLB-7 +300 11/03/24		12/31/2020	Redemption 100.0000		30,000	30,000	29,850	29,713		287		287		30,000				737	11/03/2024
LX1752-46-3	Applovin Corp APPLOVIN CORP TLB +350 08/07/25		05/20/2020	BANK OF AMERICA		12,203,766	12,837,500	12,793,063	12,726,289		30,274		30,274		12,756,563		(552,797)	(552,797)	216,218	08/07/2025
LX1752-46-3	Applovin Corp APPLOVIN CORP TLB +350 08/07/25		03/31/2020	Redemption 100.0000		32,500	32,500	32,388	32,218		282		282		32,500				426	08/07/2025
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450 08/27/25		12/31/2020	Redemption 100.0000		60,028	60,028	60,265	59,650		378		378		60,028				1,949	08/27/2025
LX1756-32-4	US LUMBER US LUMBER TLB +575 09/25/25		09/30/2020	Redemption 100.0000		9,428,750	9,428,750	9,360,268	9,249,608		179,142		179,142		9,428,750				467,933	09/25/2025
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		12/31/2020	Redemption 100.0000		100,568	100,568	99,109	98,896		1,672		1,672		100,568				2,419	03/01/2026
LX1761-64-7	GOODRX GOODRX TLB +275 10/03/25		12/31/2020	Redemption 100.0000		70,000	70,000	69,037	68,889		1,111		1,111		70,000				1,608	10/03/2025
LX1763-36-1	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500 10/17/25		12/31/2020	Redemption 100.0000		94,000	94,000	93,185	92,321		1,679		1,679		94,000				4,736	10/17/2025
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		12/10/2020	JEFFERIES & COMPANY INC.		962,702	989,924	972,601	971,788		525		525		972,313		(9,612)	(9,612)	41,150	11/15/2025
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		09/30/2020	Redemption 100.0000		7,557	7,557	7,424	7,418		138		138		7,557				172	11/15/2025
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375 12/31/25		12/29/2020	BARCLAYS		8,180,350	8,851,118	8,837,571	8,785,510		6,002		6,002		8,791,512		(611,162)	(611,162)	330,340	12/31/2025
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375 12/31/25		12/31/2020	Redemption 100.0000		58,882	58,882	58,817	58,469		413		413		58,882				1,755	12/31/2025
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		07/15/2020	Redemption 100.0000		388,119	388,119	384,238	382,370		5,749		5,749		388,119				6,804	02/01/2026
LX1765-84-6	MEREDITH CORP MEREDITH CORP TLB +275 01/31/25		02/19/2020	Tax Free Exchange		7,657,691	7,679,444	7,665,707	7,658,041		(349)		(349)		7,657,691				47,899	01/31/2025
LX1766-78-6	CONCRETE PUMPING CONCRETE PUMPING 1LTL +600 12/06/25		10/30/2020	Redemption 100.0000		550,000	550,000	533,500	539,766		10,234		10,234		550,000				18,688	12/06/2025
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375 11/16/25		12/04/2020	Redemption 100.0000		3,707,329	3,707,329	3,661,025	3,630,333		76,996		76,996		3,707,329				91,638	11/16/2025
LX1771-16-6	SPRINT COMMUNICATIONS INC SPRINT COMM TLB FEB 2024 +300 02/02/24		04/01/2020	Redemption 100.0000		10,395,000	10,395,000	10,256,400	10,243,125		151,875		151,875		10,395,000				124,863	02/02/2024
LX1777-93-2	DURAVANT DURAVANT LLC 1L TL INCREM +425 07/19/24		03/03/2020	JEFFERIES & COMPANY INC.		4,912,875	4,950,000	4,865,850	4,852,601		(2,530)		(2,530)		4,850,071		62,804	62,804		07/19/2024
LX1781-65-2	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +400 04/06/26		02/12/2020	Tax Free Exchange		9,683,696	9,730,857	9,722,748	9,689,799		(6,103)		(6,103)		9,683,696				69,094	04/06/2026
LX1784-18-5	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L CDN BOR +400 04/06/26		02/12/2020	Tax Free Exchange		5,206,288	5,231,643	5,227,284	5,209,569		(3,281)		(3,281)		5,206,288				37,147	04/06/2026
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325 04/04/26		12/31/2020	Redemption 100.0000		82,500	82,500	81,675	81,369		1,131		1,131		82,500				2,157	04/04/2026
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350 04/30/26		12/31/2020	Redemption 100.0000		445,714	445,714	444,587	443,907		1,807		1,807		445,714				14,665	04/30/2026
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300 04/22/26		10/08/2020	BARCLAYS		2,699,467	4,380,474	4,323,857	4,311,028		10,163		10,163		4,321,190		(1,621,723)	(1,621,723)	155,642	04/22/2026
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300 04/22/26		12/31/2020	Redemption 100.0000		44,585	44,585	44,066	43,931		654		654		44,585				1,309	04/22/2026
LX1791-82-6	II-VI INC II-VI INC TLB +350 06/28/26		07/09/2020	Redemption 100.0000		3,990,000	3,990,000	3,950,100	3,943,561		46,439		46,439		3,990,000				96,257	06/28/2026

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
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500 05/28/26		12/31/2020	Redemption 100.0000		80,000	80,000	78,000	77,610		2,390		2,390		80,000				3,159	05/28/2026
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500 06/13/26		12/31/2020	Redemption 100.0000		130,000	130,000	127,400	126,801		3,199		3,199		130,000				4,862	06/13/2026
LX1807-63-0	ACCENTCARE ACCENTCARE PLUTO TLB +500 06/22/26		12/31/2020	Redemption 100.0000		80,000	80,000	79,200	78,800		1,200		1,200		80,000				3,877	06/22/2026
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450 06/28/26		12/31/2020	Redemption 100.0000		74,450	74,450	74,199	73,990		460		460		74,450				2,536	06/28/2026
LX1810-24-6	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +275 07/15/26		09/16/2020	BANK OF AMERICA		953,420	960,625	964,227	963,393		(1,259)		(1,259)		962,134		(8,713)	(8,713)	27,397	07/15/2026
LX1810-24-6	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +275 07/15/26		11/02/2020	Redemption 100.0000		1,137,409	1,137,409	1,132,066	1,130,567		6,841		6,841		1,137,409				30,490	07/15/2026
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +525 08/19/24		12/31/2020	Redemption 100.0000		243,317	243,317	242,244	241,491		1,826		1,826		243,317				10,448	08/19/2024
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		12/31/2020	Redemption 100.0000		80,009	80,009	79,621	79,404		605		605		80,009				2,980	09/19/2026
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		12/31/2020	Redemption 100.0000		46,500	46,500	46,324	46,234		266		266		46,500				2,022	10/12/2026
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900 11/06/25		01/01/2020	CREDIT SUISSE FIRST BOSTON		6,105,101	6,293,919	6,105,101	6,105,101						6,105,101					11/06/2025
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900 11/06/25		01/01/2020	CREDIT SUISSE FIRST BOSTON		442,399	456,081	442,399	442,399						442,399					11/06/2025
LX1832-05-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +425 05/23/25		10/30/2020	Redemption 100.0000		15,000	15,000	14,700	14,681		319		319		15,000				367	05/23/2025
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		12/31/2020	Redemption 100.0000		106,124	106,124	105,062	105,010		1,113		1,113		106,124				5,466	11/26/2026
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/14/25	A	12/30/2020	Redemption 100.0000		30,008	30,008	29,933	29,726		282		282		30,008				576	03/14/2025
LX1740-18-7	STARS GROUP HOLDINGS BV STARS GROUP TLB +350 07/10/25		12/31/2020	Redemption 100.0000		451,780	451,780	449,521	446,542		5,238		5,238		451,780				11,742	07/10/2025
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275 11/21/26	A	12/31/2020	Redemption 100.0000		1,677,320	1,677,320	1,673,127	1,672,493		4,827		4,827		1,677,320				60,901	11/21/2026
LX1593-75-0	ZIGGO ZIGGO TLE +250 04/15/25	C	01/24/2020	Redemption 100.0000		6,500,000	6,500,000	6,483,750	6,436,709		63,291		63,291		6,500,000				29,752	04/15/2025
LX1732-07-7	LAIRD LAIRD 1ST LIEN TL +450 07/02/25	D	04/14/2020	GOLDMAN SACHS		3,037,105	3,604,873	3,622,897	3,588,990		7,186		7,186		3,596,175		(559,070)	(559,070)	58,726	07/02/2025
LX1732-07-7	LAIRD LAIRD 1ST LIEN TL +450 07/02/25	D	03/31/2020	Redemption 100.0000		15,808	15,808	15,887	15,738		70		70		15,808				258	07/02/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						372,956,252	385,238,780	381,924,084	380,628,201		2,872,425		2,872,425		383,500,627		(10,544,373)	(10,544,373)	8,591,323	XXX
8399997. Total - Bonds - Part 4						8,478,127,177	8,702,930,816	8,038,652,914	8,033,470,372		8,329,733	13,200,000	(4,870,267)	4,321,433	8,030,220,483	(2,701,049)	439,786,484	437,085,435	220,137,325	XXX
8399998. Total - Bonds - Part 5						4,612,641,757	4,329,725,687	4,587,524,754			354,916	1,928,847	(1,573,931)		4,585,950,825		26,690,938	26,690,938	47,593,510	XXX
8399999. Total - Bonds						13,090,768,934	13,032,656,503	12,626,177,668	8,033,470,372		8,684,649	15,128,847	(6,444,198)	4,321,433	12,616,171,308	(2,701,049)	466,477,422	463,776,373	267,730,835	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,162.000	103,104		84,777	114,370	(29,593)			(29,593)		84,777		18,327	18,327	605	
00130H-10-5	AES CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,955.000	37,868		22,833	38,905	(16,071)			(16,071)		22,833		15,034	15,034	280	
00206R-10-2	AT&T INC FORMERLY SBC COMMUNICATIONS, I		02/25/2020	WALLACHBETH CAPITAL	21,514.000	803,315		743,454	840,767	(97,313)			(97,313)		743,454		59,861	59,861	11,187	
002824-10-0	ABBOTT LABORATORIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,205.000	422,220		280,920	452,106	(171,187)			(171,187)		280,920		141,301	141,301	1,874	
00287Y-10-9	ABBVIE INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,355.000	388,327		378,706	385,592	(6,886)			(6,886)		378,706		9,621	9,621	5,139	
003654-10-0	ABIOMED Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	126.000	20,007		53,763	21,494	32,269			32,269		53,763		(33,756)	(33,756)		
00507V-10-9	ACTIVISION BLIZZARD COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,262.000	134,586		131,163	134,408	(3,245)			(3,245)		131,163		3,423	3,423		
00724F-10-1	ADOBE SYSTEMS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,422.000	494,546		230,268	468,990	(238,722)			(238,722)		230,268		264,279	264,279		
00751Y-10-6	ADVANCED AUTO PARTS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	209.000	28,756		26,227	33,473	(7,247)			(7,247)		26,227		2,529	2,529	13	
007903-10-7	ADVANCED MICRO DEVICES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,279.000	155,946		59,482	150,375	(90,893)			(90,893)		59,482		96,463	96,463		
00846U-10-1	AGILENT TECHNOLOGIES INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	906.000	70,612		53,872	77,291	(23,418)			(23,418)		53,872		16,740	16,740	163	

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
009158-10-6	AIR PRODUCTS AND CHEMICALS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	649.000	152,823		102,848	152,509	(49,660)			(49,660)		102,848		49,975	49,975	753	
00971T-10-1	AKAMAI TECHNOLOGIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	478.000	44,797		30,583	41,290	(10,707)			(10,707)		30,583		14,215	14,215		
011659-10-9	ALASKA AIR GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	357.000	20,991		24,222	24,187	36			36		24,222		(3,231)	(3,231)	134	
012653-10-1	ALBEMARLE CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	312.000	26,775		33,682	22,788	10,893			10,893		33,682		(6,906)	(6,906)	112	
015271-10-9	ALEXANDRIA REAL EST EQUITIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	339.000	55,473		42,326	54,776	(12,450)			(12,450)		42,326		13,147	13,147	349	
015351-10-9	ALEXION PHARMACEUTICALS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	653.000	62,772		87,588	70,622	16,966			16,966		87,588		(24,817)	(24,817)		
016255-10-1	ALIGN TECHNOLOGY INC COMMON		02/25/2020	WALLACHBETH CAPITAL	212.000	48,674		46,888	59,156	(12,269)			(12,269)		46,888		1,786	1,786		
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	120.000	11,249		28,401	13,464	14,937			14,937		28,401		(17,153)	(17,153)	76	
018802-10-8	ALLIANT ENERGY CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	707.000	41,005		29,829	38,687	(8,858)			(8,858)		29,829		11,176	11,176	269	
020002-10-1	ALLSTATE CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	955.000	112,019		83,397	107,390	(23,993)			(23,993)		83,397		28,622	28,622	478	
02079K-10-7	ALPHABET INC-CL-C COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	881.000	1,223,189		809,945	1,177,915	(367,970)			(367,970)		809,945		413,244	413,244		
02079K-30-5	ALPHABET INC-CL-C COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	882.000	1,222,698		845,561	1,181,342	(335,781)			(335,781)		845,561		377,137	377,137		
02209S-10-3	ALTRIA GROUP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,501.000	233,677		338,396	274,555	63,841			63,841		338,396		(104,718)	(104,718)	4,621	
023135-10-6	AMAZON.COM INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,226.000	2,418,514		1,385,887	2,265,452	(879,565)			(879,565)		1,385,887		1,032,626	1,032,626		
023608-10-2	AMEREN CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	724.000	60,489		40,778	55,603	(14,825)			(14,825)		40,778		19,711	19,711		
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,154.000	26,668		51,588	33,097	18,491			18,491		51,588		(24,919)	(24,919)	115	
025537-10-1	AMERICAN ELECTRIC POWER CO INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,454.000	142,721		100,827	137,418	(36,591)			(36,591)		100,827		41,895	41,895	1,018	
025816-10-9	AMERICAN EXPRESS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,977.000	238,994		177,762	246,117	(68,355)			(68,355)		177,762		61,232	61,232	850	
026874-78-4	AIG COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,562.000	115,877		152,322	131,507	20,815			20,815		152,322		(36,446)	(36,446)		
03027X-10-0	AMERICAN TOWER CORP - CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,304.000	320,946		172,948	299,685	(126,737)			(126,737)		172,948		147,999	147,999	1,317	
030420-10-3	AMERICAN WATER WORKS CO INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	528.000	70,265		44,292	64,865	(20,573)			(20,573)		44,292		25,973	25,973	264	
03073E-10-5	AMERISOURCEBERGEN CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	446.000	41,441		40,822	37,919	2,903			2,903		40,822		619	619	187	
03076C-10-6	AMERIPRISE FINANCIAL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	374.000	58,425		53,517	62,301	(8,784)			(8,784)		53,517		4,908	4,908	363	
031100-10-0	AMETEK INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	673.000	61,740		45,022	67,125	(22,103)			(22,103)		45,022		16,717	16,717		
031162-10-0	AMGEN INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,756.000	369,402		295,120	423,319	(128,199)			(128,199)		295,120		74,282	74,282	2,810	
032095-10-1	AMPHENOL CORP. - CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	870.000	83,048		68,148	94,160	(26,012)			(26,012)		68,148		14,900	14,900	218	
032654-10-5	ANALOG DEVICES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,084.000	124,278		93,980	128,823	(34,842)			(34,842)		93,980		30,298	30,298		
036620-10-5	ANSYS INC COMMON		02/25/2020	WALLACHBETH CAPITAL	252.000	67,139		37,776	64,867	(27,091)			(27,091)		37,776		29,363	29,363		
036752-10-3	ANTHEM INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	749.000	200,271		151,416	226,220	(74,804)			(74,804)		151,416		48,855	48,855		
037411-10-5	APACHE CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,107.000	28,217		47,162	28,328	18,834			18,834		47,162		(18,945)	(18,945)	277	
03748R-75-4	APARTMENT INVT & MGMT CO - A APARTMENT INVT & MGMT CO		02/25/2020	WALLACHBETH CAPITAL	434.000	23,253		18,705	22,416	(3,711)			(3,711)		18,705		4,548	4,548	178	
037833-10-0	APPLE COMPUTER INC FORMERLY APPLE COMPUTER INC.		02/25/2020	WALLACHBETH CAPITAL	12,302.000	3,543,759		1,917,971	3,612,482	(1,694,511)			(1,694,511)		1,917,971		1,625,788	1,625,788	9,473	
038222-10-5	APPLIED MATERIALS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,720.000	160,068		121,646	166,029	(44,383)			(44,383)		121,646		38,422	38,422	571	
039483-10-2	ARCHER DANIELS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,639.000	66,247		69,531	75,968	(6,436)			(6,436)		69,531		(3,285)	(3,285)	590	
03965L-10-0	ALCOA INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,134.000	35,947		26,840	34,893	(8,053)			(8,053)		26,840		9,107	9,107	23	
040413-10-6	Arista Networks Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	159.000	32,750		43,146	32,341	10,805			10,805		43,146		(10,396)	(10,396)		
04621X-10-8	ASSURANT INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	177.000	23,691		16,259	23,201	(6,942)			(6,942)		16,259		7,432	7,432	112	
049560-10-5	ATMOS ENERGY CORP COMMON		02/25/2020	WALLACHBETH CAPITAL	345.000	39,236		35,278	38,592	(3,314)			(3,314)		35,278		3,958	3,958	198	
052769-10-6	AUTODESK INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	648.000	120,992		70,444	118,882	(48,438)			(48,438)		70,444		50,548	50,548		
053015-10-3	AUTOMATIC DATA PROCESSING COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,268.000	211,967		133,967	216,194	(82,227)			(82,227)		133,967		78,000	78,000	1,154	
053332-10-2	AUTOZONE INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	71.000	73,319		47,922	84,583	(36,661)			(36,661)		47,922		25,397	25,397		
053484-10-1	AVALON BAY COMMUNITIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	406.000	89,886		72,313	85,138	(12,825)			(12,825)		72,313		17,573	17,573	617	
053611-10-9	AVERY-DENNISON CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	248.000	30,134		23,110	32,443	(9,334)			(9,334)		23,110		7,024	7,024		
05722G-10-0	BAKER HUGHES COMPANY COMMON		02/25/2020	WALLACHBETH CAPITAL	1,913.000	35,600		63,180	49,030	14,150			14,150		63,180		(27,580)	(27,580)	344	
058498-10-6	BALL CORP. 5% DIVIDEND DISCOUNT		02/25/2020	WALLACHBETH CAPITAL	964.000	71,836		38,644	62,342	(23,698)			(23,698)		38,644		33,192	33,192		
060505-10-4	BANK OF AMERICA CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	23,844.000	740,817		603,160	839,786	(236,626)			(236,626)		603,160		137,657	137,657		
064058-10-0	BANK OF NEW YORK MELLON CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,472.000	102,783		124,624	124,416	208			208		124,624		(21,840)	(21,840)	766	
071813-10-9	BAXTER INTERNATIONAL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,503.000	130,728		93,009	125,681	(32,671)			(32,671)		93,009		37,719	37,719	329	
075887-10-9	BECTON DICKINSON & CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	796.000	195,350		178,324	216,488	(38,164)			(38,164)		178,324		17,026	17,026		
084423-10-2	WR Berkley Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	427.000	32,093		29,211	29,506	(295)			(295)		29,211		2,882	2,882		
084670-70-2	BERKSHIRE HATHAWAY-CAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,760.000	1,255,883		1,021,270	1,304,640	(283,370)			(283,370)		1,021,270		234,613	234,613		
086516-10-1	BEST BUY COMPANY INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	676.000	55,350		36,825	59,353	(22,528)			(22,528)		36,825		18,525	18,525	338	
09062X-10-3	BIOGEN IDEC INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	532.000	172,417		160,606	157,860	2,746			2,746		160,606		11,811	11,811		
09247X-10-1	BLACKROCK INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	344.000	174,057		151,790	172,929	(21,139)			(21,139)		151,790		22,267	22,267		
093671-10-5	BLOCK H & R INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	576.000	12,643		16,436	13,524	2,912			2,912		16,436		(3,793)	(3,793)	150	
097023-10-5	BOEING CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,574.000	478,690		385,335	512,746	(127,412)			(127,412)		385,335		93,355	93,355	3,235	

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
09857L-10-8	BOOKING HOLDINGS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	124.000	214,090		210,047	254,663	(44,615)			(44,615)		210,047		4,043	4,043		
099724-10-6	BORG-WARNER AUTOMOTIVE INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	604.000	18,579		29,381	26,202	3,180			3,180		29,381		(10,803)	(10,803)		
101121-10-1	BOSTON PROPERTIES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	421.000	57,566		51,985	58,039	(6,055)			(6,055)		51,985		5,582	5,582	413	
101137-10-7	BOSTON SCIENTIFIC CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,105.000	163,786		106,696	185,628	(78,932)			(78,932)		106,696		57,090	57,090		
110122-10-8	BRISTOL-MYERS SQUIBB CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	6,904.000	428,936		406,072	443,168	(37,096)			(37,096)		406,072		22,864	22,864	3,107	
11133T-10-3	BROADRIGE FINANCIAL SOLUTION COMMON		02/25/2020	WALLACHBETH CAPITAL	338.000	38,004		39,448	41,757	(2,309)			(2,309)		39,448		(1,444)	(1,444)	183	
11135F-10-1	BROADCOM INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,165.000	329,303		277,470	368,163	(90,694)			(90,694)		277,470		51,834	51,834		
115637-20-9	BROWN-FORMAN COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	532.000	35,228		27,616	35,963	(8,347)			(8,347)		27,616		7,612	7,612	93	
12503M-10-8	CBOE HOLDINGS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	326.000	39,800		35,204	39,120	(3,916)			(3,916)		35,204		4,597	4,597		
12504L-10-9	CB RICHARD ELLIS GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	984.000	57,022		40,842	60,309	(19,468)			(19,468)		40,842		16,180	16,180		
12514G-10-8	CDW Corp/DE COMMON		02/25/2020	WALLACHBETH CAPITAL	423.000	52,933		50,485	60,421	(9,936)			(9,936)		50,485		2,448	2,448	161	
125269-10-0	CF INDUSTRIES HOLDINGS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	643.000	24,196		27,461	30,697	(3,236)			(3,236)		27,461		(3,266)	(3,266)	193	
12541W-20-9	C H Robinson Worldwide Inc COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	392.000	28,161		31,246	30,654	591			591		31,246		(3,085)	(3,085)		
125523-10-0	CIGNA CORP COMMON		02/25/2020	WALLACHBETH CAPITAL	1,105.000	211,879		199,914	225,961	(26,047)			(26,047)		199,914		11,965	11,965		
125720-10-5	CHICAGO MERCANTILE EXCHANGE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,055.000	219,762		143,510	211,760	(68,250)			(68,250)		143,510		76,253	76,253	2,638	
125896-10-0	CMS ENERGY CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	835.000	55,802		37,576	52,471	(14,896)			(14,896)		37,576		18,226	18,226	340	
126408-10-3	CSX CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,291.000	173,104		110,806	165,777	(54,971)			(54,971)		110,806		62,298	62,298		
126650-10-0	CVS CAREMARK CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,831.000	246,404		306,060	284,605	21,455			21,455		306,060		(59,655)	(59,655)	1,916	
127097-10-3	CABOT OIL & GAS CORP CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,202.000	17,537		31,351	20,927	10,424			10,424		31,351		(13,814)	(13,814)	120	
127387-10-8	Cadence Design Systems Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	826.000	56,530		35,335	57,291	(21,956)			(21,956)		35,335		21,195	21,195		
134429-10-9	CAMPBELL SOUP CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	494.000	23,647		23,935	24,413	(479)			(479)		23,935		(288)	(288)	173	
14040H-10-5	CAPITAL ONE FINANCIAL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,376.000	127,649		119,333	141,604	(22,271)			(22,271)		119,333		8,316	8,316	550	
14149Y-10-8	CARDINAL HEALTH INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	868.000	48,112		58,225	43,903	14,322			14,322		58,225		(10,113)	(10,113)	418	
143130-10-2	CARMAX INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	485.000	45,240		31,613	42,520	(10,907)			(10,907)		31,613		13,626	13,626		
143658-30-0	CARNIVAL CORP - CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,179.000	42,243		71,249	59,929	11,320			11,320		71,249		(29,006)	(29,006)	590	
149123-10-1	CATERPILLAR INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,628.000	209,991		203,936	240,423	(36,487)			(36,487)		203,936		6,055	6,055	1,677	
150870-10-3	Celanese Corp CELANESE CORP		02/25/2020	WALLACHBETH CAPITAL	356.000	34,816		36,084	43,831	(7,747)			(7,747)		36,084		(1,268)	(1,268)	221	
15135B-10-1	CENTENE CORP COMMON STOCK		02/25/2020	Various	1,218.000	68,136		58,916	76,576	(17,659)			(17,659)		58,916		9,220	9,220		
15189T-10-7	CENTERPOINT ENERGY INC (FORMERLY HOUSTON IND)		02/25/2020	WALLACHBETH CAPITAL	1,479.000	36,205		38,277	40,332	(2,055)			(2,055)		38,277		(2,072)	(2,072)	429	
156700-10-6	CENTURYLINK INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,889.000	36,256		47,687	38,164	9,523			9,523		47,687		(11,430)	(11,430)		
156782-10-4	CERNER CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	932.000	67,475		59,671	68,399	(8,729)			(8,729)		59,671		7,805	7,805	168	
16119P-10-8	CHARTER COMMUNICATIONS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	462.000	239,301		143,630	224,107	(80,477)			(80,477)		143,630		95,672	95,672		
166764-10-0	CHEVRON CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,568.000	560,685		614,747	671,000	(56,253)			(56,253)		614,747		(54,062)	(54,062)	7,183	
169656-10-5	CHIPOTLE MEXICAN GRILL - CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	74.000	63,343		35,262	61,946	(26,684)			(26,684)		35,262		28,081	28,081		
171340-10-2	CHURCH & DWIGHT CO., INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	717.000	53,595		33,736	50,434	(16,698)			(16,698)		33,736		19,859	19,859	172	
171798-10-1	CIMAREX ENERGY CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	299.000	10,839		32,249	15,695	16,554			16,554		32,249		(21,410)	(21,410)	60	
172062-10-1	CINCINNATI FINANCIAL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	444.000	46,490		30,834	46,687	(15,852)			(15,852)		30,834		15,656	15,656	249	
17275R-10-2	CISCO SYSTEMS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	12,494.000	533,857		440,522	599,212	(158,690)			(158,690)		440,522		93,335	93,335	4,373	
172908-10-5	CINTAS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	243.000	68,007		33,105	65,386	(32,281)			(32,281)		33,105		34,901	34,901		
172967-42-4	CITIGROUP INC (TRAVELERS/CITICORP MERGE)		02/25/2020	WALLACHBETH CAPITAL	6,430.000	446,361		426,927	513,693	(86,766)			(86,766)		426,927		19,434	19,434	3,279	
174610-10-5	CITIZENS FINANCIAL GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,281.000	44,104		43,256	52,021	(8,766)			(8,766)		43,256		848	848	500	
177376-10-0	CITRIX SYSTEMS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	363.000	39,435		28,386	40,257	(11,871)			(11,871)		28,386		11,049	11,049		
189054-10-9	CLOROX COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	372.000	62,435		47,470	57,117	(9,646)			(9,646)		47,470		14,965	14,965	394	
191216-10-0	COCA-COLA CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	11,356.000	656,476		500,050	628,555	(128,505)			(128,505)		500,050		156,426	156,426		
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,617.000	104,246		115,956	100,286	15,670			15,670		115,956		(11,710)	(11,710)	356	
194162-10-3	COLGATE PALMOLIVE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,524.000	186,242		174,635	173,752	883			883		174,635		11,607	11,607	1,085	
20030N-10-1	COMCAST CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	13,370.000	577,036		463,535	601,249	(137,714)			(137,714)		463,535		113,501	113,501	2,808	
200340-10-7	COMERICA INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	425.000	24,131		32,411	30,494	1,917			1,917		32,411		(8,280)	(8,280)	285	
205887-10-2	CONAGRA FOODS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,433.000	40,653		48,445	49,066	(621)			(621)		48,445		(7,791)	(7,791)	305	
20605P-10-1	CONCHO RESOURCES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	592.000	42,108		82,172	51,841	30,330			30,330		82,172		(40,064)	(40,064)		
20825C-10-4	PHILLIPS PETROLEUM COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,232.000	173,942		170,409	210,177	(39,768)			(39,768)		170,409		3,533	3,533	1,357	
209115-10-4	CONSOLIDATED EDISON INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	979.000	86,385		78,315	88,570	(10,255)			(10,255)		78,315		8,070	8,070	749	
21036P-10-8	CONSTELLATION BRANDS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	493.000	96,271		96,724	93,547	3,177			3,177		96,724		(453)	(453)	370	
216648-40-2	THE COOPER COS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	146.000	49,119		32,410	46,908	(14,498)			(14,498)		32,410		16,709	16,709	4	
217204-10-6	Copart Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	602.000	53,535		31,699	54,746	(23,047)			(23,047)		31,699		21,836	21,836		
219350-10-5	CORNING, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,266.000	58,258		60,498	65,963	(5,465)			(5,465)		60,498		(2,241)	(2,241)		
22052L-10-4	Corteva Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	2,204.000	62,526		81,609	65,150	16,458			16,458		81,609		(19,082)	(19,082)		

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
22160K-10-5	COSTCO WHOLESALE CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,301.000	396,614		228,475	382,390	(153,915)			(153,915)		228,475		168,139	168,139	846	
222070-20-3	COTY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	870.000	9,083		15,097	9,788	5,310			5,310		15,097		(6,015)	(6,015)	109	
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A CROWDSTRIKE HOLDINGS INC - A		01/01/2020	Various	0.000	2,372											2,372	2,372		
22822V-10-1	CROWN CASTLE INTL CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,224.000	199,520		127,031	173,992	(46,961)			(46,961)		127,031		72,489	72,489		
231021-10-6	CUMMINS ENGINE CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	452.000	72,770		70,557	80,890	(10,333)			(10,333)		70,557		2,214	2,214	593	
23331A-10-9	DR HORTON COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	985.000	57,208		41,345	51,959	(10,614)			(10,614)		41,345		15,863	15,863	172	
233331-10-7	DTE ENERGY COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	565.000	72,381		58,760	73,377	(14,616)			(14,616)		58,760		13,620	13,620	540	
23355L-10-6	DXC TECHNOLOGY COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	754.000	19,732		56,719	28,343	28,376			28,376		56,719		(36,988)	(36,988)	158	
235851-10-2	DANAHER CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,882.000	285,380		172,599	288,849	(116,250)			(116,250)		172,599		112,781	112,781	320	
237194-10-5	DARDEN RESTAURANTS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	359.000	40,114		30,086	39,135	(9,048)			(9,048)		30,086		10,028	10,028	316	
23918K-10-8	DAVITA INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	265.000	21,475		16,095	19,883	(3,788)			(3,788)		16,095		5,380	5,380		
244199-10-5	DEERE & CO. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	921.000	153,472		116,096	159,572	(43,476)			(43,476)		116,096		37,376	37,376	700	
247361-70-2	DELTA AIR LINES INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,694.000	86,189		84,331	99,065	(14,734)			(14,734)		84,331		1,858	1,858	682	
24906P-10-9	DENTSPLY SIRONA INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	657.000	33,828		40,533	37,180	3,353			3,353		40,533		(6,705)	(6,705)	66	
25179M-10-3	DEVON ENERGY CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,140.000	20,257		44,326	29,606	14,720			14,720		44,326		(24,069)	(24,069)		
25278X-10-9	DIAMONDBACK ENERGY INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	477.000	32,030		48,912	44,294	4,618			4,618		48,912		(16,882)	(16,882)		
253868-10-3	DIGITAL REALTY TRUST, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	614.000	81,986		69,628	73,520	(3,892)			(3,892)		69,628		12,358	12,358	654	
254687-10-6	DISNEY WALT PRODUCTIONS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,308.000	680,364		571,167	767,696	(196,529)			(196,529)		571,167		109,198	109,198	4,639	
254709-10-8	DISCOVER FINANCIAL SERVICES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	924.000	64,198		59,477	78,374	(18,897)			(18,897)		59,477		4,721	4,721	407	
25470F-10-4	DISCOVERY COMMUNICATIONS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	460.000	12,608		10,496	15,060	(4,564)			(4,564)		10,496		2,112	2,112		
25470F-30-2	DISCOVERY COMMUNICATIONS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	988.000	25,974		23,194	30,124	(6,930)			(6,930)		23,194		2,780	2,780		
25470M-10-9	DISH NETWORK CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	750.000	28,207		36,733	26,603	10,131			10,131		36,733		(8,526)	(8,526)		
256677-10-5	DOLLAR GENERAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	752.000	121,438		65,280	117,297	(52,017)			(52,017)		65,280		56,157	56,157	241	
256746-10-8	DOLLAR TREE INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	692.000	61,351		62,783	65,083	(2,300)			(2,300)		62,783		(1,432)	(1,432)		
25746U-10-9	DOMINION RESOURCES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,424.000	212,774		182,354	200,756	(18,402)			(18,402)		182,354		30,420	30,420		
260003-10-8	DOVER CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	423.000	46,550		29,536	48,755	(19,219)			(19,219)		29,536		17,014	17,014		
260557-10-3	Dow Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	2,180.000	95,787		134,063	119,311	14,751			14,751		134,063		(38,276)	(38,276)		
264411-50-5	Duke Realty Corp REIT		02/25/2020	WALLACHBETH CAPITAL	1,082.000	39,514		30,904	37,513	(6,609)			(6,609)		30,904		8,609	8,609	254	
26441C-20-4	DUKE POWER COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,147.000	213,107		176,961	195,828	(18,867)			(18,867)		176,961		36,146	36,146	2,029	
26614N-10-2	DUPONT DE NEMOURS INC DUPONT DE NEMOURS INC		02/25/2020	WALLACHBETH CAPITAL	2,182.000	103,555		194,118	140,084	54,034			54,034		194,118		(90,563)	(90,563)		
26875P-10-1	EOG RESOURCES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,713.000	114,734		171,018	143,481	27,537			27,537		171,018		(56,284)	(56,284)	492	
269246-40-1	E Trade Group Inc COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	666.000	32,307		29,306	30,216	(910)			(910)		29,306		3,001	3,001	93	
277432-10-0	EASTMAN CHEMICAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	400.000	26,623		34,943	31,704	3,239			3,239		34,943		(8,320)	(8,320)	264	
278642-10-3	EBAY INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,253.000	82,120		77,670	81,356	(3,685)			(3,685)		77,670		4,450	4,450		
278865-10-0	ECOLAB INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	739.000	143,932		96,057	142,620	(46,563)			(46,563)		96,057		47,875	47,875	347	
281020-10-7	EDISON INTERNATIONAL, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,056.000	79,272		74,115	79,633	(5,518)			(5,518)		74,115		5,157	5,157	673	
28176E-10-8	EDWARDS LIFESCIENCES SP - WI COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	614.000	137,570		65,545	143,240	(77,695)			(77,695)		65,545		72,025	72,025		
285512-10-9	ELECTRONIC ARTS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	860.000	90,616		85,665	92,459	(6,794)			(6,794)		85,665		4,951	4,951		
291011-10-4	EMERSON ELECTRIC CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,800.000	119,859		107,285	137,268	(29,983)			(29,983)		107,285		12,574	12,574	900	
29364G-10-3	ENTERGY CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	581.000	73,373		47,590	69,604	(22,014)			(22,014)		47,590		25,783	25,783	540	
294429-10-5	EQUIFAX INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	356.000	54,175		39,598	49,883	(10,285)			(10,285)		39,598		14,577	14,577		
29444U-70-0	EQUINIX INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	248.000	156,725		104,988	144,758	(39,769)			(39,769)		104,988		51,737	51,737	660	
29476L-10-7	EQUITY RESIDENTIAL PROP TRUST COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,028.000	85,836		69,733	83,186	(13,453)			(13,453)		69,733		16,103	16,103	583	
297178-10-5	ESSEX PROPERTY TRUST INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	192.000	61,035		46,539	57,765	(11,227)			(11,227)		46,539		14,497	14,497	374	
30034W-10-6	Evergy Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	672.000	47,099		36,625	43,740	(7,115)			(7,115)		36,625		10,474	10,474		
30040W-10-8	NORTHEAST UTILITIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	947.000	88,419		56,831	80,561	(23,730)			(23,730)		56,831		31,588	31,588		
30161N-10-1	PECO ENERGY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,863.000	136,333		109,200	130,524	(21,324)			(21,324)		109,200		27,133	27,133	1,095	
30212P-30-3	EXPEDIA INC CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	409.000	44,539		50,680	44,229	6,451			6,451		50,680		(6,141)	(6,141)		
302130-10-9	EXPEDITORS INTL WASH INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	501.000	36,237		29,322	39,088	(9,766)			(9,766)		29,322		6,915	6,915		
30225T-10-2	EXTRA SPACE STORAGE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	376.000	40,227		32,903	39,713	(6,810)			(6,810)		32,903		7,324	7,324		
30231G-10-2	EXXON MOBIL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	12,461.000	675,247		998,306	869,529	128,777			128,777		998,306		(323,059)	(323,059)	10,841	
302445-10-1	FLIR SYSTEMS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	391.000	21,145		17,554	20,359	(2,806)			(2,806)		17,554		3,591	3,591		
302491-30-3	FMC CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	381.000	37,234		25,227	38,031	(12,804)			(12,804)		25,227		12,007	12,007	168	
30303M-10-2	FACEBOOK INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	7,087.000	1,394,407		1,108,800	1,454,607	(345,806)			(345,806)		1,108,800		285,607	285,607		
311900-10-4	FASTENAL COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,689.000	61,056		40,276	62,409	(22,133)			(22,133)		40,276		20,780	20,780	422	
313747-20-6	FEDERAL REALTY INVEST TRUST COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	205.000	25,469		27,156	26,390	766			766		27,156		(1,687)	(1,687)	215	
31428X-10-6	FEDEX CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	706.000	102,784		147,105	106,754	40,351			40,351		147,105		(44,321)	(44,321)	454	

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
315616-10-2	F5 NETWORKS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	179.000	22,693		23,405	24,997	(1,592)			(1,592)		23,405		(712)	(712)		
31620M-10-6	FIDELITY NATIONAL INFO SVCS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,810.000	261,811		198,077	251,753	(53,676)			(53,676)		198,077		63,734	63,734		
316773-10-0	FIFTH THIRD BANCORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,091.000	56,581		57,045	64,277	(7,232)			(7,232)		57,045		(464)	(464)	502	
33616C-10-0	First Republic Bank/CA FIRST REPUBLIC BANK/CA		02/25/2020	WALLACHBETH CAPITAL	492.000	54,099		51,694	57,785	(6,092)			(6,092)		51,694		2,406	2,406	93	
337738-10-8	FISERV, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,682.000	190,465		124,876	194,490	(69,614)			(69,614)		124,876		65,590	65,590		
337932-10-7	FIRSTENERGY CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,591.000	77,766		55,729	77,323	(21,593)			(21,593)		55,729		22,037	22,037	620	
339041-10-5	FleetCor Technologies Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	255.000	73,533		55,708	73,369	(17,661)			(17,661)		55,708		17,825	17,825		
34354P-10-5	FLOWSERVE CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	381.000	15,899		16,441	18,962	(2,522)			(2,522)		16,441		(542)	(542)	72	
345370-86-0	FORD MOTOR COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	11,469.000	82,804		141,167	106,662	34,505			34,505		141,167		(58,362)	(58,362)	1,720	
34959E-10-9	FORTINET INC COMMON		02/25/2020	WALLACHBETH CAPITAL	418.000	43,906		30,079	44,626	(14,547)			(14,547)		30,079		13,827	13,827		
34959J-10-8	FORTIVE CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	870.000	61,134		55,321	66,459	(11,138)			(11,138)		55,321		5,813	5,813		
34964C-10-6	FORTUNE BRANDS HOME & SECURITY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	403.000	27,041		24,955	26,332	(1,377)			(1,377)		24,955		2,085	2,085		
35137L-10-5	FOX CORP FOX CORP		02/25/2020	WALLACHBETH CAPITAL	1,044.000	34,660		44,571	38,701	5,870			5,870		44,571		(9,911)	(9,911)		
35137L-20-4	FOX CORP FOX CORP		02/25/2020	WALLACHBETH CAPITAL	473.000	15,524		19,657	17,217	2,440			2,440		19,657		(4,134)	(4,134)		
354613-10-1	FRANKLIN RESOURCES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	826.000	19,468		33,023	21,459	11,563			11,563		33,023		(13,554)	(13,554)	223	
35671D-85-7	FREEPORT-MCMORAN COPPER COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,273.000	45,806		58,079	56,062	2,017			2,017		58,079		(12,274)	(12,274)	214	
363576-10-9	GALLAGHER (ARTHUR J.) & CO. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	549.000	57,018		34,518	52,281	(17,763)			(17,763)		34,518		22,500	22,500		
364760-10-8	GAP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	626.000	9,615		18,871	11,068	7,803			7,803		18,871		(9,256)	(9,256)	152	
366651-10-7	GARTNER INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	262.000	36,965		31,625	40,374	(8,749)			(8,749)		31,625		5,340	5,340		
369550-10-8	GENERAL DYNAMICS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	685.000	119,126		129,920	120,800	9,120			9,120		129,920		(10,794)	(10,794)	699	
369604-10-3	GENERAL ELECTRIC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	25,721.000	290,898		478,922	287,046	191,875			191,875		478,922		(188,024)	(188,024)	255	
370334-10-4	GENERAL MILLS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,780.000	93,484		94,908	95,337	(429)			(429)		94,908		(1,425)	(1,425)	872	
37045V-10-0	GENERAL MOTORS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,703.000	117,531		141,115	135,530	5,585			5,585		141,115		(23,584)	(23,584)		
372460-10-5	GENUINE PARTS CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	425.000	39,112		37,548	45,148	(7,599)			(7,599)		37,548		1,563	1,563	324	
375558-10-3	GILEAD SCIENCES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,726.000	261,150		308,193	242,115	66,077			66,077		308,193		(47,043)	(47,043)		
37940X-10-2	GLOBAL PAYMENTS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	885.000	169,199		114,790	161,566	(46,775)			(46,775)		114,790		54,409	54,409		
37959E-10-2	GLOBE LIFE INC GLOBE LIFE INC		02/25/2020	WALLACHBETH CAPITAL	292.000	30,096		22,557	30,733	(8,176)			(8,176)		22,557		7,539	7,539	50	
38141G-10-4	GOLDMAN SACHS GROUP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	939.000	204,322		211,406	215,904	(4,499)			(4,499)		211,406		(7,084)	(7,084)		
384802-10-4	GRAINGER WW INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	127.000	36,166		28,619	42,992	(14,373)			(14,373)		28,619		7,547	7,547	183	
40412C-10-1	HCA-THE HEALTHCARE CO. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	775.000	103,065		64,315	114,553	(50,238)			(50,238)		64,315		38,750	38,750		
40434L-10-5	HEWLETT PACKARD INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,364.000	101,854		82,465	89,680	(7,215)			(7,215)		82,465		19,388	19,388	764	
406216-10-1	HALLIBURTON CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,585.000	49,114		112,579	63,255	49,324			49,324		112,579		(63,465)	(63,465)		
410345-10-2	HANES BRANDS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,065.000	14,281		23,735	15,815	7,920			7,920		23,735		(9,454)	(9,454)	160	
412822-10-8	HARLEY DAVIDSON COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	461.000	15,097		23,044	17,145	5,900			5,900		23,044		(7,947)	(7,947)		
416515-10-4	HARTFORD FINANCIAL SERVICES GR COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,061.000	58,630		55,530	64,477	(8,946)			(8,946)		55,530		3,099	3,099	316	
418056-10-7	HASBRO INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	374.000	31,041		33,743	39,498	(5,755)			(5,755)		33,743		(2,702)	(2,702)	254	
42250P-10-3	HEALTHPEAK PROPERTIES INC HEALTHPEAK PROPERTIES INC		02/25/2020	WALLACHBETH CAPITAL	1,457.000	51,941		41,673	50,223	(8,550)			(8,550)		41,673		10,268	10,268	539	
423452-10-1	HELMERICH AND PAYNE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	322.000	12,773		19,189	14,628	4,561			4,561		19,189		(6,416)	(6,416)	229	
426281-10-1	Jack Henry & Associates Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	224.000	36,677		29,993	32,630	(2,637)			(2,637)		29,993		6,684	6,684		
427866-10-8	HERSHEY FOODS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	435.000	68,428		46,094	63,936	(17,843)			(17,843)		46,094		22,335	22,335	336	
42809H-10-7	HESS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	757.000	43,436		37,682	50,575	(12,893)			(12,893)		37,682		5,753	5,753		
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,812.000	50,775		49,724	60,458	(10,734)			(10,734)		49,724		1,051	1,051	457	
43300A-20-3	HILTON WORLDWIDE HOLDINGS COMMON		02/25/2020	WALLACHBETH CAPITAL	832.000	82,258		63,374	92,277	(28,904)			(28,904)		63,374		18,884	18,884		
436106-10-8	HollyFrontier Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	444.000	16,925		31,613	22,515	9,098			9,098		31,613		(14,688)	(14,688)	155	
436440-10-1	HOLOGIC INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	789.000	38,944		31,983	41,194	(9,210)			(9,210)		31,983		6,961	6,961		
437076-10-2	HOME DEPOT INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,207.000	761,229		512,182	700,345	(188,162)			(188,162)		512,182		249,046	249,046		
438516-10-6	HONEYWELL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,106.000	353,358		4,159	372,762	(368,603)			(368,603)		4,159		349,198	349,198		
440452-10-0	HORMEL FOODS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	812.000	36,304		27,907	36,629	(8,723)			(8,723)		27,907		8,397	8,397	189	
44107P-10-4	HOST MARRIOT CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,113.000	32,497		40,758	39,196	1,562			1,562		40,758		(8,261)	(8,261)	528	
444859-10-2	HUMANA INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	391.000	129,813		91,178	143,309	(52,132)			(52,132)		91,178		38,636	38,636	215	
445658-10-7	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	253.000	25,618		25,045	29,545	(4,501)			(4,501)		25,045		573	573	68	
446150-10-4	HUNTINGTON BANCSHARES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,038.000	38,946		39,953	45,813	(5,860)			(5,860)		39,953		(1,007)	(1,007)	456	
446413-10-6	HUNTINGTON INGALLS INDUS COMMON		02/25/2020	WALLACHBETH CAPITAL	125.000	27,852		29,019	31,360	(2,341)			(2,341)		29,019		(1,167)	(1,167)		
44980X-10-9	IPG Photonics Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	104.000	13,212		22,049	15,072	6,977			6,977		22,049		(8,837)	(8,837)		
45167R-10-4	IDEX Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	221.000	35,985		36,158	38,012	(1,854)			(1,854)		36,158		(173)	(173)	111	
45168D-10-4	IDEXX LABORATORIES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	251.000	64,430		38,964	65,544	(26,580)			(26,580)		38,964		25,466	25,466		

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
452308-10-9	ILLINOIS TOOL WORKS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	862.000	153,071		115,917	154,841	(38,924)			(38,924)		115,917		37,153	37,153	922	
452327-10-9	ILLUMINA INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	430.000	116,072		91,918	142,648	(50,730)			(50,730)		91,918		24,153	24,153		
45337C-10-2	INCYTE PHARMACEUTICALS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	526.000	40,664		55,547	45,930	9,617			9,617		55,547		(14,883)	(14,883)		
458140-10-0	INTEL CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	12,812.000	765,116		537,116	766,798	(229,682)			(229,682)		537,116		228,000	228,000	4,228	
45866F-10-4	INTERCONTINENTALEXCHANGE INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,639.000	150,719		102,295	151,689	(49,395)			(49,395)		102,295		48,424	48,424		
459200-10-1	INTL BUSINESS MACH COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,608.000	369,545		390,213	349,576	40,637			40,637		390,213		(20,667)	(20,667)	4,225	
459506-10-1	INTL FLAVORS & FRAGRANCES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	312.000	38,665		42,565	40,254	2,310			2,310		42,565		(3,899)	(3,899)	234	
460146-10-3	INTERNATIONAL PAPER CO. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,150.000	45,102		59,706	52,958	6,748			6,748		59,706		(14,604)	(14,604)	589	
460690-10-0	INTERPUBLIC GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,141.000	26,402		23,116	26,357	(3,241)			(3,241)		23,116		3,286	3,286		
461202-10-3	INTUIT INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	766.000	218,144		115,729	200,638	(84,909)			(84,909)		115,729		102,415	102,415	406	
46120E-60-2	INTUITIVE SURGICAL INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	336.000	187,655		118,872	198,626	(79,754)			(79,754)		118,872		68,783	68,783		
46266C-10-5	IQVIA HOLDINGS INC IQVIA HOLDINGS INC		02/25/2020	WALLACHBETH CAPITAL	533.000	79,975		57,666	82,354	(24,687)			(24,687)		57,666		22,308	22,308		
462841V-10-1	IRON MOUNTAIN COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	845.000	27,842		31,534	26,930	4,603			4,603		31,534		(3,691)	(3,691)	517	
464287-23-4	IShares MSCI Emerging Mkt ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	945,191.000	31,843,114		41,931,314	42,410,720	(479,406)			(479,406)		41,931,314		(10,088,201)	(10,088,201)		
464287-46-5	IShares MSCI EAFE ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	894,112.000	47,726,852		58,403,092	62,087,137	(3,684,046)			(3,684,046)		58,403,092		(10,676,239)	(10,676,239)		
464287-47-3	IShares Russel MidCap Valu ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	517,942.000	33,315,724		43,993,012	49,085,363	(5,092,351)			(5,092,351)		43,993,012		(10,677,289)	(10,677,289)	305,248	
464287-49-9	IShares Russel MidCap ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	237,287.000	10,321,635		10,101,308	14,147,051	(4,045,743)			(4,045,743)		10,101,308		220,327	220,327	63,110	
464287-59-8	IShares Russell 1000 Value ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	201,956.000	20,908,014		23,926,454	27,562,955	(3,636,501)			(3,636,501)		23,926,454		(3,018,439)	(3,018,439)	134,306	
464287-61-4	IShares Russell 1000 Gr ETF		03/30/2020	WALLACHBETH CAPITAL	365,043.000	55,288,730		61,137,295	64,218,365	(3,081,070)			(3,081,070)		61,137,295		(5,848,565)	(5,848,565)	155,294	
464287-63-0	IShares Russel 2000 Value ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	383,663.000	31,143,518		46,299,631	49,331,389	(3,031,757)			(3,031,757)		46,299,631		(15,156,113)	(15,156,113)	172,837	
464287-65-5	IShares Russel 2000 ETF COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	211,054.000	23,933,335		23,605,823	34,965,316	(11,359,493)			(11,359,493)		23,605,823		327,512	327,512	88,617	
46625H-10-0	JP MORGAN CHASE & CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	9,238.000	1,166,272		844,481	1,287,777	(443,297)			(443,297)		844,481		321,791	321,791	8,314	
469814-10-7	JACOBS ENGINEERING GROUP INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	396.000	39,084		23,736	35,573	(11,837)			(11,837)		23,736		15,348	15,348	75	
478160-10-4	JOHNSON & JOHNSON COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	7,751.000	1,121,080		968,402	1,130,638	(162,236)			(162,236)		968,402		152,678	152,678	7,363	
48203R-10-4	JUNIPER NETWORKS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	986.000	22,323		26,604	24,285	2,318			2,318		26,604		(4,281)	(4,281)		
482480-10-0	KLA CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	467.000	68,834		42,919	83,205	(40,286)			(40,286)		42,919		25,915	25,915	397	
485170-30-2	KANSAS CITY SOUTHERN INDS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	289.000	46,652		29,229	44,263	(15,034)			(15,034)		29,229		17,423	17,423	116	
487836-10-8	KELLOGG CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	733.000	46,457		48,424	50,694	(2,271)			(2,271)		48,424		(1,967)	(1,967)		
493267-10-8	KEYCORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,901.000	52,304		50,533	58,716	(8,184)			(8,184)		50,533		1,771	1,771		
49338L-10-3	Keysight Technologies Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	548.000	51,319		32,661	56,241	(23,580)			(23,580)		32,661		18,658	18,658		
494368-10-3	KIMBERLY-CLARK CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,009.000	140,218		113,187	138,788	(25,601)			(25,601)		113,187		27,030	27,030	1,031	
49446R-10-9	KIMCO REALTY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,243.000	23,082		24,700	25,743	(1,042)			(1,042)		24,700		(1,618)	(1,618)	348	
49456B-10-1	KINDER MORGAN INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,736.000	120,683		111,208	121,431	(10,223)			(10,223)		111,208		9,475	9,475	1,434	
500255-10-4	KOHLS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	462.000	18,983		23,542	23,539	3			3		23,542		(4,559)	(4,559)		
500754-10-6	KRAFT HEINZ CO /THE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,834.000	47,793		131,702	58,926	72,776			72,776		131,702		(83,909)	(83,909)		
501044-10-1	KROGER CO. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,362.000	70,055		64,978	68,474	(3,497)			(3,497)		64,978		5,078	5,078	378	
501797-10-4	LIMITED INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	679.000	15,949		37,573	12,303	25,269			25,269		37,573		(21,624)	(21,624)	204	
501889-20-8	LKQ CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	903.000	28,272		31,968	32,237	(269)			(269)		31,968		(3,696)	(3,696)		
502431-10-9	L3 HARRIS TECHNOLOGIES INC L3 HARRIS TECHNOLOGIES INC		02/25/2020	WALLACHBETH CAPITAL	653.000	136,964		98,707	129,209	(30,502)			(30,502)		98,707		38,256	38,256		
50540R-40-9	LABORATORY CORP OF AMERICA COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	287.000	52,950		42,417	48,552	(6,135)			(6,135)		42,417		10,533	10,533		
512807-10-8	LAM RESEARCH CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	424.000	123,894		71,647	123,978	(52,331)			(52,331)		71,647		52,248	52,248	488	
513272-10-4	LAMB WESTON HOLDING INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	424.000	39,753		31,025	36,477	(5,452)			(5,452)		31,025		8,729	8,729	98	
517834-10-7	Las Vegas Sands Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	995.000	59,848		69,083	68,695	388			388		69,083		(9,235)	(9,235)		
518439-10-4	ESTEE LAUDER CLASS A		02/25/2020	WALLACHBETH CAPITAL	655.000	125,377		77,828	135,284	(57,456)			(57,456)		77,828		47,549	47,549		
524660-10-7	LEGGETT & PLATT INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	383.000	15,902		17,031	19,468	(2,437)			(2,437)		17,031		(1,129)	(1,129)	153	
525327-10-2	Leidos Holdings Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	395.000	43,109		33,852	38,667	(4,815)			(4,815)		33,852		9,258	9,258		
526057-10-4	LENNAR CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	827.000	54,945		44,687	46,138	(1,452)			(1,452)		44,687		10,258	10,258	103	
532457-10-8	LILLY (ELI) & CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,487.000	336,732		208,208	326,866	(118,659)			(118,659)		208,208		128,525	128,525	1,840	
534187-10-9	LINCOLN NATIONAL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	590.000	30,732		39,441	34,816	4,625			4,625		39,441		(8,708)	(8,708)	236	
538034-10-9	Live Nation Entertainment Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	415.000	26,053		29,237	29,660	(423)			(423)		29,237		(3,184)	(3,184)		
539830-10-9	LOCKHEED MARTIN CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	727.000	291,048		207,336	283,079	(75,743)			(75,743)		207,336		83,712	83,712		
540424-10-8	LOEWS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	754.000	37,963		36,249	39,577	(3,328)			(3,328)		36,249		1,714	1,714	47	
548661-10-7	LOWE'S COMPANIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,259.000	267,708		179,493	270,538	(91,045)			(91,045)		179,493		88,215	88,215	1,242	
55261F-10-4	M&T BANK CORPORATION (FORMERLY FIRST EMPIRE)		02/25/2020	WALLACHBETH CAPITAL	392.000	61,127		60,626	66,542	(5,916)			(5,916)		60,626		501	501		
552953-10-1	MGM MIRAGE MGM INC COMMON		02/25/2020	WALLACHBETH CAPITAL	1,517.000	42,293		48,609	50,471	(1,862)			(1,862)		48,609		(6,316)	(6,316)		

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
55354G-10-0	MSCI INC COMMON		02/25/2020	WALLACHBETH CAPITAL	248.000	74,473		37,252	64,029	(26,777)			(26,777)		37,252		37,221	37,221	169	
55616P-10-4	MACY'S INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	910.000	13,277		30,932	15,470	15,462			15,462		30,932		(17,655)	(17,655)	340	
565849-10-6	MARATHON OIL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,354.000	20,974		37,345	31,967	5,377			5,377		37,345		(16,371)	(16,371)	118	
56585A-10-2	MARATHON PETROLEM COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,913.000	101,597		131,824	115,258	16,566			16,566		131,824		(30,227)	(30,227)	1,110	
57060D-10-8	MARKETAXESS HOLDINGS INC COMMON		02/25/2020	WALLACHBETH CAPITAL	109.000	36,099		40,383	41,323	(940)			(940)		40,383		(4,285)	(4,285)	65	
571748-10-2	MARSH & MCLENNAN COS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,482.000	164,647		111,207	165,110	(53,903)			(53,903)		111,207		53,440	53,440	674	
571903-20-2	MARRIOT INTERNATIONAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	806.000	99,998		88,622	122,053	(33,431)			(33,431)		88,622		11,377	11,377		
573284-10-6	MARTIN MARIETTA MATERIALS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	182.000	43,519		35,390	50,894	(15,504)			(15,504)		35,390		8,129	8,129		
574599-10-6	MASCO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	837.000	37,070		30,040	40,168	(10,127)			(10,127)		30,040		7,029	7,029	113	
57636Q-10-4	MASTERCARD INC-CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,615.000	792,014		363,465	780,813	(417,347)			(417,347)		363,465		428,548	428,548	1,046	
57772K-10-1	Maxim Integrated Products Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	793.000	45,454		42,017	48,777	(6,761)			(6,761)		42,017		3,437	3,437		
579780-20-6	MCCORMICK & CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	360.000	57,008		35,637	61,103	(25,465)			(25,465)		35,637		21,371	21,371	223	
580135-10-1	MCDONALD'S CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,218.000	470,405		321,690	438,299	(116,609)			(116,609)		321,690		148,716	148,716		
58155Q-10-3	MCKESSON HBOC INC. MANUAL PROJ SHARE OK,CMRA RONG		02/25/2020	WALLACHBETH CAPITAL	531.000	85,404		84,814	73,448	11,366			11,366		84,814		591	591	218	
58933Y-10-5	MERCK & COMPANY, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	7,494.000	601,455		424,655	681,579	(256,924)			(256,924)		424,655		176,800	176,800	4,571	
59156R-10-8	METLIFE INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,303.000	109,551		114,182	117,384	(3,202)			(3,202)		114,182		(4,631)	(4,631)	1,013	
592688-10-5	METTLER-TOLEDO INTERNATIONAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	72.000	50,614		39,342	57,116	(17,774)			(17,774)		39,342		11,272	11,272		
594918-10-4	MICROSOFT CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	22,468.000	3,775,889		1,721,460	3,543,204	(1,821,743)			(1,821,743)		1,721,460		2,054,428	2,054,428	11,459	
595017-10-4	MICROCHIP TECHNOLOGY INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	703.000	68,309		56,005	73,618	(17,613)			(17,613)		56,005		12,304	12,304	258	
595112-10-3	MICRON TECHNOLOGY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,260.000	169,810		128,251	175,323	(47,072)			(47,072)		128,251		41,559	41,559		
59522J-10-3	MID-AMERICA APARTMENT COMM COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	332.000	47,495		32,950	43,778	(10,828)			(10,828)		32,950		14,545	14,545	332	
608190-10-4	MOHAWK INDUSTRIES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	179.000	22,437		41,961	24,412	17,549			17,549		41,961		(19,524)	(19,524)		
60871R-20-9	MOLSON COORS BEVERAGE COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	547.000	28,121		43,309	29,483	13,826			13,826		43,309		(15,189)	(15,189)		
609207-10-5	MONDELEZ INTERNATIONAL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,240.000	241,717		179,797	233,539	(53,743)			(53,743)		179,797		61,920	61,920	1,208	
61174X-10-9	HANSEN NATURAL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,125.000	74,935		63,679	71,494	(7,815)			(7,815)		63,679		11,256	11,256		
615369-10-5	DUN AND BRADSTREET CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	482.000	125,327		66,379	114,432	(48,053)			(48,053)		66,379		58,948	58,948	270	
617446-44-8	MORGAN STANLEY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,623.000	173,973		163,043	185,208	(22,164)			(22,164)		163,043		10,929	10,929	1,268	
61945C-10-3	MOSAIC CO/THE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,030.000	18,632		27,434	22,289	5,145			5,145		27,434		(8,802)	(8,802)		
620076-30-7	MOTOROLA INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	504.000	89,760		47,530	81,215	(33,685)			(33,685)		47,530		42,231	42,231	307	
629377-50-8	NRG ENERGY, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	741.000	26,764		20,393	29,455	(9,062)			(9,062)		20,393		6,371	6,371	222	
62944T-10-5	NVR Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	10.000	38,602		37,867	38,084	(217)			(217)		37,867		735	735		
631103-10-8	NASDAQ STOCK MARKET INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	336.000	37,766		24,361	35,986	(11,624)			(11,624)		24,361		13,404	13,404		
637071-10-1	NATIONAL-OILWELL VARCO INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,136.000	22,969		41,033	28,457	12,577			12,577		41,033		(18,064)	(18,064)		
64110D-10-4	NETAPP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	673.000	32,835		34,177	41,894	(7,717)			(7,717)		34,177		(1,342)	(1,342)	323	
64110L-10-6	NETFLIX INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,290.000	464,493		260,285	417,405	(157,120)			(157,120)		260,285		204,207	204,207		
651229-10-6	NEWELL RUBBERMAID INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,116.000	18,994		36,060	21,450	14,610			14,610		36,060		(17,066)	(17,066)		
651639-10-6	NEWMONT CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,414.000	118,597		80,483	104,888	(24,405)			(24,405)		80,483		38,114	38,114		
65249B-10-9	NEW CORP-CLASS A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,144.000	14,700		17,075	16,176	899			899		17,075		(2,375)	(2,375)		
65249B-20-8	NEW CORP-CLASS A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	361.000	4,774		5,346	5,238	108			108		5,346		(572)	(572)		
65339F-10-1	NEXTERA ENERGY INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,439.000	388,982		211,183	348,468	(137,285)			(137,285)		211,183		177,799	177,799		
654106-10-3	NIKE, INC. CL B COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,669.000	340,806		221,330	371,706	(150,376)			(150,376)		221,330		119,476	119,476	897	
65473P-10-5	NISOURCE INC FORMALLY NIPSCO IND.		02/25/2020	WALLACHBETH CAPITAL	1,100.000	31,206		26,662	30,624	(3,962)			(3,962)		26,662		4,545	4,545	231	
655044-10-5	NOBLE ENERGY INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,408.000	21,950		42,354	34,975	7,379			7,379		42,354		(20,404)	(20,404)	169	
655664-10-0	NORDSTROM INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	310.000	11,405		16,385	12,688	3,697			3,697		16,385		(4,981)	(4,981)		
655844-10-8	NORFOLK SOUTHERN CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	772.000	150,413		92,408	149,868	(57,460)			(57,460)		92,408		58,005	58,005	726	
665859-10-4	NORTHERN TRUST CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	625.000	56,949		57,023	66,400	(9,377)			(9,377)		57,023		(74)	(74)	438	
666807-10-2	NORTHROP GRUMMAN CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	461.000	156,718		124,334	158,570	(34,236)			(34,236)		124,334		32,384	32,384	609	
668771-10-8	NORTONLIFELOCK INC NORTONLIFELOCK INC		02/25/2020	WALLACHBETH CAPITAL	1,688.000	32,274		44,781	43,078	1,703			1,703		44,781		(12,507)	(12,507)	20,467	
670346-10-5	NUCOR CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	888.000	39,924		49,045	49,977	(931)			(931)		49,045		(9,122)	(9,122)	357	
67066G-10-4	NVDIA CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,802.000	472,186		324,759	424,011	(99,252)			(99,252)		324,759		147,427	147,427		
67103H-10-7	O'REILLY AUTOMOTIVE INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	224.000	84,522		53,396	98,170	(44,774)			(44,774)		53,396		31,126	31,126		
674599-10-5	OCCIDENTAL PETROLEUM COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,630.000	95,151		175,752	108,382	67,369			67,369		175,752		(80,600)	(80,600)	2,067	
679580-10-0	Old Dominion Freight Line Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	188.000	39,276		35,222	35,679	(457)			(457)		35,222		4,054	4,054		
681919-10-6	OMNICOM GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	637.000	47,143		44,436	51,610	(7,173)			(7,173)		44,436		2,707	2,707	414	
682680-10-3	ONEOK INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,216.000	89,496		67,677	92,015	(24,338)			(24,338)		67,677		21,819	21,819	1,137	
68389X-10-5	ORACLE SYSTEMS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	6,381.000	325,105		300,019	338,065	(38,046)			(38,046)		300,019		25,085	25,085	1,531	
693475-10-5	PNC BANK CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,291.000	182,453		159,212	206,082	(46,870)			(46,870)		159,212		23,241	23,241	1,485	

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
693506-10-7	PPG INDUSTRIES INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	696.000	76,294		75,169	92,909	(17,740)			(17,740)		75,169		1,124	1,124	355	
69351T-10-6	PPL CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,129.000	73,577		70,015	76,389	(6,373)			(6,373)		70,015		3,562	3,562	872	
693656-10-0	PHILLIPS-VAN HEUSEN CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	217.000	16,698		28,394	22,818	5,577			5,577		28,394		(11,696)	(11,696)		
693718-10-8	PACCAR INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,013.000	70,888		67,295	80,128	(12,833)			(12,833)		67,295		3,593	3,593	2,654	
695156-10-9	Packaging Corp of America COMMON		02/25/2020	WALLACHBETH CAPITAL	275.000	25,924		31,349	30,797	552			552		31,349		(5,425)	(5,425)	217	
701094-10-4	PARKER HANNIFIN CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	375.000	72,925		59,755	77,183	(17,427)			(17,427)		59,755		13,169	13,169	330	
704326-10-7	PAYCHEX, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	932.000	77,913		56,821	79,276	(22,455)			(22,455)		56,821		21,092	21,092	578	
70450Y-10-3	PAYPAL HOLDINGS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,458.000	379,161		232,092	374,052	(141,960)			(141,960)		232,092		147,069	147,069		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,308.000	20,117		22,788	22,105	683			683		22,788		(2,671)	(2,671)	232	
713448-10-8	PEPSI CO INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,106.000	579,303		441,285	561,167	(119,882)			(119,882)		441,285		138,018	138,018	3,908	
714046-10-9	PERKINELMER INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	323.000	27,693		21,870	31,363	(9,494)			(9,494)		21,870		5,824	5,824	23	
717081-10-3	PFIZER, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	16,299.000	552,850		579,976	638,595	(58,619)			(58,619)		579,976		(27,126)	(27,126)	6,194	
718172-10-9	PHILIP MORRIS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,582.000	389,416		426,240	389,882	36,357			36,357		426,240		(36,824)	(36,824)	5,327	
718546-10-4	PHILLIPS 66 COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,312.000	108,631		122,537	146,170	(23,633)			(23,633)		122,537		(13,906)	(13,906)	1,181	
723484-10-1	PINNACLE WEST CAPITAL CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	327.000	32,173		26,102	29,407	(3,305)			(3,305)		26,102		6,070	6,070	256	
723787-10-7	PIONEER NATURAL RESOURCE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	490.000	63,738		78,241	74,171	4,070			4,070		78,241		(14,503)	(14,503)	216	
74144T-10-8	PRICE T ROWE GROUP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	685.000	86,671		63,999	83,460	(19,461)			(19,461)		63,999		22,672	22,672		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	758.000	37,497		46,931	41,690	5,241			5,241		46,931		(9,434)	(9,434)		
742718-10-9	PROCTOR & GAMBLE CO. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	7,344.000	891,689		611,058	917,266	(306,208)			(306,208)		611,058		280,631	280,631	5,478	
743315-10-3	PROGRESSIVE CORP OH COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,721.000	137,660		84,357	124,583	(40,227)			(40,227)		84,357		53,303	53,303	4,044	
74340W-10-3	PROLOGIS INC REIT USD COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,860.000	170,540		112,426	165,800	(53,374)			(53,374)		112,426		58,113	58,113		
744320-10-2	PRUDENTIAL FINANCIAL INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,179.000	99,093		118,986	110,519	8,467			8,467		118,986		(19,893)	(19,893)	1,297	
744573-10-6	PUBLIC SVC ENTERPRISES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,489.000	85,467		72,218	87,925	(15,708)			(15,708)		72,218		13,249	13,249		
74460D-10-9	PUBLIC STORAGE INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	439.000	96,960		92,723	93,489	(767)			(767)		92,723		4,237	4,237		
745867-10-1	PULTE CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	754.000	32,678		20,883	29,255	(8,372)			(8,372)		20,883		11,794	11,794	90	
74736K-10-1	QORVO INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	348.000	33,613		23,536	40,448	(16,912)			(16,912)		23,536		10,077	10,077		
747525-10-3	QUALCOMM INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,363.000	269,740		209,182	296,717	(87,535)			(87,535)		209,182		60,558	60,558		
74762E-10-2	Quanta Serv COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	414.000	15,711		13,869	16,854	(2,985)			(2,985)		13,869		1,842	1,842	21	
74834L-10-0	QUEST DIAGNOSTICS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	391.000	43,162		34,521	41,755	(7,234)			(7,234)		34,521		8,641	8,641	207	
751212-10-1	POLO RALPH LAUREN CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	147.000	15,104		14,822	17,231	(2,410)			(2,410)		14,822		282	282	101	
754730-10-9	RAYMOND JAMES FINANCIAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	362.000	32,916		30,275	32,385	(2,110)			(2,110)		30,275		2,641	2,641	134	
755111-50-7	RAYTHEON CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	820.000	166,784		134,818	180,187	(45,369)			(45,369)		134,818		31,966	31,966	773	
756109-10-4	REALTY INCOME CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	959.000	77,591		55,115	70,611	(15,496)			(15,496)		55,115		22,476	22,476	441	
758849-10-3	REGENCY CENTERS CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	490.000	30,306		32,141	30,914	1,227			1,227		32,141		(1,835)	(1,835)	292	
75886F-10-7	REGENERON PHARMACEUTICALS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	233.000	103,063		96,029	87,487	8,542			8,542		96,029		7,034	7,034		
7591EP-10-0	REGIONS FINANCIAL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,842.000	42,004		41,785	48,769	(6,984)			(6,984)		41,785		219	219	441	
760759-10-0	REPUBLIC SERVICES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	625.000	60,649		35,850	56,019	(20,169)			(20,169)		35,850		24,799	24,799	253	
761152-10-7	ResMed Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	420.000	69,634		35,596	65,087	(29,491)			(29,491)		35,596		34,038	34,038	164	
770323-10-3	ROBERT HALF INTERNATIONAL INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	343.000	18,333		18,901	21,660	(2,760)			(2,760)		18,901		(568)	(568)	117	
773903-10-9	ROCKWELL INTL CORP (NEW) COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	345.000	67,915		56,886	69,921	(13,035)			(13,035)		56,886		11,029	11,029	352	
775711-10-4	Rollins Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	413.000	15,962		15,761	13,695	2,066			2,066		15,761		201	201	50	
776696-10-6	ROPER INDUSTRIES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	304.000	111,231		72,443	107,686	(35,243)			(35,243)		72,443		38,788	38,788	156	
778296-10-3	ROSS STORES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,066.000	124,442		70,259	124,104	(53,845)			(53,845)		70,259		54,183	54,183		
78409V-10-4	S&P GLOBAL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	720.000	203,482		107,190	196,596	(89,406)			(89,406)		107,190		96,292	96,292	482	
78410G-10-4	SBA Communications Corp REIT		02/25/2020	WALLACHBETH CAPITAL	325.000	94,599		50,991	78,322	(27,331)			(27,331)		50,991		43,608	43,608		
78440X-10-1	SL GREEN REALTY CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	244.000	20,957		24,900	22,419	2,482			2,482		24,900		(3,944)	(3,944)	216	
78462F-10-3	SPDR TRUST SERIES 1 COMMON STOCK		03/30/2020	WALLACHBETH CAPITAL	2.000	518		530	644	(114)			(114)		530		(12)	(12)	6	
78486Q-10-1	SVB Financial Group COMMON		02/25/2020	WALLACHBETH CAPITAL	150.000	34,822		45,919	37,656	8,263			8,263		45,919		(11,097)	(11,097)		
79466L-30-2	SALESFORCE.COM INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,612.000	473,441		298,562	424,816	(126,254)			(126,254)		298,562		174,879	174,879		
806407-10-2	HENRY SCHEIN INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	431.000	27,204		24,026	28,756	(4,731)			(4,731)		24,026		3,179	3,179		
806857-10-8	SCHLUMBERGER LTD COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,077.000	119,576		273,901	163,895	110,006			110,006		273,901		(154,325)	(154,325)	4,062	
808513-10-5	SCHWAB, CHARLES CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,368.000	140,072		148,576	160,182	(11,606)			(11,606)		148,576		(8,504)	(8,504)	606	
81211K-10-0	SEALED AIR CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	452.000	14,861		21,645	18,003	3,642			3,642		21,645		(6,784)	(6,784)		
816851-10-9	SEMPRA ENERGY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	830.000	124,132		93,473	125,728	(32,255)			(32,255)		93,473		30,659	30,659	803	
81762P-10-2	ServiceNow Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	555.000	182,985		157,243	156,688	555			555		157,243		25,742	25,742		
824348-10-6	SHERWIN-WILLIAMS CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	240.000	132,225		86,415	140,050	(53,635)			(53,635)		86,415		45,810	45,810		
828806-10-9	SIMON PROPERTY GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	900.000	121,740		151,703	134,064	17,639			17,639		151,703		(29,963)	(29,963)	1,890	
83088M-10-2	SKYWORKS SOLUTIONS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	503.000	53,397		48,762	60,803	(12,041)			(12,041)		48,762		4,635	4,635	221	

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
831865-20-9	AO Smith Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	410.000	16,785		24,194	19,532	4,662			4,662		24,194		(7,409)	(7,409)	98	
832696-40-5	JM SMUCKER CO/THE-NEW COM COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	330.000	35,553		39,164	34,363	4,801			4,801		39,164		(3,611)	(3,611)	290	
833034-10-1	SNAP-ON INC NOTE TR COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	156.000	23,964		24,893	26,426	(1,534)			(1,534)		24,893		(929)	(929)	168	
842587-10-7	SOUTHERN COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,088.000	206,428		151,583	196,706	(45,122)			(45,122)		151,583		54,845	54,845	1,915	
844741-10-8	SOUTHWEST AIRLINES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,395.000	69,260		71,818	75,302	(3,484)			(3,484)		71,818		(2,558)	(2,558)	251	
854502-10-1	STANLEY BLACK + DECKER INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	441.000	63,361		62,975	73,091	(10,117)			(10,117)		62,975		387	387		
855244-10-9	STARBUCKS CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,479.000	285,898		201,280	305,874	(104,594)			(104,594)		201,280		84,618	84,618	1,426	
857477-10-3	STATE STREET CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,071.000	75,868		94,818	84,716	10,102			10,102		94,818		(18,950)	(18,950)	557	
863667-10-1	STRYKER CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	948.000	195,568		140,438	199,023	(58,585)			(58,585)		140,438		55,130	55,130	545	
871607-10-7	SYNOPSIS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	439.000	62,402		37,204	61,109	(23,905)			(23,905)		37,204		25,198	25,198		
87165B-10-3	SYNCHRONY FINANCIAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,751.000	53,842		59,148	63,054	(3,905)			(3,905)		59,148		(5,306)	(5,306)	385	
871829-10-7	SYSCO CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,501.000	111,132		82,782	128,396	(45,614)			(45,614)		82,782		28,350	28,350	675	
872540-10-9	TJX COMPANIES, INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,571.000	213,220		134,404	218,045	(83,642)			(83,642)		134,404		78,816	78,816	821	
872590-10-4	T-Mobile US Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	932.000	88,137		72,381	73,087	(707)			(707)		72,381		15,757	15,757		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	327.000	36,283		32,581	40,035	(7,454)			(7,454)		32,581		3,702	3,702		
876030-10-7	TAPESTRY INC TAPESTRY INC		02/25/2020	WALLACHBETH CAPITAL	813.000	19,788		33,569	21,927	11,642			11,642		33,569		(13,781)	(13,781)		
87612E-10-6	TARGET CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,494.000	166,891		100,384	191,546	(91,162)			(91,162)		100,384		66,507	66,507	986	
879369-10-6	Teleflex Inc TELEFLEX INC		02/25/2020	WALLACHBETH CAPITAL	135.000	46,992		40,789	50,819	(10,031)			(10,031)		40,789		6,204	6,204		
882508-10-4	TEXAS INSTRUMENTS IN COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,753.000	325,865		238,354	353,182	(114,828)			(114,828)		238,354		87,511	87,511	2,478	
883203-10-1	TEXTRON COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	677.000	29,198		35,041	30,194	4,847			4,847		35,041		(5,843)	(5,843)	14	
883556-10-2	THERMO ELECTRON CORP (FORMERLY THERMO ELECTRON CORP		02/25/2020	WALLACHBETH CAPITAL	1,180.000	365,344		215,403	383,347	(167,943)			(167,943)		215,403		149,940	149,940	223	
88579Y-10-1	3M CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,693.000	248,595		335,751	298,679	37,072			37,072		335,751		(87,156)	(87,156)	2,489	
886547-10-8	TIFFANY & COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	314.000	41,993		30,031	41,966	(11,935)			(11,935)		30,031		11,963	11,963	182	
892356-10-6	TRACTOR SUPPLY COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	351.000	32,691		26,321	32,797	(6,476)			(6,476)		26,321		6,370	6,370	123	
893641-10-0	TRANSDIGM GROUP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	145.000	82,967		42,077	81,200	(39,123)			(39,123)		42,077		40,891	40,891	4,713	
89417E-10-9	THE TRAVELERS COMPANIES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	763.000	99,783		92,852	104,493	(11,641)			(11,641)		92,852		6,931	6,931		
89832Q-10-9	TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP		02/25/2020	WALLACHBETH CAPITAL	3,949.000	202,579		195,040	222,408	(27,368)			(27,368)		195,040		7,539	7,539	1,777	
90184L-10-2	Twitter Inc COMMON		02/25/2020	WALLACHBETH CAPITAL	2,286.000	80,465		99,160	73,266	25,894			25,894		99,160		(18,695)	(18,695)		
902494-10-3	TYSON FOODS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	869.000	62,306		58,950	79,114	(20,163)			(20,163)		58,950		3,356	3,356		
902653-10-4	UDR INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	857.000	42,403		33,118	40,022	(6,904)			(6,904)		33,118		9,286	9,286	294	
902973-30-4	U.S. BANCORP(SUPER REGIONAL) COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,186.000	212,267		207,570	248,188	(40,618)			(40,618)		207,570		4,698	4,698	1,758	
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	172.000	47,812		37,854	43,540	(5,686)			(5,686)		37,854		9,957	9,957		
904311-10-7	UNDER ARMOUR, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	554.000	8,205		13,434	11,966	1,467			1,467		13,434		(5,229)	(5,229)		
904311-20-6	UNDER ARMOUR, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	573.000	7,707		11,447	10,990	457			457		11,447		(3,740)	(3,740)		
907818-10-8	UNION PACIFIC CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,045.000	349,442		232,650	369,716	(137,066)			(137,066)		232,650		116,792	116,792		
910047-10-9	UNITED AIRLINES HOLDINGS, INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	645.000	45,510		38,383	56,818	(18,435)			(18,435)		38,383		7,127	7,127		
911312-10-6	UNITED PARCEL SERVICE CL B COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,063.000	193,691		230,343	241,495	(11,152)			(11,152)		230,343		(36,652)	(36,652)	2,084	
911363-10-9	UNITED RENTALS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	226.000	30,426		29,372	37,690	(8,318)			(8,318)		29,372		1,054	1,054		
913017-10-9	UNITED TECH CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,389.000	331,586		275,130	357,777	(82,647)			(82,647)		275,130		56,456	56,456	1,756	
91324P-10-2	UNITED HEALTHCARE COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,790.000	734,814		545,181	820,204	(275,023)			(275,023)		545,181		189,633	189,633		
913903-10-0	UNIVERSAL HEALTH SERVICES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	240.000	32,512		27,874	34,430	(6,556)			(6,556)		27,874		4,638	4,638		
91529Y-10-6	UNUM GROUP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	611.000	15,635		28,221	17,817	10,405			10,405		28,221		(12,586)	(12,586)	174	
918204-10-8	VF CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	964.000	74,448		66,579	96,072	(29,493)			(29,493)		66,579		7,869	7,869		
91913Y-10-0	VALERO ENERGY CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,210.000	90,058		97,198	113,317	(16,118)			(16,118)		97,198		(7,140)	(7,140)	1,186	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	265.000	34,971		26,393	37,633	(11,240)			(11,240)		26,393		8,579	8,579		
92276F-10-0	VENTAS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,097.000	65,599		66,136	63,341	2,795			2,795		66,136		(537)	(537)	869	
92343E-10-2	VERISIGN INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	301.000	58,284		32,933	57,997	(25,064)			(25,064)		32,933		25,351	25,351		
92343V-10-4	VERIZON COMMUNICATIONS COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	12,180.000	695,584		590,302	747,852	(157,550)			(157,550)		590,302		105,282	105,282	7,491	
92345Y-10-6	VERISK ANALYTICS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	482.000	78,473		45,356	71,982	(26,625)			(26,625)		45,356		33,116	33,116		
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	757.000	174,099		110,067	165,745	(55,678)			(55,678)		110,067		64,031	64,031		
92556H-20-6	VIACOMCBS INC VIACOMCBS INC - CLASS B		02/25/2020	WALLACHBETH CAPITAL	1,591.000	40,331		76,290	66,774	9,516			9,516		76,290		(35,959)	(35,959)	382	
92826C-83-9	Visa Lnd Dev(Visa Int) COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	5,042.000	949,841		518,887	947,392	(428,505)			(428,505)		518,887		430,954	430,954	1,513	
929042-10-9	VORNADO REALTY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	464.000	27,329		34,472	30,856	3,616			3,616		34,472		(7,143)	(7,143)	1,211	
929160-10-9	VULCAN MATERIALS CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	383.000	47,809		43,898	55,148	(11,251)			(11,251)		43,898		3,911	3,911	130	
92939U-10-6	WEC ENERGY CORP INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	929.000	93,270		58,156	85,682	(27,525)			(27,525)		58,156		35,113	35,113	588	
929740-10-8	WABTEC CORP WABTEC CORP		02/25/2020	WALLACHBETH CAPITAL	535.000	38,803		47,719	41,623	6,096			6,096		47,719		(8,916)	(8,916)	64	
931142-10-3	WAL-MART STORES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,178.000	477,869		366,952	496,514	(129,562)			(129,562)		366,952		110,917	110,917	2,206	

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
931427-10-8	WALGREEN CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,209.000	104,925		167,258	130,243	37,016			37,016		167,258		(62,333)	(62,333)	1,011	
94106L-10-9	WASTE MANAGEMENT INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,149.000	140,106		84,856	130,940	(46,084)			(46,084)		84,856		55,250	55,250		
941848-10-3	WATERS CORPORATION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	196.000	39,858		35,060	45,795	(10,736)			(10,736)		35,060		4,798	4,798		
94946T-10-6	WELLCARE HEALTH PLANS INC COMMON STOCK		01/24/2020	MERGER	148.000	51,081		45,188	48,871	(3,683)			(3,683)		45,188		5,893	5,893		
949746-10-1	WELLS FARGO & CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	11,336.000	511,356		622,428	609,877	12,551			12,551		622,428		(111,072)	(111,072)	5,781	
950400-10-4	WELLTOWER INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,195.000	99,135		79,014	97,727	(18,713)			(18,713)		79,014		20,121	20,121	1,040	
958102-10-5	WESTERN DIGITAL CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	875.000	52,079		64,362	55,536	8,826			8,826		64,362		(12,284)	(12,284)	438	
959802-10-9	WESTERN UNION COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,241.000	29,845		23,967	33,234	(9,267)			(9,267)		23,967		5,878	5,878		
96145D-10-5	WESTROCK CO COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	759.000	26,519		43,476	32,569	10,907			10,907		43,476		(16,957)	(16,957)	353	
962166-10-4	WEYERHAEUSER COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,194.000	61,562		71,534	66,259	5,275			5,275		71,534		(9,972)	(9,972)		
963320-10-6	WHIRLPOOL CORP. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	186.000	25,507		30,705	27,441	3,264			3,264		30,705		(5,197)	(5,197)		
969457-10-0	WILLIAMS COMPANIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	3,569.000	68,666		99,686	84,657	15,029			15,029		99,686		(31,020)	(31,020)		
983134-10-7	WYNN RESORTS LTD COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	282.000	32,113		38,869	39,161	(292)			(292)		38,869		(6,756)	(6,756)	282	
98389B-10-0	XCEL ENERGY INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,544.000	106,271		70,835	98,029	(27,194)			(27,194)		70,835		35,437	35,437	625	
983919-10-1	XILINX INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	739.000	61,979		47,677	72,252	(24,575)			(24,575)		47,677		14,302	14,302	273	
98419M-10-0	XYLEM INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	524.000	44,183		31,104	41,286	(10,182)			(10,182)		31,104		13,078	13,078		
98421M-10-6	XEROX HOLDINGS CORP XEROX HOLDINGS CORP		02/25/2020	WALLACHBETH CAPITAL	548.000	19,974		15,726	20,205	(4,478)			(4,478)		15,726		4,248	4,248	137	
988498-10-1	YUM! BRANDS, INC. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	891.000	87,263		66,579	89,750	(23,172)			(23,172)		66,579		20,684	20,684	419	
989207-10-5	Zebra Technologies Corp COMMON		02/25/2020	WALLACHBETH CAPITAL	158.000	34,758		40,565	40,360	205			205		40,565		(5,807)	(5,807)		
98956P-10-2	ZIMMER HOLDINGS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	605.000	90,579		70,175	90,556	(20,382)			(20,382)		70,175		20,404	20,404	145	
989701-10-7	ZION BANCORPORATION, N.A.		02/25/2020	WALLACHBETH CAPITAL	503.000	21,312		22,342	26,116	(3,774)			(3,774)		22,342		(1,030)	(1,030)	171	
98978V-10-3	ZOETIS INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,402.000	188,999		95,209	185,555	(90,345)			(90,345)		95,209		93,790	93,790	280	
G0176J-10-9	BLACK HILLS CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	269.000	33,353		20,120	33,501	(13,381)			(13,381)		20,120		13,233	13,233		
G0177J-10-8	WATSON PHARMACEUTICAL INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	960.000	185,967		198,875	183,523	15,352			15,352		198,875		(12,908)	(12,908)	710	
G0250X-10-7	AMCOR PLC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	4,771.000	46,087		51,641	51,718	(76)			(76)		51,641		(5,555)	(5,555)		
G0408V-10-2	AON CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	691.000	153,696		87,009	143,928	(56,919)			(56,919)		87,009		66,687	66,687	304	
G29183-10-3	EATON CORP COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,218.000	119,605		86,271	115,369	(29,098)			(29,098)		86,271		33,334	33,334		
G47791-10-1	INGERSOLL-RAND COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	702.000	96,874		54,262	93,310	(39,047)			(39,047)		54,262		42,612	42,612		
G491BT-10-8	INVESCO PLC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,097.000	17,387		36,533	19,724	16,809			16,809		36,533		(19,146)	(19,146)	340	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	2,272.000	89,606		86,161	92,493	(6,332)			(6,332)		86,161		3,445	3,445	591	
G6095L-10-9	APTIV PLC APTIV PLC		02/25/2020	WALLACHBETH CAPITAL	746.000	60,499		57,965	70,848	(12,883)			(12,883)		57,965		2,535	2,535	164	
G6518L-10-8	NIELSEN HOLDINGS NV COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,047.000	21,369		38,825	21,254	17,571			17,571		38,825		(17,456)	(17,456)		
G66721-10-4	NCL CORP LTD COMMON		02/25/2020	WALLACHBETH CAPITAL	632.000	24,837		33,976	36,915	(2,939)			(2,939)		33,976		(9,139)	(9,139)		
G7945M-10-7	SEAGATE TECHNOLOGY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	681.000	34,328		30,859	40,520	(9,661)			(9,661)		30,859		3,469	3,469	443	
G7S00T-10-4	PENTAIR LTD COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	491.000	20,818		21,045	22,522	(1,477)			(1,477)		21,045		(227)	(227)	93	
G8473T-10-0	Steris PLC COMMON		02/25/2020	WALLACHBETH CAPITAL	249.000	41,049		37,721	37,953	(232)			(232)		37,721		3,328	3,328	92	
G87110-10-5	FMC TECHNOLOGIES INC COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,237.000	18,876		37,528	26,521	11,006			11,006		37,528		(18,652)	(18,652)		
G97822-10-3	PERRIGO COMPANY COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	398.000	24,194		43,081	20,561	22,520			22,520		43,081		(18,887)	(18,887)		
H1467J-10-4	ACE LTD COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,334.000	209,700		180,118	207,650	(27,533)			(27,533)		180,118		29,582	29,582	1,001	
N53745-10-0	LYONDELLBASELL INDU-CL A COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	756.000	57,001		77,179	71,427	5,752			5,752		77,179		(20,178)	(20,178)		
N59465-10-9	MYLAN LABORATORIES COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	1,520.000	30,232		58,272	30,552	27,720			27,720		58,272		(28,040)	(28,040)		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD. COMMON STOCK		02/25/2020	WALLACHBETH CAPITAL	506.000	45,306		56,597	67,556	(10,959)			(10,959)		56,597		(11,290)	(11,290)	387	
G1151C-10-1	ACCENTURE PLC-CL A COMMON STOCK	D	02/25/2020	WALLACHBETH CAPITAL	1,870.000	368,550		256,487	393,766	(137,279)			(137,279)		256,487		112,063	112,063	1,496	
G1890L-10-7	CAPRI HOLDINGS LTD CAPRI HOLDINGS LTD	D	02/25/2020	WALLACHBETH CAPITAL	440.000	11,281		23,998	16,786	7,212			7,212		23,998		(12,717)	(12,717)		
G3223R-10-8	Everest Re Group Ltd COMMON	D	02/25/2020	WALLACHBETH CAPITAL	118.000	32,867		28,026	32,667	(4,641)			(4,641)		28,026		4,841	4,841		
G47567-10-5	IHS MARKIT LTD COMMON	D	02/25/2020	WALLACHBETH CAPITAL	1,180.000	88,380		57,450	88,913	(31,463)			(31,463)		57,450		30,931	30,931	201	
G5494J-10-3	LINDE PLC LINDE PLC	D	02/25/2020	WALLACHBETH CAPITAL	1,582.000	318,987		252,571	336,808	(84,237)			(84,237)		252,571		66,416	66,416		
G5960L-10-3	MEDTRONIC PLC COMMON STOCK	D	02/25/2020	WALLACHBETH CAPITAL	3,947.000	428,319		314,970	447,787	(132,818)			(132,818)		314,970		113,349	113,349	2,131	
G96629-10-3	WILLIS TOWERS WATSON PLC COMMON STOCK	D	02/25/2020	WALLACHBETH CAPITAL	376.000	76,187		54,063	75,929	(21,867)			(21,867)		54,063		22,124	22,124	244	
H2906T-10-9	GARMIN LTD COMMON STOCK	D	02/25/2020	WALLACHBETH CAPITAL	422.000	38,819		25,412	41,170	(15,758)			(15,758)		25,412		13,407	13,407		
H84989-10-4	TE CONNECTIVITY LTD COMMON STOCK	D	02/25/2020	WALLACHBETH CAPITAL	985.000	85,043		82,118	94,402	(12,284)			(12,284)		82,118		2,925	2,925	453	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						330,720,717	XXX	369,834,369	422,571,751	(52,737,395)			(52,737,395)		369,834,369		(39,113,652)	(39,113,652)	1,246,774	XXX
FHLB00-01-8	Federal Home Loan Bank Membership Stock		04/03/2020	DIRECT - 1	5,450.000	545,000		545,000	545,000						545,000				9,723	
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/16/2020	DIRECT - 1	16,200.000	1,620,000		1,620,000	1,620,000						1,620,000					
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,165,000	XXX	2,165,000	2,165,000						2,165,000				9,723	XXX
9799997. Total - Common Stocks - Part 4						332,885,717	XXX	371,999,369	424,736,751	(52,737,395)			(52,737,395)		371,999,369		(39,113,652)	(39,113,652)	1,256,497	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9799998. Total - Common Stocks - Part 5						386,702,564	XXX	390,147,134							390,147,134		(3,444,568)	(3,444,568)	2,652,142	XXX
9799999. Total - Common Stocks						719,588,281	XXX	762,146,503	424,736,751	(52,737,395)			(52,737,395)		762,146,503		(42,558,220)	(42,558,220)	3,908,639	XXX
9899999. Total - Preferred and Common Stocks						719,588,281	XXX	762,146,503	424,736,751	(52,737,395)			(52,737,395)		762,146,503		(42,558,220)	(42,558,220)	3,908,639	XXX
9999999 - Totals						13,810,357,215	XXX	13,388,324,171	8,458,207,123	(52,737,395)	8,684,649	15,128,847	(59,181,593)	4,321,433	13,378,317,811	(2,701,049)	423,919,202	421,218,153	271,639,474	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
912810-SK-5	US TREASURY N/B BONDS 2.375% 11/15/49		05/07/2020	Various	06/18/2020	Various	107,820,000	119,801,710	135,611,638	119,777,225		(24,485)		(24,485)			15,834,413	15,834,413	1,031,437	696,925
912810-SL-3	US TREASURY N/B BONDS 2.000% 02/15/50		06/16/2020	Various	06/18/2020	Various	272,000,000	314,041,133	310,173,567	313,961,224		(79,909)		(79,909)			(3,787,657)	(3,787,657)	1,686,515	1,334,945
912810-SR-0	US TREASURY N/B BONDS 1.125% 05/15/40		05/29/2020	BANK OF AMERICA	09/10/2020	Various	50,000,000	49,476,563	49,003,906	49,482,976		6,413		6,413			(479,069)	(479,069)	181,895	25,985
912828-YS-3	US GOVERNMENT TREAS BILL NOTES 1.750% 11/15/29		01/22/2020	GOLDMAN SACHS	09/14/2020	Various	50,000,000	49,925,781	54,332,148	49,929,849		4,067		4,067			4,402,300	4,402,300	630,501	165,865
912828-YY-0	US GOVERNMENT TREAS BILL NOTES 1.750% 12/31/24		01/09/2020	Various	11/02/2020	Various	100,000,000	100,472,656	106,017,578	100,400,476		(72,180)		(72,180)			5,617,102	5,617,102	1,474,185	48,077
912828-YZ-7	US GOVERNMENT TREAS BILL NOTES 1.625% 12/31/21		01/28/2020	Various	10/14/2020	Various	260,000,000	260,613,477	264,511,719	260,503,619		(109,857)		(109,857)			4,008,099	4,008,099	1,595,868	305,357
912828-Z5-2	US GOVERNMENT TREAS BILL NOTES 1.375% 01/31/25		02/13/2020	J.P. MORGAN	09/15/2020	NOMURA SECURITIES INTERNATIONA	14,500,000	14,454,688	15,218,203	14,459,872		5,185		5,185			758,331	758,331	125,693	9,859
912828-Z6-0	US GOVERNMENT TREAS BILL NOTES 1.375% 01/31/22		02/24/2020	Various	10/14/2020	Various	92,500,000	92,551,855	93,299,121	92,516,376		(35,479)		(35,479)			782,745	782,745	537,218	49,579
912828-Z9-4	US GOVERNMENT TREAS BILL NOTES 1.500% 02/15/30		05/15/2020	Various	10/27/2020	Various	183,768,000	198,113,924	197,873,797	197,678,855		(435,069)		(435,069)			194,942	194,942	1,312,229	487,952
912828-ZA-1	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/22		03/24/2020	Various	10/14/2020	J.P. MORGAN	50,000,000	50,738,281	50,681,641	50,525,923		(212,358)		(212,358)			155,717	155,717	351,174	38,213
912828-ZC-7	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/25		03/25/2020	Various	10/28/2020	Various	181,250,000	186,480,151	187,893,711	185,860,081		(620,070)		(620,070)			2,033,630	2,033,630	1,330,334	126,851
912828-ZF-0	US GOVERNMENT TREAS BILL NOTES 0.500% 03/31/25		04/23/2020	Various	09/15/2020	Various	276,250,000	278,212,070	279,461,426	278,063,042		(149,029)		(149,029)			1,398,384	1,398,384	612,443	85,352
912828-ZG-8	US GOVERNMENT TREAS BILL NOTES 0.375% 03/31/22		05/07/2020	Various	10/30/2020	Various	127,700,000	128,100,961	128,135,723	127,997,718		(103,243)		(103,243)			138,004	138,004	273,580	29,672
912828-ZH-6	US GOVERNMENT TREAS BILL NOTES 0.250% 04/15/23		04/17/2020	SMBC NIKKO SECURITIES	10/30/2020	NATWEST MARKETS	41,000,000	40,990,203	41,080,078	40,991,971		1,768		1,768			88,107	88,107	56,319	810
912828-ZL-7	US GOVERNMENT TREAS BILL NOTES 0.375% 04/30/25		04/30/2020	GOLDMAN SACHS	11/02/2020	Various	50,000,000	50,087,891	50,102,734	50,080,570		(7,320)		(7,320)			22,164	22,164	79,096	510
912828-ZQ-6	US GOVERNMENT TREAS BILL NOTES 0.625% 05/15/30		07/20/2020	Various	10/27/2020	Various	30,085,000	30,005,709	29,938,382	30,006,347		638		638			(67,965)	(67,965)	31,075	20,046
912828-ZV-5	US GOVERNMENT TREAS BILL NOTES 0.500% 06/30/27		07/01/2020	BARCLAYS	07/08/2020	Various	20,000,000	19,989,844	20,001,352	19,989,860		16		16			11,492	11,492	2,717	1,630
912828-ZW-3	US GOVERNMENT TREAS BILL NOTES 0.250% 06/30/25		07/24/2020	Various	10/27/2020	GOLDMAN SACHS	12,840,000	12,827,752	12,802,884	12,828,404		652		652			(25,519)	(25,519)	10,467	2,206
912828-ZX-1	US GOVERNMENT TREAS BILL NOTES 0.125% 06/30/22		07/20/2020	MILLENIUM ADVISORS	08/20/2020	NATWEST MARKETS	2,890,000	2,888,645	2,888,871	2,888,701		56		56			170	170	510	216
91282C-AB-7	US TREASURY N/B NOTES 0.250% 07/31/25		07/31/2020	GOLDMAN SACHS	11/02/2020	GOLDMAN SACHS	10,000,000	10,012,109	9,954,297	10,011,509		(600)		(600)			(57,212)	(57,212)	6,454	204
91282C-AE-1	US TREASURY N/B NOTES 0.625% 08/15/30		09/02/2020	Various	09/14/2020	GOLDMAN SACHS	63,180,000	63,003,816	62,900,700	63,004,428		613		613			(103,728)	(103,728)	33,559	20,054
91282C-AG-6	US TREASURY N/B NOTES 0.125% 08/31/22		09/10/2020	Various	10/30/2020	J.P. MORGAN	50,000,000	49,979,492	49,970,703	49,981,045		1,553		1,553			(10,342)	(10,342)	10,877	1,899
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/14/2020	Various	12/17/2020	Various	233,600,000	233,130,469	233,227,219	233,131,501		1,032		1,032			95,718	95,718	2,063	179
0599999. Subtotal - Bonds - U.S. Governments							2,279,383,000	2,355,899,180	2,385,081,398	2,354,071,572		(1,827,606)		(1,827,606)			31,009,826	31,009,826	11,376,209	3,452,386
13063D-XJ-2	CALIFORNIA ST GENERAL OBLIGATION 7.700% 11/01/30		09/14/2020	Tax Free Exchange	11/02/2020	Call 100.0000	35,485,000	35,496,114	35,485,000	35,485,000		(11,114)		(11,114)					1,366,173	1,009,450
13063D-XP-8	CALIFORNIA ST GENERAL OBLIGATION 7.700% 11/01/30		09/14/2020	Tax Free Exchange	12/03/2020	Call 100.0000	15,000	15,005	15,000	15,004						(4)	(4)	(4)	680	427
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							35,500,000	35,511,119	35,500,000	35,500,004		(11,114)		(11,114)			(4)	(4)	1,366,853	1,009,877
013122-XB-7	ALBERTVILLE AL GENERAL OBLIGATION 3.125% 06/01/47		04/17/2020	INTL FCSTONE INC	05/15/2020	INTL FCSTONE INC	6,000,000	5,865,480	5,916,400	5,865,500		20		20			50,900	50,900	1,970	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							6,000,000	5,865,480	5,916,400	5,865,500		20		20			50,900	50,900	1,970	
00037C-GL-8	ABAG CA FIN AUTH FOR NONPROFIT NURSING HOME 0.350% 10/01/34		04/17/2020	KEY BANK	05/14/2020	KEY BANK	2,200,000	2,200,000	2,200,000	2,200,000									1,812	1,461

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
102885-KT-6	BOWLING GREEN OH ST UNIV HIGHER EDUCATION 3.000% 06/01/50		01/24/2020	WELLS FARGO SECURITIES LLC	06/03/2020	INTL FCSTONE INC	1,400,000	1,422,246	1,381,660	1,421,736		(510)		(510)			(40,076)	(40,076)	10,590	
11506K-FJ-5	BROWARD CNTY FL PORT FACS REVE TRANSPORTATION 4.000% 09/01/44		05/04/2020	JANNEY MONTGOMERY/SCOTT	08/05/2020	INTL FCSTONE INC	10,000,000	10,045,900	10,565,786	10,045,459		(441)		(441)			520,327	520,327	136,594	72,222
38611T-CD-7	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.000% 10/01/50		02/20/2020	Various	04/30/2020	OPPENHEIMER	3,100,000	3,195,818	2,886,100	3,194,308		(1,510)		(1,510)			(308,208)	(308,208)	16,533	
592190-PJ-5	MET NASHVILLE TN ARPT AUTH ARP AIRPORT 5.000% 07/01/54		03/12/2020	MERRILL LYNCH - RS TRADES - MU	05/08/2020	JANNEY MONTGOMERY/SCOTT	2,000,000	2,318,460	2,198,240	2,314,434		(4,026)		(4,026)			(116,194)	(116,194)	40,278	24,722
59259Y-3Q-0	MET TRANS AUTH NY REV SER D TRANSPORTATION 5.000% 11/15/45		04/14/2020	LOOP CAPTIAL	10/22/2020	INTL FCSTONE INC	2,700,000	2,830,518	2,815,234	2,820,656		(9,862)		(9,862)			(5,422)	(5,422)	113,806	56,625
59261A-CW-5	MET TRANSPRTN AUTH NY REVENUE 5 1/4% Due 11/15/2056 MN15 5.250% 11/15/56		04/15/2020	LOOP CAPTIAL	10/15/2020	INTL FCSTONE INC	4,440,000	4,736,636	4,645,757	4,716,069		(20,568)		(20,568)			(70,311)	(70,311)	209,009	98,420
60416S-6R-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.700% 07/01/44		06/10/2020	RBC CAPITAL MARKETS	12/01/2020	Call 100.0000	105,000	105,000	105,000	105,000									1,011	
647201-KN-1	NEW MEXICO ST MTGE FIN AUTH SINGLE FAMILY HSG 3.000% 07/01/50		01/23/2020	RBC CAPITAL MARKETS	03/18/2020	INTL FCSTONE INC	1,260,000	1,263,150	1,218,294	1,263,119		(31)		(31)			(44,825)	(44,825)	3,150	
64972G-XZ-2	NEW YORK CITY NY MUNI WTR FINA 6.282% Due 6/15/2042 JD15 6.282% 06/15/42		10/09/2020	Tax Free Exchange	12/15/2020	Call 100.0000	8,055,000	8,055,348	8,055,000	8,055,000		(348)		(348)					253,008	160,238
64972G-YA-6	NEW YORK CITY NY MUNI WTR FINA 6.282% Due 6/15/2042 JD15 6.282% 06/15/42		10/09/2020	Tax Free Exchange	12/15/2020	Call 100.0000	12,490,000	12,490,539	12,490,000	12,490,513		(27)		(27)			(513)	(513)	392,311	248,464
67756Q-D3-8	OHIO ST HSG FIN AGY RSDL MTGER SINGLE FAMILY HSG 3.000% 03/01/50		01/14/2020	CITICORP SECURITIES	04/02/2020	INTL FCSTONE INC	2,000,000	2,000,000	1,910,675	2,000,000							(89,325)	(89,325)	7,833	
70878C-AF-2	PENNSYLVANIA HGR EDU ASSISTANC STUDENT LOAN 2.450% 06/01/41		02/28/2020	MERRILL LYNCH - RS TRADES - MU	12/09/2020	INTL FCSTONE INC	2,915,000	2,915,000	2,835,033	2,915,000							(79,967)	(79,967)	51,886	
70878C-AF-2	PENNSYLVANIA HGR EDU ASSISTANC STUDENT LOAN 2.450% 06/01/41		02/28/2020	MERRILL LYNCH - RS TRADES - MU	12/01/2020	Call 100.0000	85,000	85,000	85,000	85,000									1,213	
762197-CE-9	RHODE ISLAND ST HLTH & EDUCTNL 0.610% 06/01/35		04/23/2020	KEY BANK	05/14/2020	KEY BANK	2,900,000	2,900,000	2,900,000	2,900,000									2,291	1,851
762197-CE-9	RHODE ISLAND ST HLTH & EDUCTNL 0.610% 06/01/35		04/23/2020	KEY BANK	06/01/2020	Call 100.0000	200,000	200,000	200,000	200,000									170	128
3199999. Subtotal - Bonds - U.S. Special Revenues							55,850,000	56,763,615	56,491,779	56,726,294		(37,323)		(37,323)			(234,514)	(234,514)	1,241,495	664,131
001768-AA-4	AMF FLORENCE LLC AMF FLORENCE LLC 3.210% 12/31/35		10/02/2020	MUFG SECURITIES AMERICAS INC	12/31/2020	Redemption 100.0000	102,514	102,514	102,514	102,514									521	
00206R-CU-4	AT&T INC BASIC 5.650% 02/15/47		07/16/2020	J.P. MORGAN	09/18/2020	EXCHANGE	750,000	1,015,583	1,033,546	1,014,597		(986)		(986)			18,950	18,950	25,072	18,245
00206R-DT-6	AT&T INC BASIC 5.700% 03/01/57		07/16/2020	J.P. MORGAN	09/18/2020	EXCHANGE	1,000,000	1,430,090	1,412,891	1,429,183		(907)		(907)			(16,292)	(16,292)	31,192	22,008
00206R-GL-0	AT&T INC BASIC 4.100% 02/15/28		04/15/2020	RBC CAPITAL MARKETS	07/16/2020	J.P. MORGAN	5,000,000	5,571,800	5,786,150	5,554,082		(17,718)		(17,718)			232,068	232,068	88,264	35,306
00206R-KA-9	AT&T INC BASIC 3.650% 06/01/51		06/25/2020	BARCLAYS	10/20/2020	BARCLAYS	10,000,000	10,247,000	10,001,500	10,245,744		(1,256)		(1,256)			(244,244)	(244,244)	146,000	31,431
00206R-KB-7	AT&T INC BASIC 3.850% 06/01/60		05/21/2020	MIZUHO SECURITIES	10/20/2020	BARCLAYS	20,000,000	19,914,800	19,987,200	19,915,209		409		409			71,991	71,991	308,000	
00206R-KF-8	AT&T INC BASIC 3.500% 02/01/61		07/27/2020	DEUTSCHE BANK	10/27/2020	Various	20,000,000	19,987,200	18,920,310	19,987,210		10		10			(1,066,900)	(1,066,900)	158,472	
00206R-MC-3	AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53		09/18/2020	EXCHANGE	09/18/2020	FRACTIONAL SHARES	1,465	1,454	1,456	1,454							3	3		
00206R-MD-1	AT&T INC 3.55% Due 9/15/2055 MS15 3.550% 09/15/55		09/18/2020	EXCHANGE	09/18/2020	FRACTIONAL SHARES	291	288	289	288							2	2		
00206R-ME-9	AT&T INC 3.65% Due 9/15/2059 MS15 3.650% 09/15/59		09/18/2020	EXCHANGE	09/18/2020	FRACTIONAL SHARES	1,002	995	995	995							1	1		
00206R-MF-6	AT&T INC 2.55% Due 12/01/2033 JD1 2.550% 12/01/33		12/07/2020	EXCHANGE	12/07/2020	FRACTIONAL SHARES	226	232	226	232							(6)	(6)		
00206R-MG-4	AT&T INC 3.8% Due 12/01/2057 JD1 3.800% 12/01/57		12/07/2020	EXCHANGE	12/07/2020	Various	673	705	672	705							(33)	(33)		
002824-BB-5	ABBOTT LABORATORIES BASIC 2.950% 03/15/25		05/29/2020	WELLS FARGO SECURITIES LLC	06/30/2020	GOLDMAN SACHS	1,810,000	1,996,032	1,991,163	1,992,664		(3,368)		(3,368)			(1,501)	(1,501)	15,870	11,421
00287Y-BG-3	ABBVIE INC BASIC 2.150% 11/19/21		05/04/2020	GOLDMAN SACHS	11/19/2020	Tax Free Exchange	13,500,000	13,685,895	13,621,437	13,621,437		(64,458)		(64,458)					433,763	133,031
00287Y-BS-7	ABBVIE INC BASIC 4.250% 11/21/49		08/11/2020	RBC CAPITAL MARKETS	11/10/2020	CITICORP SECURITIES	15,000,000	19,134,750	18,138,000	19,111,872		(22,878)		(22,878)			(973,872)	(973,872)	304,583	145,208
00287Y-BS-7	ABBVIE INC BASIC 4.250% 11/21/49		11/12/2020	Various	11/19/2020	Tax Free Exchange	25,400,000	30,667,780	30,663,967	30,663,967		(3,813)		(3,813)					533,753	494,417
00287Y-BW-8	ABBVIE INC BASIC 3.200% 11/21/29		05/27/2020	WELLS FARGO SECURITIES LLC	10/01/2020	GOLDMAN SACHS	1,850,000	1,996,705	2,042,437	1,991,673		(5,032)		(5,032)			50,764	50,764	22,036	1,316
00287Y-BW-8	ABBVIE INC BASIC 3.200% 11/21/29		11/06/2020	Various	11/19/2020	Tax Free Exchange	37,000,000	39,064,548	39,005,578	39,005,578		(58,970)		(58,970)					985,422	298,871

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
00287Y-CL-1	ABBVIE INC 4.625% Due 10/01/2042 AO 4.625% 10/01/42		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	3,000,000	2,904,989	2,906,372	2,906,372		1,383		1,383					87,875	16,573
00287Y-CN-7	ABBVIE INC 4.75% Due 03/15/2045 MS 4.750% 03/15/45		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	12,848,000	12,668,483	12,671,124	12,671,124		2,641		2,641					413,634	100,018
00287Y-DC-0	ABBVIE INC 3.8% Due 03/15/2025 MS 3.800% 03/15/25		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	36,750,000	37,006,624	36,981,238	36,981,238		(25,387)		(25,387)					946,517	228,871
00401Y-AA-8	ACADEMY LTD BASIC 6.000% 11/15/27		10/28/2020	CREDIT SUISSE FIRST BOSTON	12/18/2020	CREDIT SUISSE FIRST BOSTON	2,000,000	2,000,000	2,090,000	2,000,000							90,000	90,000	13,167	
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2 0.835% 11/25/35		02/25/2020	Interest Capitalization	12/04/2020	BMO CAPITAL MARKETS	2	2	2	2										
00724P-AD-1	ADOBE INC BASIC 2.300% 02/01/30		05/27/2020	SUSQUEHANNA	12/03/2020	GOLDMAN SACHS	1,915,000	2,032,849	2,075,286	2,026,783		(6,066)		(6,066)			48,503	48,503	37,194	14,192
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	Tax Free Exchange	07/17/2020	Redemption 100.0000	1,594,100	1,188,469	1,594,100	1,594,100		405,632		405,632						
02588Q-AB-4	American Express Credit Accoun SERIES 20191 CLASS A 2.870% 10/15/24		02/13/2020	Various	11/04/2020	J.P. MORGAN	32,115,000	32,949,691	33,277,914	32,826,965		(122,727)		(122,727)			450,950	450,950	668,233	7,681
02660T-DM-2	American Home Mortgage Investm SERIES 20051 CLASS M1 1.000% 06/25/45		02/28/2020	BANK OF AMERICA	12/25/2020	Paydown	(281,747)	(254,277)		(255,354)		(1,077)		(1,077)			255,354	255,354	1,897	(136)
026874-DB-0	AIG 4 3/8% Due 1/15/2055 JJ15 4.375% 01/15/55		07/16/2020	J.P. MORGAN	10/27/2020	WELLS FARGO SECURITIES LLC	500,000	617,115	597,120	615,164		(1,951)		(1,951)			(18,044)	(18,044)	6,319	304
03027X-AB-6	AMERICAN TOWER CORP - CL A 3 1/2% Due 1/31/2023 JJ31 3.500% 01/31/23		05/11/2020	SUSQUEHANNA	06/18/2020	MORGAN STANLEY	750,000	790,718	801,263	789,147		(1,570)		(1,570)			12,115	12,115	10,354	7,510
03027X-AV-2	AMERICAN TOWER CORP - CL A BASIC 2.950% 01/15/25		04/20/2020	MILLENIUM ADVISORS	11/16/2020	MARKET AXESS	500,000	526,000	538,920	522,918		(3,082)		(3,082)			16,002	16,002	12,415	3,974
03076C-AK-2	AMERIPRISE FINANCIAL INC BASIC 3.000% 04/02/25		05/14/2020	MIZUHO SECURITIES	09/15/2020	WELLS FARGO SECURITIES LLC	9,500,000	10,006,445	10,405,730	9,972,985		(33,460)		(33,460)			432,745	432,745	130,625	36,417
031162-BK-5	AMGEN INC BASIC 5.150% 11/15/41		07/16/2020	J.P. MORGAN	08/17/2020	EXCHANGE	249,000	351,571	355,726	351,292		(279)		(279)			4,434	4,434	3,277	2,315
031162-CX-6	AMGEN INC 2.77% Due 9/1/2053 FA 17 2.770% 09/01/53		08/17/2020	EXCHANGE	08/17/2020	FRACTIONAL SHARES	206	203	206	203							2	2		
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC 5.550% 01/23/49		06/18/2020	Various	11/16/2020	GOLDMAN SACHS	760,000	1,015,066	1,065,604	1,012,843		(2,223)		(2,223)			52,761	52,761	34,564	16,607
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC 4.750% 01/23/29		06/18/2020	MORGAN STANLEY	11/06/2020	Various	18,041,000	20,858,501	22,067,525	20,709,150		(149,352)		(149,352)			1,358,375	1,358,375	675,371	243,991
035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC 4.500% 06/01/50		08/12/2020	Various	10/27/2020	Various	60,000,000	74,183,400	71,423,870	74,115,116		(68,284)		(68,284)			(2,691,246)	(2,691,246)	1,506,000	816,250
037389-BC-6	AON CORP BASIC 3.750% 05/02/29		01/14/2020	MORGAN STANLEY	07/10/2020	MORGAN STANLEY	1,500,000	1,620,885	1,735,590	1,615,053		(5,832)		(5,832)			120,537	120,537	39,375	11,563
037411-AW-5	APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40		06/03/2020	GOLDMAN SACHS	06/29/2020	BARCLAYS	2,380,000	1,975,352	1,927,800	1,976,126		774		774			(48,326)	(48,326)	40,460	31,694
037411-BA-2	APACHE CORP. 4 3/4% Due 4/15/2043 AO15 4.750% 04/15/43		02/21/2020	CITICORP SECURITIES	03/23/2020	Fifth Third Securities	5,000,000	5,118,000	2,495,000	5,117,912		(88)		(88)			(2,622,912)	(2,622,912)	105,424	85,764
037411-BF-1	APACHE CORP. BASIC 4.250% 01/15/30		02/05/2020	Various	04/16/2020	Various	17,000,000	18,035,530	11,869,813	18,014,383		(21,147)		(21,147)			(6,144,571)	(6,144,571)	324,181	153,708
037411-BG-9	APACHE CORP. BASIC 5.350% 07/01/49		01/09/2020	MORGAN STANLEY	03/27/2020	Fifth Third Securities	10,000,000	11,017,600	4,750,000	11,014,046		(3,554)		(3,554)			(6,264,046)	(6,264,046)	133,750	17,833
039482-AA-2	ARCHER-DANIELS-MIDLAND C BASIC 2.750% 03/27/25		05/15/2020	Various	09/10/2020	Fifth Third Securities	8,500,000	9,045,535	9,242,305	9,009,950		(35,585)		(35,585)			232,355	232,355	108,434	33,267
039482-AB-0	ARCHER-DANIELS-MIDLAND C BASIC 3.250% 03/27/30		07/29/2020	FTN FINANCIAL SECURITIES CORP	11/02/2020	PARIBAS SECURITIES	10,000,000	11,652,800	11,472,200	11,610,691		(42,109)		(42,109)			(138,491)	(138,491)	195,903	111,944
040555-CS-1	ARIZONA PUBLIC SERVICE CO BASIC 3.150% 05/15/25		05/19/2020	Various	09/17/2020	J.P. MORGAN	6,275,000	6,766,424	6,894,468	6,732,870		(33,554)		(33,554)			161,598	161,598	69,182	3,294
04650N-AB-0	AT&T INC 5.35% Due 9/1/2040 MS1 5.350% 09/01/40		06/18/2020	MORGAN STANLEY	09/18/2020	EXCHANGE	500,000	640,715	653,830	639,574		(1,141)		(1,141)			14,255	14,255	14,638	8,248
053332-AZ-5	AUTOZONE INC BASIC 4.000% 04/15/30		05/28/2020	PARIBAS SECURITIES	09/03/2020	SUSQUEHANNA	1,790,000	2,009,382	2,149,414	2,003,985		(5,398)		(5,398)			145,430	145,430	31,424	12,132
06051G-EU-9	BAFC 2004-2 3.3% Due 1/11/2023 JJ11 3.300% 01/11/23		05/11/2020	CREDIT SUISSE FIRST BOSTON	06/18/2020	MORGAN STANLEY	1,000,000	1,050,280	1,062,650	1,048,276		(2,004)		(2,004)			14,374	14,374	14,758	11,183
06051G-HR-3	BAFC 2004-2 BASIC 3.458% 03/15/25		05/18/2020	J.P. MORGAN	09/14/2020	BANK OF AMERICA	10,000,000	10,664,100	10,896,400	10,609,825		(54,275)		(54,275)			286,575	286,575	173,861	62,436
06051G-HZ-5	BAFC 2004-2 BASIC 2.496% 02/13/31		04/15/2020	CITICORP SECURITIES	12/09/2020	WELLS FARGO SECURITIES LLC	1,000,000	1,008,860	1,044,100	1,008,351		(509)		(509)			35,749	35,749	20,661	4,437
06051G-JE-0	BAFC 2004-2 BASIC 2.676% 06/19/41		06/16/2020	BANK OF AMERICA	09/22/2020	Various	600,000	600,000	628,789	600,000							28,789	28,789	1,858	
06406R-AN-7	BANK OF NY MELLON CORP BASIC 1.600% 04/24/25		04/17/2020	GOLDMAN SACHS	07/16/2020	J.P. MORGAN	1,500,000	1,499,430	1,561,380	1,499,456		26		26			61,924	61,924	5,733	

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
075887-CJ-6	BECTON DICKINSON & CO BASIC 2.823% 05/20/30		08/20/2020	GOLDMAN SACHS	12/14/2020	J.P. MORGAN	600,000	655,182	653,628	653,523		(1,659)		(1,659)			105	105	9,692	4,423
08652B-AA-7	BEST BUY CO INC BASIC 4.450% 10/01/28		05/27/2020	US BANCORP INC	12/03/2020	GOLDMAN SACHS	1,825,000	2,025,422	2,192,701	2,013,897		(11,525)		(11,525)			178,804	178,804	55,495	13,084
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		06/03/2020	WELLS FARGO SECURITIES LLC	07/16/2020	J.P. MORGAN	3,500,000	3,814,090	3,817,905	3,808,919		(5,171)		(5,171)			8,986	8,986	37,240	15,190
09857L-AR-9	BOOKING HOLDINGS INC BASIC 4.625% 04/13/30		05/27/2020	CREDIT SUISSE FIRST BOSTON	11/03/2020	BARCLAYS	1,760,000	2,001,278	2,087,290	1,991,872		(9,406)		(9,406)			95,417	95,417	45,674	10,401
110122-BN-7	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25		06/16/2020	BARCLAYS	07/17/2020	Tax Free Exchange	15,000,000	17,131,800	17,097,633	17,097,633		(34,167)		(34,167)					245,417	198,594
110122-CB-2	BRISTOL-MYERS SQUIBB CO BASIC 3.400% 07/26/29		05/28/2020	Various	07/17/2020	Tax Free Exchange	6,735,000	7,603,073	7,587,693	7,587,693		(15,379)		(15,379)					108,770	68,649
110122-CD-8	BRISTOL-MYERS SQUIBB CO BASIC 4.250% 10/26/49		01/21/2020	RBC CAPITAL MARKETS	07/17/2020	Tax Free Exchange	10,000,000	12,225,200	12,202,682	12,202,682		(22,518)		(22,518)					308,125	102,708
110122-CP-1	BRISTOL-MYERS SQUIBB CO 110122CP1 3.400% 07/26/29		07/17/2020	Various	10/21/2020	Various	6,735,000	7,587,693	7,814,055	7,565,021		(22,673)		(22,673)			249,034	249,034	166,885	108,770
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CR7 4.250% 10/26/49		07/17/2020	Tax Free Exchange	12/07/2020	Various	57,500,000	57,703,638	74,541,870	57,703,507		(131)		(131)			16,838,363	16,838,363	1,202,219	549,844
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22		07/17/2020	Tax Free Exchange	09/10/2020	MORGAN STANLEY	7,213,000	7,400,609	7,608,345	7,386,620		(13,989)		(13,989)			221,725	221,725	136,095	98,978
110122-DL-9	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20 4.550% 02/20/48		07/17/2020	Tax Free Exchange	07/17/2020	J.P. MORGAN	500,000	509,123	701,285	509,123							192,162	192,162	9,479	9,290
11133T-AD-5	BROADRIGE FINANCIAL SOLUTION BASIC 2.900% 12/01/29		02/19/2020	Various	05/20/2020	PIERPONT SECURITIES	2,000,000	2,026,433	2,079,880	2,025,792		(641)		(641)			54,088	54,088	26,181	8,076
11135F-AB-7	BROADCOM INC BASIC 4.750% 04/15/29		07/16/2020	Various	08/11/2020	Tax Free Exchange	11,000,000	12,359,920	12,299,375	12,299,375		(60,545)		(60,545)					405,861	160,313
11135F-AH-4	BROADCOM INC BASIC 5.000% 04/15/30		06/03/2020	Various	08/11/2020	Tax Free Exchange	28,000,000	30,213,740	30,169,229	30,169,229		(44,511)		(44,511)					474,444	85,556
11135F-AK-7	BROADCOM INC 4.11% Due 09/15/2028 MS 15 4.110% 09/15/28		05/21/2020	EXCHANGE	07/16/2020	Various	1,053,284	1,092,003	1,170,740	1,090,252		(1,751)		(1,751)			80,488	80,488	7,086	
11135F-AK-7	BROADCOM INC 4.11% Due 09/15/2028 MS 15 4.110% 09/15/28		05/21/2020	EXCHANGE	08/11/2020	Tax Free Exchange	841,000	871,915	870,017	870,017		(1,898)		(1,898)					7,681	
11135F-AM-3	BROADCOM INC BASIC 3.459% 09/15/26		08/03/2020	CITICORP SECURITIES	08/11/2020	Tax Free Exchange	2,000,000	2,200,040	2,199,506	2,199,506		(534)		(534)					15,373	14,220
11135F-AU-5	BROADCOM INC BASIC 2.250% 11/15/23		05/11/2020	BARCLAYS	08/11/2020	Tax Free Exchange	500,000	500,470	500,439	500,439		(31)		(31)					2,906	156
11135F-AZ-4	BROADCOM INC 4.25% Due 4/15/2026 AO 15 4.250% 04/15/26		08/11/2020	Tax Free Exchange	12/03/2020	BANK OF AMERICA	4,750,000	4,931,405	5,421,935	4,922,203		(9,202)		(9,202)			499,732	499,732	130,097	65,049
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		10/09/2020	J.P. MORGAN	11/12/2020	CITICORP SECURITIES	10,000,000	11,053,200	11,095,300	11,043,177		(10,023)		(10,023)			52,123	52,123	82,153	53,264
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		07/14/2020	J.P. MORGAN	10/29/2020	Various	15,000,000	18,758,550	17,789,020	18,736,905		(21,645)		(21,645)			(947,885)	(947,885)	361,132	187,708
12666V-AD-3	Countrywide Asset-Backed Certi SERIES 200617 CLASS 2A3 0.385% 03/25/47		02/06/2020	BANK OF AMERICA	12/31/2020	BANK OF AMERICA	3,636,249	3,289,669	3,136,264	3,311,970		22,301		22,301			(175,705)	(175,705)	26,245	2,688
12668U-AG-6	Countrywide Asset-Backed Certi SERIES 20073 CLASS 2A3 0.355% 05/25/47		06/29/2020	BANK OF AMERICA	12/25/2020	Paydown	413,711	378,545	489,014	420,009		41,463		41,463			69,006	69,006	695	27
14043M-AB-7	Capital One Prime Auto Receiva SERIES 20201 CLASS A2 1.640% 06/15/23		02/11/2020	RBC CAPITAL MARKETS	11/05/2020	PARIBAS SECURITIES	13,093,359	13,092,724	13,171,613	13,092,950		226		226			78,663	78,663	155,084	
14043M-AB-7	Capital One Prime Auto Receiva SERIES 20201 CLASS A2 1.640% 06/15/23		02/11/2020	RBC CAPITAL MARKETS	10/19/2020	Paydown	2,906,641	2,906,500	2,906,641	2,906,641		141		141					28,682	
14448C-AK-0	CARRIER GLOBAL CORP BASIC 2.700% 02/15/31		06/16/2020	CITICORP SECURITIES	07/14/2020	PARIBAS SECURITIES	200,000	199,920	203,982	199,920							4,062	4,062	405	
14448C-AK-0	CARRIER GLOBAL CORP BASIC 2.700% 02/15/31		07/16/2020	Various	12/10/2020	Tax Free Exchange	17,300,000	17,402,490	17,399,437	17,399,437		(3,053)		(3,053)					221,873	6,975
15189T-AR-8	CENTERPOINT ENERGY INC BASIC 2.500% 09/01/22		05/11/2020	CITICORP SECURITIES	06/18/2020	MORGAN STANLEY	750,000	776,798	775,725	775,500		(1,297)		(1,297)			225	225	5,781	3,750
161175-BB-9	CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23 4.464% 07/23/22		05/11/2020	CITICORP SECURITIES	06/18/2020	MORGAN STANLEY	750,000	792,008	799,898	789,806		(2,202)		(2,202)			10,092	10,092	13,857	10,230
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.200% 03/15/28		07/10/2020	Various	11/19/2020	J.P. MORGAN	3,000,000	3,340,230	3,428,700	3,324,467		(15,763)		(15,763)			104,233	104,233	97,650	42,280
161175-BU-7	CHARTER COMM OPT LLC/CAP BASIC 2.800% 04/01/31		06/03/2020	J.P. MORGAN	11/19/2020	J.P. MORGAN	1,000,000	1,019,130	1,055,310	1,018,401		(729)		(729)			36,909	36,909	16,800	3,733
166764-BW-9	CHEVRON CORP BASIC 1.554% 05/11/25		05/13/2020	BANK OF AMERICA	09/17/2020	CITICORP SECURITIES	10,000,000	10,045,800	10,388,200	10,042,643		(3,157)		(3,157)			345,557	345,557	56,117	1,727

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
191216-CQ-1	COCA-COLA CO BASIC 4.200% 03/25/50		04/22/2020	CITICORP SECURITIES	09/21/2020	TENDER	5,600,000	7,565,544	7,601,552	7,547,532		(18,012)		(18,012)			54,020	54,020	114,987	18,947
20030N-CM-1	COMCAST CORP. BASIC 4.700% 10/15/48		06/29/2020	RBC CAPITAL MARKETS	10/06/2020	RBC CAPITAL MARKETS	500,000	671,235	669,590	670,165		(1,070)		(1,070)			(575)	(575)	11,293	4,961
20030N-DM-0	COMCAST CORP. BASIC 1.950% 01/15/31		07/10/2020	JANE STREET	10/06/2020	GOLDMAN SACHS	800,000	832,704	823,424	832,013		(691)		(691)			(8,589)	(8,589)	5,633	1,993
20030N-DQ-1	COMCAST CORP. BASIC 2.650% 08/15/62		08/12/2020	Various	10/20/2020	Various	31,000,000	30,692,980	29,538,980	30,693,564		584		584			(1,154,584)	(1,154,584)	130,071	
205887-CC-4	CONAGRA FOODS INC BASIC 4.850% 11/01/28		11/02/2020	Various	11/30/2020	JEFFERIES & COMPANY INC.	5,200,000	6,377,653	6,467,812	6,342,250		(35,403)		(35,403)			125,562	125,562	123,567	57,634
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC 4.100% 02/15/48		09/16/2020	GOLDMAN SACHS	11/30/2020	CITICORP SECURITIES	300,000	355,326	367,278	355,056		(270)		(270)			12,222	12,222	3,656	1,128
22160K-AK-1	COSTCO WHOLESALE CORP BASIC 2.300% 05/18/22		05/11/2020	SUSQUEHANNA	06/18/2020	MORGAN STANLEY	1,000,000	1,035,740	1,033,960	1,033,741		(1,999)		(1,999)			219	219	13,672	11,181
22822V-AR-2	CROWN CASTLE INTL CORP. BASIC 3.300% 07/01/30		05/28/2020	BANK OF AMERICA	12/03/2020	WELLS FARGO SECURITIES LLC	1,860,000	2,010,474	2,082,065	2,003,398		(7,076)		(7,076)			78,667	78,667	41,602	9,889
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		09/25/2020	Various	11/03/2020	TENDER	397,000	379,812	397,000	379,233		(579)		(579)			17,767	17,767	12,321	5,489
237194-AL-9	DARDEN RESTAURANTS INC 3.850% 05/01/27		07/21/2020	Various	12/01/2020	BARCLAYS	4,600,000	4,783,057	5,018,784	4,774,032		(9,025)		(9,025)			244,752	244,752	104,292	40,339
26443T-AC-0	DUKE ENERGY INDIANA INC BASIC 2.750% 04/01/50		03/10/2020	BARCLAYS	07/16/2020	J.P. MORGAN	2,000,000	1,997,540	2,149,780	1,997,571		31		31			152,209	152,209	19,556	
26884U-AF-6	EPR PROPERTIES BASIC 3.750% 08/15/29		10/01/2020	HILLTOP SECURITIES	11/02/2020	SUSQUEHANNA	2,300,000	2,029,750	1,959,048	2,031,713		1,963		1,963			(72,665)	(72,665)	18,927	11,979
29248O-AL-4	ENABLE MIDSTREAM PARTNER BASIC 4.950% 05/15/28		07/16/2020	J.P. MORGAN	10/07/2020	JANE STREET	2,000,000	1,860,700	1,945,000	1,863,908		3,208		3,208			81,092	81,092	39,600	17,875
29273E-AA-6	ENDO DAC/FIN LLC/FINCO BASIC 6.000% 02/01/25		05/05/2020	J.P. MORGAN	06/17/2020	EXCHANGE	5,500,000	3,960,000	3,344,000	3,986,656		26,656		26,656			(642,656)	(642,656)	123,750	88,000
29373K-AB-9	Enterprise Fleet Financing LLC SERIES 20201 CLASS A2 1.780% 12/22/25		02/11/2020	RBC CAPITAL MARKETS	12/18/2020	Paydown	310,468	310,417	310,468	310,468		51		51					4,435	
29379V-BZ-5	ENTERPRISE PRODUCTS OPER BASIC 3.950% 01/31/60		07/16/2020	J.P. MORGAN	10/21/2020	JEFFERIES & COMPANY INC.	2,500,000	2,695,875	2,496,900	2,695,297		(578)		(578)			(198,397)	(198,397)	76,531	51,021
294429-AS-4	EQUIFAX INC BASIC 3.100% 05/15/30		05/27/2020	JANE STREET	11/02/2020	SUSQUEHANNA	1,950,000	2,026,889	2,110,251	2,023,924		(2,965)		(2,965)			86,327	86,327	31,400	5,373
29717P-AU-1	ESSEX PORTFOLIO LP BASIC 3.000% 01/15/30		07/16/2020	J.P. MORGAN	08/21/2020	Various	10,500,000	10,758,815	11,467,512	10,746,818		(11,997)		(11,997)			720,694	720,694	316,167	130,208
30231G-BH-4	EXXON MOBIL CORP BASIC 2.992% 03/19/25		05/15/2020	Various	09/14/2020	Various	11,000,000	11,793,520	12,068,630	11,741,715		(51,805)		(51,805)			326,915	326,915	157,163	52,028
30246Q-CS-0	FBRSI 2005-5 SERIES 20055 CLASS M4 1.120% 11/25/35		02/03/2020	BANK OF AMERICA	11/18/2020	STIFEL NICOLAUS	5,000,000	2,675,000	2,853,125	2,750,820		75,820		75,820			102,305	102,305	35,553	3,295
33766#-AA-9	OHIO EDISON TOWER, LLC OHIO EDISON TOWER, LLC 3.200% 06/15/35		03/11/2020	Tax Free Exchange	12/15/2020	Redemption 100.0000	774,033	781,747	774,033	774,033		(7,713)		(7,713)					10,976	344
337932-AL-1	FIRSTENERGY CORP BASIC 2.650% 03/01/30		05/06/2020	MORGAN STANLEY	08/21/2020	MORGAN STANLEY	2,500,000	2,538,950	2,565,300	2,537,931		(1,019)		(1,019)			27,369	27,369	34,045	14,354
34417M-AA-5	FOCUS 2017-1A 3.857% 04/30/47		01/30/2020	Interest Capitalization	08/18/2020	Various	249	249	229	249							(20)	(20)	5	
34417M-AA-5	FOCUS 2017-1A 3.857% 04/30/47		01/30/2020	Interest Capitalization	07/30/2020	Paydown	1	1	1	1										
34490B-AB-0	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.680% 10/05/25		07/17/2020	BANK OF AMERICA	11/16/2020	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									32,383	
34490B-AC-8	NFL TRUST 2020-XI NFL TRUST 2020-XI 2.970% 10/05/27		07/17/2020	BANK OF AMERICA	11/16/2020	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									35,888	
35137L-AH-8	FOX CORP FOX CORP 4.709% 01/25/29		04/03/2020	Tax Free Exchange	07/16/2020	J.P. MORGAN	1,500,000	1,593,755	1,822,275	1,590,982		(2,773)		(2,773)			231,293	231,293	34,336	13,342
36259K-AB-3	GM Financial Automobile Leasin SERIES 20201 CLASS A2A 1.670% 04/20/22		02/10/2020	J.P. MORGAN	11/05/2020	BARCLAYS	5,161,987	5,161,770	5,187,393	5,161,869		99		99			25,525	25,525	62,259	
36259K-AB-3	GM Financial Automobile Leasin SERIES 20201 CLASS A2A 1.670% 04/20/22		02/10/2020	J.P. MORGAN	10/19/2020	Paydown	588,013	587,989	588,013	588,013		25		25					6,506	
369550-BK-3	GENERAL DYNAMICS CORP BASIC 3.250% 04/01/25		05/14/2020	Various	09/15/2020	HSBC SECURITIES INC.	10,000,000	10,917,300	11,112,100	10,855,088		(62,212)		(62,212)			257,012	257,012	155,278	46,493
370334-CL-6	GENERAL MILLS INC BASIC 2.875% 04/15/30		05/28/2020	CITICORP SECURITIES	10/02/2020	SUSQUEHANNA	1,855,000	1,996,592	2,034,304	1,991,974		(4,618)		(4,618)			42,330	42,330	27,110	8,592
37045V-AS-9	GENERAL MOTORS CORP BASIC 5.000% 10/01/28		02/05/2020	WELLS FARGO SECURITIES LLC	03/25/2020	BARCLAYS	2,000,000	2,195,940	1,560,000	2,193,246		(2,694)		(2,694)			(633,246)	(633,246)	48,889	35,000
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		02/05/2020	Various	03/25/2020	BARCLAYS	2,000,000	2,287,545	1,480,000	2,286,965		(580)		(580)			(806,965)	(806,965)	58,178	39,171

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
37045V-AU-4	GENERAL MOTORS CORP BASIC 6.800% 10/01/27		05/07/2020	DEUTSCHE BANK	05/13/2020	BARCLAYS	1,140,000	1,137,435	1,178,931	1,137,435							41,496	41,496	646	
37331N-AJ-0	GEORGIA-PACIFIC LLC BASIC 1.750% 09/30/25		05/20/2020	Various	11/02/2020	J.P. MORGAN	10,000,000	10,098,033	10,397,300	10,089,963		(8,070)		(8,070)			307,337	307,337	89,444	10,694
37331N-AK-7	GEORGIA-PACIFIC LLC BASIC 2.300% 04/30/30		08/04/2020	Various	10/30/2020	BARCLAYS	10,000,000	10,835,500	10,480,600	10,815,608		(19,892)		(19,892)			(335,008)	(335,008)	116,917	61,333
38113Y-AC-3	GOLDEN NUGGET INC BASIC 8.750% 10/01/25		05/27/2020	JEFFERIES & COMPANY INC.	08/27/2020	JEFFERIES & COMPANY INC.	5,500,000	3,575,000	3,960,000	3,631,257		56,257		56,257			328,743	328,743	198,516	77,535
38141G-RD-8	GOLDMAN SACHS GROUP INC 3 5/8% Due 1/22/2023 JJ22 3.625% 01/22/23		05/11/2020	MILLENIUM ADVISORS	06/18/2020	MORGAN STANLEY	1,000,000	1,052,960	1,069,640	1,050,880		(2,080)		(2,080)			18,760	18,760	15,104	11,177
38141G-WB-6	GOLDMAN SACHS GROUP INC 3.850% 01/26/27		07/16/2020	Various	08/11/2020	Various	4,000,000	4,362,690	4,569,410	4,350,409		(12,281)		(12,281)			219,001	219,001	82,561	46,521
38141G-XH-2	GOLDMAN SACHS GROUP INC BASIC 3.800% 03/15/30		06/18/2020	MORGAN STANLEY	08/11/2020	SUSQUEHANNA	3,400,000	3,861,958	4,004,554	3,855,781		(6,177)		(6,177)			148,773	148,773	51,680	33,377
38242#-AA-2	GOODMAN NORTH AMERICAN GOODMAN NORTH AMERICAN 2.860% 04/09/27		03/12/2020	WELLS FARGO SECURITIES LLC	04/22/2020	Tax Free Exchange	18,000,000	18,000,000	18,000,000	18,000,000									18,590	
384802-AE-4	GRAINGER WW INC BASIC 1.850% 02/15/25		05/27/2020	US BANCORP INC	06/30/2020	SUSQUEHANNA	1,945,000	2,000,938	2,033,750	1,999,864		(1,074)		(1,074)			33,886	33,886	12,594	9,295
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		02/20/2020	Various	03/24/2020	Fifth Third Securities	25,000,000	26,917,750	17,281,250	26,881,817		(35,933)		(35,933)			(9,600,567)	(9,600,567)	522,569	359,528
43813D-AC-2	Honda Auto Receivables Owner T SERIES 20202 CLASS A3 0.820% 07/15/24		05/18/2020	BANK OF AMERICA	09/29/2020	BARCLAYS	15,000,000	14,998,820	15,137,109	14,998,999		180		180			138,110	138,110	42,367	
43813R-AB-3	Honda Auto Receivables Owner T SERIES 20201 CLASS A2 1.630% 10/21/22		02/19/2020	J.P. MORGAN	11/05/2020	J.P. MORGAN	19,776,381	19,774,378	19,912,344	19,774,894		516		516			137,450	137,450	226,544	
43813R-AB-3	Honda Auto Receivables Owner T SERIES 20201 CLASS A2 1.630% 10/21/22		02/19/2020	J.P. MORGAN	10/21/2020	Paydown	1,223,619	1,223,495	1,223,619	1,223,619		124		124					13,020	
438516-CB-0	HONEYWELL INC BASIC 1.350% 06/01/25		05/14/2020	J.P. MORGAN	10/30/2020	BARCLAYS	10,000,000	9,999,000	10,267,400	9,999,100		100		100			268,300	268,300	61,875	
444859-BN-1	HUMANA INC BASIC 4.875% 04/01/30		05/27/2020	PARIBAS SECURITIES	09/03/2020	J.P. MORGAN	1,630,000	2,009,366	2,062,993	1,999,583		(9,783)		(9,783)			63,410	63,410	35,758	13,906
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC 2.550% 02/04/30		01/28/2020	MORGAN STANLEY	07/16/2020	J.P. MORGAN	500,000	497,985	520,450	498,067		82		82			22,383	22,383	5,879	
458140-AK-6	INTEL CORP. BASIC 4.800% 10/01/41		07/16/2020	J.P. MORGAN	11/05/2020	CITICORP SECURITIES	1,000,000	1,414,200	1,380,290	1,409,620		(4,580)		(4,580)			(29,330)	(29,330)	29,067	14,533
458140-BH-2	INTEL CORP. BASIC 2.450% 11/15/29		05/27/2020	SUSQUEHANNA	07/31/2020	US BANCORP INC	1,870,000	2,007,969	2,058,533	2,005,450		(2,519)		(2,519)			53,084	53,084	10,054	1,782
46625H-HV-5	JP MORGAN CHASE & CO BASIC 5.500% 10/15/40		07/16/2020	J.P. MORGAN	09/22/2020	WELLS FARGO SECURITIES LLC	500,000	746,465	726,005	744,793		(1,672)		(1,672)			(18,788)	(18,788)	12,146	7,257
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		07/16/2020	J.P. MORGAN	07/23/2020	MORGAN STANLEY	4,000,000	4,574,920	4,579,720	4,573,298		(1,622)		(1,622)			6,422	6,422	73,959	71,018
46647P-BL-9	JPMORGAN CHASE & CO BASIC 2.522% 04/22/31		04/15/2020	J.P. MORGAN	05/06/2020	J.P. MORGAN	2,500,000	2,500,000	2,521,100	2,500,000							21,100	21,100	2,802	
46647P-BP-0	JPMORGAN CHASE & CO BASIC 2.956% 05/13/31		06/18/2020	Various	07/08/2020	CITICORP SECURITIES	7,200,000	7,406,912	7,714,800	7,405,978		(934)		(934)			308,822	308,822	33,698	10,247
46661#-AC-3	JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC 3.250% 04/13/27		05/14/2020	US BANCORP INC	12/13/2020	Redemption 100.0000	263,558	263,558	263,558	263,558									2,742	
47233J-AG-3	JEFFERIES GRP LLC / CAP BASIC 4.850% 01/15/27		06/03/2020	JEFFERIES & COMPANY INC.	09/30/2020	JEFFERIES & COMPANY INC.	500,000	537,740	567,880	536,095		(1,645)		(1,645)			31,785	31,785	17,312	9,431
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		02/05/2020	CREDIT SUISSE FIRST BOSTON	12/14/2020	JANE STREET	1,000,000	1,119,070	1,191,760	1,108,692		(10,378)		(10,378)			83,068	83,068	51,364	16,172
501044-DP-3	KROGER CO. BASIC 2.200% 05/01/30		05/27/2020	BARCLAYS	10/01/2020	BARCLAYS	1,970,000	2,023,052	2,066,766	2,021,309		(1,743)		(1,743)			45,458	45,458	18,901	3,732
513075-BQ-3	LAMAR MEDIA CORP BASIC 3.750% 02/15/28		01/23/2020	Various	10/21/2020	Various	2,850,000	2,850,000	2,850,000	2,850,000									75,703	
513075-BS-9	LAMAR MEDIA CORP BASIC 4.000% 02/15/30		01/23/2020	Various	10/21/2020	Various	2,850,000	2,850,000	2,850,000	2,850,000									80,750	
532457-BV-9	LILLY (ELI) & CO BASIC 3.375% 03/15/29		05/27/2020	DEUTSCHE BANK	08/04/2020	MARKET AXESS	1,750,000	2,016,455	2,067,870	2,011,012		(5,443)		(5,443)			56,858	56,858	23,133	12,141
539830-BP-3	LOCKHEED MARTIN CORP BASIC 1.850% 06/15/30		05/15/2020	MIZUHO SECURITIES	11/17/2020	Various	1,800,000	1,796,040	1,862,838	1,796,128		88		88			66,710	66,710	8,130	
539830-BQ-1	LOCKHEED MARTIN CORP BASIC 2.800% 06/15/50		05/15/2020	MORGAN STANLEY	06/08/2020	WELLS FARGO SECURITIES LLC	2,650,000	2,627,025	2,730,958	2,627,026		2		2			103,931	103,931	4,122	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
548661-DU-8	LOWE'S COMPANIES BASIC 4.500% 04/15/30		08/24/2020	GOLDMAN SACHS	11/30/2020	US BANCORP INC	2,600,000	3,232,424	3,218,280	3,215,836		(16,588)		(16,588)			2,444	2,444	79,950	48,750
548661-DW-4	LOWE'S COMPANIES BASIC 5.125% 04/15/50		10/02/2020	GOLDMAN SACHS	10/23/2020	TENDER	30,000,000	41,995,745	42,268,800	41,969,460		(26,285)		(26,285)			299,340	299,340	884,063	722,056
55336V-BE-9	MPLX LP MPLX LP 4.250% 12/01/27		05/12/2020	BARCLAYS	05/21/2020	Tax Free Exchange	600,000	585,678	585,714	585,714		36		36					12,042	11,546
594918-BE-3	MICROSOFT CORP 4% Due 2/12/2055 FA12 4.000% 02/12/55		03/17/2020	BARCLAYS	06/01/2020	EXCHANGE	9,300,000	11,323,122	12,580,668	11,316,423		(6,699)		(6,699)			1,264,245	1,264,245	112,633	38,233
594918-CC-6	MICROSOFT CORP 2.525% Due 06/01/50 JD1 2.525% 06/01/50		06/01/2020	EXCHANGE	08/04/2020	Various	9,000,000	9,167,040	9,199,850	9,166,730		(310)		(310)			33,120	33,120	18,026	
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60		06/01/2020	EXCHANGE	06/25/2020	CITICORP SECURITIES	1,000,000	1,016,300	1,022,410	1,016,284		(16)		(16)			6,126	6,126	1,783	
59523U-AS-6	MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31		08/19/2020	CITICORP SECURITIES	12/15/2020	TRUIST	1,100,000	1,080,200	1,092,245	1,080,755		555		555			11,490	11,490	6,493	468
617446-8N-2	MORGAN STANLEY BASIC 5.597% 03/24/51		07/16/2020	J.P. MORGAN	09/22/2020	J.P. MORGAN	1,000,000	1,593,330	1,542,100	1,591,035		(2,295)		(2,295)			(48,935)	(48,935)	27,985	18,035
62927@-AG-3	NHL US FUNDING LP NHL US FUNDING LP 3.290% 08/13/30		07/31/2020	J.P. MORGAN	10/14/2020	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									14,622	
654106-AH-6	NIKE, INC. CL B BASIC 2.400% 03/27/25		05/13/2020	Fifth Third Securities	09/15/2020	BANK OF AMERICA	5,000,000	5,280,250	5,387,050	5,260,943		(19,307)		(19,307)			126,107	126,107	56,667	16,000
65478L-AE-9	Nissan Auto Lease Trust SERIES 2019B CLASS A4 2.290% 04/15/25		05/14/2020	WELLS FARGO SECURITIES LLC	09/30/2020	MIZUHO SECURITIES	12,000,000	12,221,719	12,258,750	12,171,021		(50,697)		(50,697)			87,729	87,729	104,577	2,290
65479M-AC-0	Nissan Auto Receivables Owner SERIES 2020A CLASS A3 1.380% 12/16/24		05/20/2020	BARCLAYS	09/29/2020	WELLS FARGO SECURITIES LLC	15,000,000	15,204,492	15,291,797	15,175,805		(28,687)		(28,687)			115,992	115,992	78,200	4,025
655044-AP-0	NOBLE ENERGY INC BASIC 3.850% 01/15/28		07/15/2020	GOLDMAN SACHS	11/30/2020	Various	1,100,000	1,084,292	1,262,645	1,084,750		458		458			177,895	177,895	10,903	235
655044-AR-6	NOBLE ENERGY INC BASIC 4.200% 10/15/49		02/21/2020	BARCLAYS	03/23/2020	PIERPONT SECURITIES	8,000,000	8,273,440	4,179,600	8,273,266		(174)		(174)			(4,093,666)	(4,093,666)	162,400	134,400
666807-BG-6	NORTHROP GRUMMAN CORP BASIC 3.250% 08/01/23		05/11/2020	CITICORP SECURITIES	06/18/2020	MORGAN STANLEY	750,000	804,068	806,513	802,276		(1,791)		(1,791)			4,236	4,236	9,547	6,906
68233J-BS-2	ONCOR ELECTRIC DELIVERY BASIC 2.750% 05/15/30		06/09/2020	RBC CAPITAL MARKETS	08/17/2020	Tax Free Exchange	7,000,000	7,632,240	7,621,306	7,621,306		(10,934)		(10,934)					78,604	43,313
68233J-BT-0	ONCOR ELECTRIC DELIVERY BASIC 3.700% 05/15/50		03/17/2020	MIZUHO SECURITIES	08/17/2020	Tax Free Exchange	5,000,000	4,985,250	4,985,508	4,985,508		258		258					75,542	
68389X-BT-1	ORACLE SYSTEMS CORP BASIC 2.500% 04/01/25		05/14/2020	Various	09/15/2020	MITSUBISHI SECURITIES	10,000,000	10,515,675	10,768,200	10,481,206		(34,469)		(34,469)			286,994	286,994	115,278	32,639
708696-A#-6	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC COMPANY 3.710% 05/01/35		04/08/2020	MIZUHO	04/29/2020	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									18,550	
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		06/29/2020	Various	11/02/2020	BANK OF AMERICA	5,750,000	6,754,680	6,897,930	6,737,819		(16,861)		(16,861)			160,111	160,111	224,365	67,085
742718-FJ-3	PROCTOR & GAMBLE CO. BASIC 3.550% 03/25/40		07/16/2020	J.P. MORGAN	10/29/2020	TENDER	1,000,000	1,264,390	1,247,350	1,261,357		(3,033)		(3,033)			(14,007)	(14,007)	21,103	11,340
742718-FK-0	PROCTOR & GAMBLE CO. BASIC 3.600% 03/25/50		06/18/2020	Various	10/29/2020	TENDER	38,000,000	47,306,670	49,425,080	47,222,231		(84,439)		(84,439)			2,202,849	2,202,849	813,200	276,900
744448-CE-9	PUBLIC SERVICE CO OF COLO 4.750% 08/15/41		01/08/2020	WELLS FARGO SECURITIES LLC	06/25/2020	PIERPONT SECURITIES	2,385,000	2,858,900	2,986,163	2,851,857		(7,042)		(7,042)			134,306	134,306	97,553	45,630
74834L-BB-5	QUEST DIAGNOSTICS BASIC 2.950% 06/30/30		05/29/2020	CREDIT SUISSE FIRST BOSTON	09/03/2020	US BANCORP INC	1,890,000	1,991,210	2,077,507	1,988,777		(2,433)		(2,433)			88,730	88,730	40,577	25,709
750731-AA-9	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC 3.744% 02/10/49		02/28/2020	Tax Free Exchange	12/10/2020	Redemption 100.0000	85,090	85,090	85,090	85,090									1,905	71
75513E-AV-3	RAYTHEON CO 7.2% Due 8/15/2027 FA15 7.200% 08/15/27		06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	7,500,000	8,044,896	8,014,636	8,014,636		(30,261)		(30,261)					442,500	172,500
75513E-AX-9	RAYTHEON CO 4 7/8% Due 10/15/2040 AO15 4.875% 10/15/40		06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	2,000,000	1,980,899	1,981,302	1,981,302		402		402					63,646	14,896
75513E-AY-7	RAYTHEON CO 4.7% Due 12/15/2041 JD15 4.700% 12/15/41		06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	14,000,000	14,770,020	14,759,035	14,759,035		(10,984)		(10,984)					648,861	319,861
75513E-AZ-4	RAYTHEON CO 4.2% Due 12/15/2044 JD15 4.200% 12/15/44		06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	13,900,000	15,462,161	15,439,473	15,439,473		(22,688)		(22,688)					575,692	283,792

SCHEDULE D - PART 5

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

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											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-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
761713-BG-0	REYNOLDS AMERICAN INC 4.45% Due 6/12/2025 JD12 4.450% 06/12/25		06/03/2020	JANE STREET	07/16/2020	J.P. MORGAN	2,500,000	2,797,175	2,832,225	2,789,701		(7,474)		(7,474)			42,524	42,524	67,368	53,462
778296-AD-5	ROSS STORES INC BASIC 4.800% 04/15/30		09/16/2020	Various	10/22/2020	TENDER	6,400,000	7,760,150	7,946,944	7,736,089		(24,061)		(24,061)			210,855	210,855	167,253	108,453
78409V-AP-9	S&P GLOBAL INC BASIC 2.500% 12/01/29		05/27/2020	SUSQUEHANNA	11/03/2020	RBC CAPITAL MARKETS	1,875,000	2,005,313	2,020,069	1,999,651		(5,661)		(5,661)			20,417	20,417	44,141	23,828
83401B-AB-2	Social Professional Loan Progr SERIES 2017F CLASS A2FX 2.840% 01/25/41		08/20/2020	GOLDMAN SACHS	12/25/2020	Paydown	203,439	209,066	203,439	203,439		(5,626)		(5,626)					1,346	465
83406E-AC-9	Social Professional Loan Progr SERIES 2018A CLASS A2B 2.950% 02/25/42		08/20/2020	GOLDMAN SACHS	12/25/2020	Paydown	201,491	208,292	201,491	201,491		(6,800)		(6,800)					1,881	479
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		01/14/2020	JANE STREET	08/20/2020	GOLDMAN SACHS	1,500,000	1,523,940	1,662,885	1,522,690		(1,250)		(1,250)			140,195	140,195	36,369	5,031
858119-BM-1	STEEL DYNAMICS BASIC 3.250% 01/15/31		06/03/2020	BANK OF AMERICA	08/20/2020	GOLDMAN SACHS	500,000	494,800	544,910	494,885		85		85			50,025	50,025	3,566	
872540-AR-0	TJX COMPANIES, INC BASIC 3.500% 04/15/25		05/13/2020	J.P. MORGAN	09/18/2020	RBC CAPITAL MARKETS	10,000,000	10,802,300	11,175,700	10,746,149		(56,151)		(56,151)			429,551	429,551	166,250	42,778
872540-AT-6	TJX COMPANIES, INC BASIC 3.875% 04/15/30		05/19/2020	Various	06/30/2020	CITICORP SECURITIES	2,650,000	2,927,357	3,118,918	2,923,254		(4,103)		(4,103)			195,663	195,663	25,957	8,611
872540-AU-3	TJX COMPANIES, INC BASIC 4.500% 04/15/50		06/15/2020	Various	12/04/2020	TENDER	21,700,000	27,569,848	30,423,834	27,511,389		(58,459)		(58,459)			2,912,445	2,912,445	659,138	184,950
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50		09/17/2020	Various	11/04/2020	Various	55,000,000	67,397,300	65,158,100	67,346,682		(50,618)		(50,618)			(2,188,582)	(2,188,582)	1,396,875	843,125
87264A-BC-8	T-MOBILE USA INC BASIC 3.750% 04/15/27		04/28/2020	Various	11/12/2020	CITICORP SECURITIES	23,000,000	24,540,580	25,870,630	24,423,585		(116,995)		(116,995)			1,447,045	1,447,045	519,896	32,708
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		04/28/2020	Various	11/12/2020	CITICORP SECURITIES	22,000,000	23,849,390	25,060,860	23,755,779		(93,611)		(93,611)			1,305,081	1,305,081	513,868	31,323
87264A-BJ-3	T-MOBILE USA INC BASIC 2.550% 02/15/31		08/17/2020	Various	11/12/2020	CITICORP SECURITIES	22,500,000	22,794,450	23,241,600	22,788,746		(5,704)		(5,704)			452,854	452,854	226,313	29,219
87612E-BA-3	TARGET CORP 4% Due 7/1/2042 JJ1 4.000% 07/01/42		06/29/2020	MORGAN STANLEY	10/08/2020	TENDER	2,350,000	2,990,338	3,035,307	2,984,211		(6,128)		(6,128)			51,097	51,097	37,328	11,400
87612E-BF-2	TARGET CORP 3 5/8% Due 4/15/2046 A015 3.625% 04/15/46		09/01/2020	Various	10/08/2020	TENDER	45,000,000	55,167,050	55,777,500	55,110,697		(56,353)		(56,353)			666,803	666,803	783,906	444,465
87612E-BG-0	TARGET CORP BASIC 3.900% 11/15/47		04/21/2020	GOLDMAN SACHS	10/08/2020	TENDER	7,200,000	9,190,008	9,366,120	9,166,270		(23,738)		(23,738)			199,850	199,850	251,940	123,240
87612E-BK-1	TARGET CORP BASIC 2.650% 09/15/30		06/18/2020	MORGAN STANLEY	08/04/2020	GOLDMAN SACHS	1,000,000	1,101,940	1,130,570	1,100,788		(1,152)		(1,152)			29,782	29,782	9,275	6,036
88033G-CN-8	TENET HEALTHCARE CORP BASIC 6.750% 06/15/23		05/06/2020	J.P. MORGAN	11/06/2020	Various	1,200,000	1,197,000	1,284,044	1,197,543		543		543			86,501	86,501	73,116	32,175
893574-AQ-6	TRANSCONT GAS PIPE CORP BASIC 3.950% 05/15/50		05/06/2020	BARCLAYS	12/22/2020	Tax Free Exchange	7,000,000	6,959,680	6,960,176	6,960,176		496		496					172,044	
902494-BD-4	TYSON FOODS BASIC 4.550% 06/02/47		01/21/2020	Various	10/15/2020	GOLDMAN SACHS	20,000,000	23,500,000	25,538,600	23,440,920		(59,080)		(59,080)			2,097,680	2,097,680	801,306	116,278
907818-EH-7	UNION PACIFIC CORP BASIC 2.750% 03/01/26		01/14/2020	MILLENIUM ADVISORS	08/24/2020	SUSQUEHANNA	1,250,000	1,285,125	1,370,725	1,281,700		(3,425)		(3,425)			89,025	89,025	33,898	12,891
91159H-HZ-6	US BANCORP BASIC 1.450% 05/12/25		07/23/2020	Various	08/12/2020	SUSQUEHANNA	3,000,000	3,072,030	3,107,010	3,071,364		(666)		(666)			35,646	35,646	11,117	6,042
91324P-EA-6	UNITED HEALTHCARE BASIC 3.125% 05/15/60		05/13/2020	BARCLAYS	10/23/2020	J.P. MORGAN	10,000,000	9,734,500	10,763,800	9,735,933		1,433		1,433			1,027,867	1,027,867	138,021	
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048 MS15 4.522% 09/15/48		01/30/2020	MARKET AXESS	09/10/2020	GOLDMAN SACHS	1,000,000	1,234,280	1,314,600	1,231,226		(3,054)		(3,054)			83,374	83,374	45,094	17,334
92343V-DS-0	VERIZON COMMUNICATIONS BASIC 5.012% 04/15/49		01/21/2020	Various	10/06/2020	EXCHANGE	13,538,000	17,389,448	19,926,050	17,334,140		(55,308)		(55,308)			2,591,910	2,591,910	661,561	170,787
92343V-FD-1	VERIZON COMMUNICATIONS BASIC 4.000% 03/22/50		05/14/2020	WELLS FARGO SECURITIES LLC	10/21/2020	Various	10,000,000	11,909,000	12,256,800	11,891,716		(17,284)		(17,284)			365,084	365,084	236,667	64,444
92343V-FM-1	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 2.987% 10/30/56		10/06/2020	EXCHANGE	10/06/2020	FRACTIONAL SHARES	521	537	521	537							(16)	(16)		
92556H-AD-9	VIACOMCBS INC BASIC 4.200% 05/19/32		06/18/2020	MORGAN STANLEY	12/14/2020	CITICORP SECURITIES	600,000	680,250	716,352	677,432		(2,818)		(2,818)			38,920	38,920	14,490	2,310
92826C-AM-4	Visa Lnd Dev(Visa Int) BASIC 2.050% 04/15/30		05/28/2020	BARCLAYS	11/03/2020	US BANCORP INC	1,970,000	2,055,025	2,079,591	2,051,532		(3,494)		(3,494)			28,060	28,060	23,894	6,619
928563-AF-2	VMWARE INC BASIC 4.700% 05/15/30		07/08/2020	Various	07/20/2020	Various	5,100,000	5,720,672	5,821,367	5,718,902		(1,770)		(1,770)			102,465	102,465	69,651	61,818
931142-DW-0	WAL-MART STORES BASIC 3.625% 12/15/47		04/21/2020	BARCLAYS	11/16/2020	RBC CAPITAL MARKETS	4,600,000	5,762,420	5,785,696	5,744,949		(17,471)		(17,471)			40,747	40,747	154,244	59,289

SCHEDULE D - PART 5

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

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											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
949746-SK-8	WELLS FARGO & CO 3.069% 01/24/23		05/11/2020	CREDIT SUISSE FIRST BOSTON	06/18/2020	MORGAN STANLEY	1,000,000	1,025,910	1,034,620	1,024,282		(1,628)		(1,628)			10,338	10,338	12,617	9,292
94989E-AB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015LC20 CLASS A2 2.678% 04/15/50		01/08/2020	BANK OF AMERICA	10/05/2020	BREAN CAPITAL LLC	3,784,262	3,784,262	3,816,783	3,784,262							32,521	32,521	77,696	2,534
94989E-AB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015LC20 CLASS A2 2.678% 04/15/50		01/08/2020	Various	10/01/2020	Various	2,292,157	2,292,157	2,292,157	2,292,157									12,578	1,535
95081Q-AN-4	WESCO DISTRIBUTION INC BASIC 7.125% 06/15/25		05/29/2020	BARCLAYS	12/28/2020	MORGAN STANLEY	1,000,000	1,000,000	1,098,750	1,000,000							98,750	98,750	39,188	
958667-AC-1	WESTERN MIDSTREAM OPERAT BASIC 4.050% 02/01/30		01/21/2020	Various	03/30/2020	Various	31,750,000	31,962,560	13,701,594	31,959,216		(3,344)		(3,344)			(18,257,622)	(18,257,622)	274,298	21,347
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		05/12/2020	J.P. MORGAN	10/29/2020	MORGAN STANLEY	10,000,000	9,949,500	10,757,200	9,951,377		1,877		1,877			805,823	805,823	163,333	
98971D-AB-6	ZIONS BANCORP NA BASIC 3.250% 10/29/29		06/04/2020	KEY BANK	12/03/2020	KEY BANK	2,000,000	1,943,960	2,085,720	1,946,530		2,570		2,570			139,190	139,190	39,361	7,042
AG0106-02-5	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP 3.040% 01/07/30		01/06/2020	WELLS FARGO SECURITIES LLC	01/13/2020	Tax Free Exchange	9,000,000	9,000,000	9,000,000	9,000,000									5,320	
AG0106-20-7	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP 3.140% 01/07/32		01/13/2020	WELLS FARGO SECURITIES LLC	01/13/2020	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									3,053	
AG0115-20-8	IFM (US) COLONIAL PIPELINE 2 L IFM (US) COLONIAL PIPELINE 2 L 3.640% 01/15/30		01/15/2020	MUFG SECURITIES AMERICAS INC	01/27/2020	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									9,707	
BS0225-20-8	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY 3.220% 02/25/30		03/05/2020	BANK OF AMERICA	03/05/2020	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									4,472	
JK0107-20-7	ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE CAPITAL 2019 ST TAX 0.001% 01/15/29		01/03/2020	ADVANTAGE CAPITAL	01/27/2020	Tax Free Exchange	6,054,344	6,054,344	6,054,344	6,054,344									3	
JK0306-20-5	OHIO EDOSON TOWER, LLC OHIO EDISON TOWER, LLC 3.200% 06/15/35		01/29/2020	WATERWAY CAPITAL	03/11/2020	Tax Free Exchange	20,038,000	20,238,000	20,237,683	20,237,683		(317)		(317)					8,906	
JK0716-18-9	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		09/01/2020	ADVANTAGE CAPITAL	10/18/2018	Tax Free Exchange	14,985,251	11,000,000	11,172,134	11,172,134		172,134		172,134						
TP0109-20-1	AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL 4.494% 03/10/41		01/09/2020	MESIROW	01/17/2020	Tax Free Exchange	12,445,654	12,445,654	12,445,654	12,445,654									10,875	
TP0211-02-3	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM 3.600% 02/11/30		02/11/2020	MORGAN STANLEY	02/26/2020	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000									3,000	
TP0211-20-5	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON MLP/MIDSTREAM 3.380% 02/11/27		02/11/2020	MORGAN STANLEY	02/26/2020	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									7,042	
TP0220-20-6	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC 3.744% 02/10/49		02/11/2020	MESIROW	02/28/2020	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									16,769	
TP0312-20-1	LV STADIUM EVENTS COMPANY, LLC LV STADIUM EVENTS COPANY, LLC 3.360% 06/30/45		01/17/2020	BANK OF AMERICA	04/14/2020	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									29,867	
292505-AG-9	ENCANA CORP BASIC 6.500% 02/01/38	A	05/27/2020	GOLDMAN SACHS	10/01/2020	CREDIT SUISSE FIRST BOSTON	2,580,000	1,982,369	2,379,534	1,987,742		5,373		5,373			391,792	391,792	113,663	54,968
380881-EK-4	GCCT 2015-2A SERIES 20181A CLASS A 2.620% 01/15/23	A	02/13/2020	BANK OF AMERICA	11/04/2020	WELLS FARGO SECURITIES LLC	27,200,000	27,424,188	27,324,313	27,341,062		(83,125)		(83,125)			(16,750)	(16,750)	516,664	5,939
87952V-AM-8	TELESAT CANADA/ TELESAT L BASIC 6.500% 10/15/27	A	02/05/2020	SCOTIA CAPITAL	05/05/2020	CITICORP SECURITIES	1,000,000	1,055,000	934,319	1,052,493		(2,507)		(2,507)			(118,174)	(118,174)	37,112	20,944
94106B-AB-7	WASTE CONNECTIONS INC BASIC 3.050% 04/01/50	A	03/04/2020	J.P. MORGAN	07/16/2020	J.P. MORGAN	1,500,000	1,477,875	1,601,760	1,478,039		164		164			123,721	123,721	16,140	
00AC02-20-7	LANDSNET hf LANSNET hf 3.750% 02/20/30	D	02/01/2020	BARCLAYS	02/28/2020	Tax Free Exchange	7,000,000	7,000,000	7,000,000	7,000,000									5,833	
046353-AL-2	ASTRAZENECA 3 3/8% Due 11/16/2025 MN16 3.375% 11/16/25	D	01/14/2020	JEFFERIES & COMPANY INC.	08/03/2020	HSBC SECURITIES INC.	1,500,000	1,594,605	1,701,225	1,586,170		(8,435)		(8,435)			115,055	115,055	36,422	8,438
05971K-AC-3	BANCO SANTANDER SA BASIC 3.306% 06/27/29	D	01/16/2020	BBVA SECURITIES	07/23/2020	HSBC SECURITIES INC.	1,400,000	1,462,020	1,552,978	1,459,038		(2,982)		(2,982)			93,940	93,940	26,999	3,086

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
22550L-2C-4	CREDIT SUISSE NEW YORK BASIC 2.950% 04/09/25	D	05/19/2020	CREDIT SUISSE FIRST BOSTON	09/15/2020	MORGAN STANLEY	10,000,000	10,614,700	10,945,000	10,575,692		(39,008)		(39,008)			369,308	369,308	129,472	34,417
25243Y-BC-2	DIAGEO CAPITAL PLC BASIC 1.375% 09/29/25	D	05/15/2020	MITSUBISHI SECURITIES	10/30/2020	MORGAN STANLEY	10,000,000	9,995,900	10,239,900	9,996,228		328		328			243,672	243,672	70,278	7,639
33938X-AB-1	FLEX LTD BASIC 4.875% 05/12/30	D	05/08/2020	CITICORP SECURITIES	07/16/2020	J.P. MORGAN	2,500,000	2,489,050	2,853,400	2,489,213		163		163			364,188	364,188	23,021	
45824T-BA-2	INTELSAT JACKSON HLDG BASIC 8.500% 10/15/24	D	02/20/2020	Various	10/07/2020	Various	7,700,000	6,771,625	4,600,750	6,181,016		37,924	628,533	(590,609)			(1,580,266)	(1,580,266)	1,299	217,919
53944Y-AF-0	LLOYDS BANKING GROUP PLC BASIC 4.450% 05/08/25	D	07/23/2020	UBS WARBURG CONVERTIBLES	08/12/2020	MORGAN STANLEY	2,300,000	2,649,830	2,644,172	2,646,470		(3,360)		(3,360)			(2,298)	(2,298)	27,293	22,460
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC 2.632% 07/14/26	D	07/16/2020	J.P. MORGAN	09/14/2020	J.P. MORGAN	8,000,000	8,593,840	8,674,400	8,578,964		(14,876)		(14,876)			95,436	95,436	36,263	3,509
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30	D	09/14/2020	SMBC NIKKO SECURITIES	10/16/2020	SMBC NIKKO SECURITIES	500,000	500,000	497,025	500,000							(2,975)	(2,975)	803	
872882-AF-2	TSMC GLOBAL LTD BASIC 1.000% 09/28/27	D	09/23/2020	GOLDMAN SACHS	11/05/2020	MARKET AXESS	2,000,000	1,992,060	1,981,760	1,992,185		125		125			(10,425)	(10,425)	2,278	
872882-AG-0	TSMC GLOBAL LTD BASIC 1.375% 09/28/30	D	09/23/2020	GOLDMAN SACHS	11/05/2020	WELLS FARGO SECURITIES LLC	10,000,000	9,908,300	9,837,400	9,909,273		973		973			(71,873)	(71,873)	15,660	
92857W-BU-3	VODAFONE GRP BASIC 4.250% 09/17/50	D	07/29/2020	Various	12/23/2020	Various	25,500,000	29,247,370	31,042,045	29,220,682		(26,688)		(26,688)			1,821,363	1,821,363	719,017	275,896
BK0227-20-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.120% 02/27/27	D	02/06/2020	CITICORP SECURITIES	03/06/2020	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									12,360	
BS0121-20-9	NORDION ENERGI AB NORDION ENERGI AB 2.380% 01/23/32	B	01/21/2020	NATWEST MARKETS	02/10/2020	Tax Free Exchange	29,394,400	29,394,400	29,394,400	29,394,400									36,413	
G6363#-AL-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.120% 02/27/27	D	03/06/2020	Various	11/03/2020	Various	12,000,000	12,000,000	12,000,000	12,000,000									107,140	12,360
JK0323-20-0	VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA FINANCE P.L.C. 4.500% 01/15/29	C	03/12/2020	CITICORP SECURITIES	03/25/2020	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									5,000	
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 1.828% 09/30/37	D	01/02/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	548,073	548,073	548,073	548,073									11,099	778
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37	D	01/02/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	27,587	27,587	27,587	27,587									259	32
P7000*-AA-6	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 1.828% 03/31/37	D	01/02/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	547,445	547,445	547,445	547,445									11,093	777
P7000*-AB-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37	D	01/02/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	34,226	34,226	34,226	34,226									388	40
TP0122-20-4	BLUE & GOLD TENANT LLC BLUE & GOLD TENANT LLC 3.650% 03/31/45	C	01/22/2020	GOLDMAN SACHS	02/04/2020	Tax Free Exchange	14,000,000	14,000,000	14,000,000	14,000,000									17,033	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,853,159,225	1,994,581,549	1,983,701,404	1,992,106,637		(1,846,373)	628,533	(2,474,906)			(8,405,229)	(8,405,229)	32,011,329	12,004,514
464289-51-1	iShares Long-Term Corporate Bo CLOSED END FUND		11/02/2020	Various	12/16/2020	Various	0.000	49,899,974	51,777,506	49,899,974							1,877,532	1,877,532	177,184	
8099999. Subtotal - SVO Identified Funds								49,899,974	51,777,506	49,899,974							1,877,532	1,877,532	177,184	
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225 01/15/24		03/20/2020	Various	12/16/2020	Redemption 100.0000	4,374,452	4,317,734	4,374,452	4,374,452		56,718		56,718					118,729	
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225 01/15/24		03/20/2020	Various	12/16/2020	Tax Free Exchange	8,284,946	8,177,526	8,194,808	8,194,808		17,282		17,282					227,048	
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		11/10/2020	BARCLAYS	12/16/2020	BARCLAYS	4,327,268	4,014,201	4,294,813	4,030,547		16,346		16,346			264,266	264,266	19,833	
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		11/10/2020	BARCLAYS	12/31/2020	Redemption 100.0000	11,328	10,535	11,328	11,328		793		793					52	
LX1531-80-0	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +400 08/23/23		03/20/2020	EXCHANGE	11/30/2020	Redemption 100.0000	1,734,000	1,491,240	1,734,000	1,734,000		242,760		242,760					60,900	
LX1531-83-4	PCI PHARMA SERVICES PCI PHARMA SERVICES 2L TL +875 08/23/24		03/20/2020	EXCHANGE	11/30/2020	Redemption 100.0000	1,000,000	875,000	1,000,000	1,000,000		125,000		125,000					64,579	
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		11/02/2020	CITICORP SECURITIES	12/31/2020	Redemption 100.0000	25,707	25,402	25,707	25,707		305		305					120	
LX1549-92-7	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +300 10/05/23		03/20/2020	EXCHANGE	10/02/2020	Redemption 100.0000	2,984,617	2,311,347	2,984,617	2,984,617		673,269		673,269					58,947	

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
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		10/30/2020	Various	12/31/2020	Redemption 100.0000	56,385	48,595	56,385	56,385		7,791		7,791					947	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		11/13/2020	J.P. MORGAN	12/31/2020	Redemption 100.0000	43,881	30,754	43,881	43,881		13,127		13,127					593	
LX1567-31-7	XEROX BUSINESS SERVICES XEROX BUSINESS SERV TLB +250 12/07/23		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	15,424	12,022	15,424	15,424		3,402		3,402					219	
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250 02/03/24		03/20/2020	EXCHANGE	04/01/2020	Redemption 100.0000	1,994,872	1,875,179	1,994,872	1,994,872		119,692		119,692					1,565	
LX1606-14-9	ARCH COAL ARCH COAL TLB +275 03/07/24		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	20,513	16,000	20,513	20,513		4,513		4,513					308	
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		03/20/2020	EXCHANGE	06/18/2020	Redemption 100.0000	217,792	161,711	217,792	217,792		56,081		56,081					1,656	
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		03/20/2020	EXCHANGE	06/24/2020	Tax Free Exchange	3,223,856	2,393,713	2,425,731	2,425,731		32,018		32,018					26,530	
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24		03/20/2020	EXCHANGE	12/29/2020	Redemption 100.0000	252,347	182,006	252,347	252,347		70,342		70,342					5,891	
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		11/02/2020	MORGAN STANLEY	12/31/2020	Redemption 100.0000	34,014	33,503	34,014	34,014		510		510					140	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		11/03/2020	CREDIT SUISSE FIRST BOSTON	12/31/2020	Redemption 100.0000	528,032	525,590	528,032	528,032		2,442		2,442					1,922	
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		11/17/2020	Various	12/31/2020	Redemption 100.0000	127,580	100,023	127,580	127,580		27,557		27,557					1,916	
LX1627-17-8	CITYCENTER CITYCENTER HOLDINGS TLB +225 04/18/24		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	19,231	14,732	19,231	19,231		4,499		4,499					273	
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425 04/27/24		11/06/2020	J.P. MORGAN	12/31/2020	Redemption 100.0000	25,840	25,194	25,840	25,840		646		646					172	
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		03/20/2020	EXCHANGE	11/30/2020	Redemption 100.0000	16,605	13,284	16,605	16,605		3,321		3,321					367	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24		11/04/2020	Various	12/31/2020	Redemption 100.0000	91,433	85,719	91,433	91,433		5,714		5,714					1,144	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		11/09/2020	GOLDMAN SACHS	12/31/2020	Redemption 100.0000	39,956	37,843	39,956	39,956		2,112		2,112					1	
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		11/10/2020	Various	12/31/2020	Redemption 100.0000	92,466	85,337	92,466	92,466		7,129		7,129					913	
LX1654-14-9	PENN INTERNATIONAL & MANUF PENN ENGINEERING TLB +275 06/13/24		11/04/2020	J.P. MORGAN	12/31/2020	Redemption 100.0000	399,357	393,366	399,357	399,357		5,990		5,990					1,849	
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		10/30/2020	Various	12/31/2020	Redemption 100.0000	46,380	40,920	46,380	46,380		5,461		5,461					450	
LX1685-74-7	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY TLB +225 01/02/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	15,228	12,124	15,228	15,228		3,104		3,104					189	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23		11/18/2020	Various	12/31/2020	Redemption 100.0000	102,988	87,948	102,988	102,988		15,040		15,040					645	
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350 11/02/24		03/20/2020	EXCHANGE	10/30/2020	Redemption 100.0000	7,634	5,496	7,634	7,634		2,137		2,137					106	
LX1693-59-2	TECOMET TECOMET 1ST LIEN TL +350 05/01/24		05/26/2020	Various	11/23/2020	JEFFERIES & COMPANY INC.	4,094,752	3,747,657	3,964,972	3,784,267		36,610		36,610		180,705	180,705		93,895	
LX1693-59-2	TECOMET TECOMET 1ST LIEN TL +350 05/01/24		05/26/2020	Various	09/30/2020	Redemption 100.0000	30,248	27,656	30,248	30,248		2,592		2,592					129	
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350 12/01/24		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	15,217	12,782	15,217	15,217		2,435		2,435					288	
LX1695-50-6	BURLINGTON COAT FACTORY BURLINGTON COAT TLB5 +175 11/07/24		03/20/2020	EXCHANGE	05/29/2020	J.P. MORGAN	1,000,000	790,000	955,000	795,634		5,634		5,634		159,366	159,366	2,717		
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +200 01/15/25		01/22/2020	CREDIT SUISSE FIRST BOSTON	12/31/2020	Redemption 100.0000	39,592	39,592	39,592	39,592									572	
LX1711-65-9	US LBM US LBM 1ST LIEN TL +375 08/20/22		11/09/2020	CREDIT SUISSE FIRST BOSTON	12/18/2020	Redemption 100.0000	7,688,294	7,705,125	7,688,294	7,688,294		(16,831)		(16,831)					22,986	

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-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
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		11/03/2020	Various	12/31/2020	Redemption 100.0000	40,908	35,300	40,908	40,908		5,608		5,608					231	
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		10/30/2020	BANK OF AMERICA	12/23/2020	Redemption 100.0000	3,271,881	3,218,712	3,271,881	3,271,881		53,168		53,168					7,960	
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		03/20/2020	EXCHANGE	06/30/2020	Redemption 100.0000	15,267	12,748	15,267	15,267		2,519		2,519					60	
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		03/20/2020	EXCHANGE	10/02/2020	Tax Free Exchange	2,977,099	2,485,878	2,591,689	2,591,689		105,811		105,811					68,857	
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225 03/31/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	35,468	28,374	35,468	35,468		7,094		7,094					373	
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		11/06/2020	Various	12/31/2020	Redemption 100.0000	66,200	59,722	66,200	66,200		6,479		6,479					880	
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO NCI TLB +375 04/12/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	30,380	23,696	30,380	30,380		6,684		6,684					447	
LX1724-29-8	MEN'S WEARHOUSE INC MEN'S WEARHOUSE TLB +325 04/09/25		03/20/2020	Various	12/01/2020	DIRECT - 1	3,485,190	1,820,105	1,321,614	557,630		37,839	1,300,314	(1,262,475)			763,983	763,983	27,497	
LX1724-29-8	MEN'S WEARHOUSE INC MEN'S WEARHOUSE TLB +325 04/09/25		03/20/2020	Various	05/01/2020	Redemption 100.0000	10,982	6,363	10,982	10,982		4,618		4,618					46	
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/24/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	19,320	15,327	19,320	19,320		3,993		3,993					251	
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +275 04/19/25		11/02/2020	MORGAN STANLEY	12/31/2020	Redemption 100.0000	12,788	12,340	12,788	12,788		448		448						
LX1731-82-2	BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL TLB +250 08/24/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	22,786	17,379	22,786	22,786		5,406		5,406					311	
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425 06/15/25		11/06/2020	Various	12/31/2020	Redemption 100.0000	41,965	36,323	41,965	41,965		5,642		5,642					713	
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600 09/28/24		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	166,227	133,615	166,227	166,227		32,612		32,612					2,968	
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	272,281	233,481	272,281	272,281		38,800		38,800					3,978	
LX1736-56-5	MICHAELS STORES INC. MICHAELS STORES TLB +250 01/28/23		03/20/2020	EXCHANGE	07/30/2020	Redemption 100.0000	17,016	12,237	17,016	17,016		4,779		4,779					92	
LX1736-56-5	MICHAELS STORES INC. MICHAELS STORES TLB +250 01/28/23		03/20/2020	EXCHANGE	10/01/2020	Tax Free Exchange	2,965,968	2,133,035	2,246,348	2,246,348		113,313		113,313					51,845	
LX1736-88-8	MRC GLOBAL US INC MRC GLOBAL TLB +300 09/20/24		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	15,385	11,529	15,385	15,385		3,856		3,856					256	
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		10/29/2020	Various	12/31/2020	Redemption 100.0000	124,040	109,757	124,040	124,040		14,283		14,283					1,276	
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	30,227	19,950	30,227	30,227		10,277		10,277					408	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		11/30/2020	Various	12/31/2020	Redemption 100.0000	119,470	111,338	119,470	119,470		8,132		8,132					2,330	
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		04/06/2020	Various	10/14/2020	GOLDMAN SACHS	104,176	80,907	103,655	82,700		1,792		1,792			20,956	20,956	2,132	
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		04/06/2020	Various	09/25/2020	Redemption 100.0000	2,009,348	1,560,541	2,009,348	2,009,348		448,807		448,807					41,125	
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		04/06/2020	Various	09/25/2020	Tax Free Exchange	2,625,499	2,039,069	2,075,772	2,075,772		36,703		36,703					53,735	
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450 08/27/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	30,317	24,658	30,317	30,317		5,659		5,659					542	
LX1756-32-4	US LUMBER US LUMBER TLB +575 09/25/25		03/20/2020	EXCHANGE	09/30/2020	Redemption 100.0000	2,992,462	2,468,781	2,992,462	2,992,462		523,681		523,681					95,341	
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		11/02/2020	CITICORP SECURITIES	12/31/2020	Redemption 100.0000	25,381	24,810	25,381	25,381		571		571					78	
LX1761-47-2	RESIDEO TECHNOLOGIES RESIDEO TECHNOLOGIES TLB +225 10/04/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	18,911	15,024	18,911	18,911		3,887		3,887					284	

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
LX1761-64-7	GOODRX GOODRX TLB +275 10/03/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	7,602	6,364	7,602	7,602		1,239		1,239					114	
LX1761-67-0	DISTRIBUTED POWER DISTRIBUTED POWER TLB +300 12/31/25		03/20/2020	Various	12/30/2020	Redemption 100.0000	73,175	68,844	73,175	73,175		4,331		4,331					526	
LX1763-36-1	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500 10/17/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	20,151	17,330	20,151	20,151		2,821		2,821					505	
LX1763-39-5	UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD +275 01/04/26		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	18,892	15,672	18,892	18,892		3,220		3,220					307	
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		11/02/2020	Various	12/31/2020	Redemption 100.0000	61,997	56,386	61,997	61,997		5,612		5,612					1,059	
LX1766-78-6	CONCRETE PUMPING CONCRETE PUMPING 1LTL +600 12/06/25		03/20/2020	EXCHANGE	10/30/2020	Redemption 100.0000	123,747	106,423	123,747	123,747		17,325		17,325					3,083	
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375 11/16/25		11/02/2020	Various	12/04/2020	Redemption 100.0000	1,703,037	1,590,370	1,703,037	1,703,037		112,667		112,667					12,728	
LX1767-86-7	SEDGWICK SEDGWICK TLB +325 12/31/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	30,303	24,621	30,303	30,303		5,682		5,682					439	
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325 04/04/26		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	20,000	15,680	20,000	20,000		4,320		4,320					290	
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350 04/30/26		10/30/2020	Various	12/31/2020	Redemption 100.0000	108,824	88,960	108,824	108,824		19,864		19,864					1,834	
LX1791-82-6	II-VI INC II-VI INC TLB +350 06/28/26		03/20/2020	EXCHANGE	07/09/2020	Redemption 100.0000	3,000,000	2,640,000	3,000,000	3,000,000		360,000		360,000					35,621	
LX1796-93-2	MOMENTIVE PERFORMANCE MOMENTIVE TLB +325 05/15/24		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	20,050	15,238	20,050	20,050		4,812		4,812					291	
LX1806-87-1	NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL +275 07/26/26		09/30/2020	GOLDMAN SACHS	12/31/2020	Redemption 100.0000	66,354	65,013	66,354	66,354		1,341		1,341					208	
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500 06/13/26		11/10/2020	Various	12/31/2020	Redemption 100.0000	22,576	20,225	22,576	22,576		2,350		2,350					446	
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450 06/28/26		11/02/2020	BANK OF AMERICA	12/31/2020	Redemption 100.0000	18,882	18,731	18,882	18,882		151		151					154	
LX1809-91-7	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TLB +275 11/01/26		04/06/2020	CREDIT SUISSE FIRST BOSTON	12/31/2020	Redemption 100.0000	29,715	28,284	29,715	29,715		1,431		1,431					199	
LX1810-17-0	UPLAND SOFTWARE UPLAND SOFTWARE 1L +375 08/06/26		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	22,500	18,665	22,500	22,500		3,835		3,835					458	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		11/23/2020	Various	12/31/2020	Redemption 100.0000	46,743	45,384	46,743	46,743		1,359		1,359					436	
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26		07/31/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	3,132	2,976	3,132	3,132		156		156					37	
LX1813-31-5	ANCHOR PACKAGING ANCHOR PACKAGING 1L DD +375 07/18/26		03/20/2020	EXCHANGE	07/31/2020	Tax Free Exchange	631,246	599,683	599,768	599,768		85		85					2,135	
LX1817-13-4	PLZ AEROSCIENCE PLZ Aeroscience 1L +350 08/01/26		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	11,438	9,374	11,438	11,438		2,064		2,064					247	
LX1817-69-6	ION MEDIA NETWORKS ION MEDIA TLB +300 12/17/24		09/18/2020	MORGAN STANLEY	12/31/2020	Redemption 100.0000	6,297	6,218	6,297	6,297		79		79					33	
LX1821-54-0	CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26		03/20/2020	EXCHANGE	08/12/2020	DEUTSCHE BANK	1,985,000	1,602,922	1,781,250	1,616,150		13,228		13,228		165,100	165,100	27,092		
LX1821-54-0	CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26		03/20/2020	EXCHANGE	06/30/2020	Redemption 100.0000	5,000	4,038	5,000	5,000		962		962					14	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +525 08/19/24		11/03/2020	Various	12/31/2020	Redemption 100.0000	121,066	105,762	121,066	121,066		15,304		15,304					2,165	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26		11/13/2020	BANK OF AMERICA	12/31/2020	Redemption 100.0000	55,310	54,782	55,310	55,310		528		528					268	
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		11/16/2020	Various	12/31/2020	Redemption 100.0000	22,093	22,167	22,093	22,093		(74)		(74)					144	
LX1827-86-9	CUMULUS MEDIA CUMULUS MEDIA TLB +375 03/31/26		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	303,408	254,741	303,408	303,408		48,667		48,667					7,111	
LX1828-30-5	B&G Foods B&G FOODS TLB+250 09/13/26		03/20/2020	EXCHANGE	05/18/2020	BARCLAYS	2,323,928	1,994,848	2,268,735	2,000,265		5,416		5,416			268,470	268,470	10,617	

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
LX1831-97-8	HCA HEALTHCARE INC HCA HEALTHCARE B12+175 03/13/25		03/20/2020	EXCHANGE	05/18/2020	BANK OF AMERICA	1,994,987	1,724,987	1,947,607	1,728,067		3,079		3,079			219,540	219,540		
LX1840-74-8	USI INC USI TLB 2026 +400 12/02/26		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	11,250	9,615	11,250	11,250		1,635		1,635					177	
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		11/13/2020	Various	12/31/2020	Redemption 100.0000	392,797	371,636	392,797	392,797		21,161		21,161					4,845	
LX1851-00-0	PRESIDIO HOLDINGS INC PRESIDIO TLB +350 01/15/27		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	12,716	9,918	12,716	12,716		2,797		2,797					250	
LX1851-40-6	KINDRED HEALTHCARE GENTIVA HEALTH SVC TLB +325 07/02/25		01/22/2020	Tax Free Exchange	05/04/2020	J.P. MORGAN	4,179,246	4,119,922	3,928,491	4,119,183		(739)		(739)			(190,691)	(190,691)	54,055	
LX1851-40-6	KINDRED HEALTHCARE GENTIVA HEALTH SVC TLB +325 07/02/25		01/22/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	797,894	787,408	797,894	797,894		10,485		10,485					27,068	
LX1852-30-5	FRONERI INC US FRONERI US INC 1L +225 01/30/27		01/30/2020	CREDIT SUISSE FIRST BOSTON	12/31/2020	Redemption 100.0000	15,000	14,963	15,000	15,000		38		38					306	
LX1853-38-6	CENTURYLINK CENTURYLINK TLB +225 03/15/27		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	30,000	24,035	30,000	30,000		5,965		5,965					351	
LX1853-82-4	REYNOLDS GROUP HOLDINGS REYNOLDS CONSUMER PROD 1L +175 01/30/27		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	176,616	149,020	176,616	176,616		27,596		27,596					1,570	
LX1854-14-5	ACRISURE ACRISURE TLB +350 01/30/27		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	14,527	11,379	14,527	14,527		3,147		3,147					310	
LX1854-19-4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 04/29/26		11/12/2020	Various	12/31/2020	Redemption 100.0000	42,651	37,366	42,651	42,651		5,285		5,285					401	
LX1854-55-8	STATION CASINOS LLC STATION CASINOS TLB +225 01/31/27		03/20/2020	Various	12/04/2020	Redemption 100.0000	15,552	13,792	15,552	15,552		1,760		1,760					312	
LX1854-56-6	TRANSDIGM TRANSDIGM TLE +225 05/30/25		02/06/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	74,152	72,294	74,152	74,152		1,858		1,858					1,163	
LX1854-57-4	TRANSDIGM TRANSDIGM TLG +225 08/22/24		02/06/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	29,697	28,975	29,697	29,697		722		722					466	
LX1854-59-0	TRANSDIGM TRANSDIGM TLF +225 12/30/25		02/06/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	49,496	48,299	49,496	49,496		1,197		1,197					776	
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26		11/02/2020	Various	12/31/2020	Redemption 100.0000	22,881	18,821	22,881	22,881		4,060		4,060					332	
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26		02/12/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	97,552	97,080	97,552	97,552		473		473					2,300	
LX1856-44-7	BLOCK COMMUNICATIONS INC BLOCK COMMUNICATIONS TLB +225 02/15/27		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	22,500	22,050	22,500	22,500		450		450					305	
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350 04/08/26		11/02/2020	Various	12/31/2020	Redemption 100.0000	12,302	10,119	12,302	12,302		2,183		2,183					178	
LX1857-30-4	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR +350 04/08/26		02/12/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	52,448	52,193	52,448	52,448		254		254					1,237	
LX1876-34-6	T-MOBILE T-MOBILE 1L TL +300 04/01/27		04/28/2020	CREDIT SUISSE FIRST BOSTON	10/09/2020	Redemption 100.0000	2,000,000	1,978,750	2,000,000	2,000,000		21,250		21,250					22,861	
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		10/30/2020	Various	12/31/2020	Redemption 100.0000	103,781	102,544	103,781	103,781		1,237		1,237					2,292	
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		11/18/2020	Various	12/31/2020	Redemption 100.0000	12,531	12,312	12,531	12,531		219		219					29	
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		06/24/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	67,943	63,718	67,943	67,943		4,225		4,225					1,291	
LX1888-01-0	PG&E PG&E CORP TLB-EXIT +450 06/18/25		11/02/2020	J.P. MORGAN	12/31/2020	Redemption 100.0000	50,063	49,937	50,063	50,063		125		125					395	
LX1888-23-4	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +450 06/19/25		11/17/2020	CREDIT SUISSE FIRST BOSTON	12/31/2020	Redemption 100.0000	25,000	24,606	25,000	25,000		394		394					309	
LX1888-77-0	PQ CORP PQ CORP TLB +300 02/07/27		11/04/2020	CITICORP SECURITIES	12/30/2020	Redemption 100.0000	919,973	918,662	919,973	919,973		1,311		1,311					3,841	

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-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
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425 01/31/25		11/17/2020	RBC CAPITAL MARKETS	12/31/2020	Redemption 100.0000	60,050	58,406	60,050	60,050		1,644		1,644					791	
LX1891-08-9	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB +325 07/23/27		10/30/2020	J.P. MORGAN	12/31/2020	Redemption 100.0000	27,500	27,347	27,500	27,500		153		153					181	
LX1891-33-7	TRICO GROUP LLC TRICO FIRST BRAND TLB-3 +750 02/02/24		11/20/2020	JEFFERIES & COMPANY INC.	12/31/2020	Redemption 100.0000	222,229	216,197	222,229	222,229		6,032		6,032					3,206	
LX1892-06-1	GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375 07/28/27		11/10/2020	CREDIT SUISSE FIRST BOSTON	12/31/2020	Redemption 100.0000	406,780	406,068	406,780	406,780		712		712					2,085	
LX1898-47-2	NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400 10/22/26		11/05/2020	J.P. MORGAN	12/31/2020	Redemption 100.0000	18,750	18,734	18,750	18,750		16		16					128	
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350 10/01/27		10/01/2020	Tax Free Exchange	10/30/2020	Redemption 100.0000	7,415	5,616	7,415	7,415		1,799		1,799					25	
LX1899-07-4	GCI HOLDINGS GCI HOLDINGS TLB +275 09/24/25		09/24/2020	CREDIT AGRICOLE SECURITIES	12/31/2020	Redemption 100.0000	6,250	6,219	6,250	6,250		31		31					38	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/17/27		11/09/2020	Various	12/31/2020	Redemption 100.0000	57,500	57,103	57,500	57,500		397		397					395	
LX1900-26-0	AVAYA INC AVAYA INC TLB-EXIT 1L +425 12/15/27		09/25/2020	Tax Free Exchange	11/25/2020	Various	10,951,036	10,252,721	10,793,752	10,253,020		299		299		540,732	540,732	540,732	68,901	
LX1721-92-2	TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/14/25	A	11/10/2020	DEUTSCHE BANK	12/30/2020	Redemption 100.0000	19,889	18,976	19,889	19,889		913		913					93	
LX1740-18-7	STARS GROUP HOLDINGS BV STARS GROUP TLB +350 07/10/25		03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	1,019,807	844,400	1,019,807	1,019,807		175,407		175,407					14,461	
LX1817-51-4	WESTJET AIRLINES WESTJET AIRLINES 1L TL +300 08/07/26	A	03/11/2020	BARCLAYS	12/31/2020	Redemption 100.0000	30,000	26,767	30,000	30,000		3,233		3,233					537	
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275 11/21/26	A	03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	372,738	298,190	372,738	372,738		74,548		74,548					8,669	
LX1832-31-5	SPRINGER NATURE SPRINGER NATURE TL-B16 +350 08/24/24	D	03/20/2020	EXCHANGE	12/30/2020	Redemption 100.0000	13,320	10,986	13,320	13,320		2,334		2,334					304	
LX1854-37-6	BANIJAY GROUP US HOLDING BANIJAY GROUP US HLDG TLB +375 02/04/25	D	03/20/2020	EXCHANGE	12/31/2020	Redemption 100.0000	5,000	4,150	5,000	5,000		850		850					68	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							99,833,462	89,003,837	94,173,270	91,780,844		4,077,312	1,300,314	2,776,998			2,392,427	2,392,427	1,418,470	
8399998. Total - Bonds							4,329,725,687	4,587,524,754	4,612,641,757	4,585,950,825		354,916	1,928,847	(1,573,931)			26,690,938	26,690,938	47,593,510	17,130,908
8999998. Total - Preferred Stocks																				
15135B-10-1	CENTENE CORP COMMON STOCK		01/24/2020	MERGER	02/25/2020	WALLACHBETH CAPITAL	500.000	33,321	27,983	33,321							(5,338)	(5,338)		
22266L-10-6	COUPA SOFTWARE INC COUPA SOFTWARE INC.		07/09/2020	DIRECT - 1	07/13/2020	PIPELINE TRADING SYSTEMS	21,406.000	5,871,177	5,969,413	5,871,177							98,236	98,236		
464287-20-0	IShares Core S&P 500 ETF ISHARES CORE S&P		02/25/2020	WALLACHBETH CAPITAL	03/30/2020	WALLACHBETH CAPITAL	243,000.000	76,333,590	63,399,631	76,333,590							(12,933,959)	(12,933,959)	365,614	
464287-46-5	IShares MSCI EAFE ETF COMMON STOCK		03/03/2020	WALLACHBETH CAPITAL	03/30/2020	WALLACHBETH CAPITAL	23,582.000	1,474,818	1,258,785	1,474,818							(216,033)	(216,033)		
464287-47-3	IShares Russel MidCap Valu ETF COMMON STOCK		03/03/2020	WALLACHBETH CAPITAL	03/30/2020	WALLACHBETH CAPITAL	10,252.000	871,523	659,442	871,523							(212,080)	(212,080)	6,042	
464287-49-9	IShares Russel MidCap ETF COMMON STOCK		03/03/2020	WALLACHBETH CAPITAL	03/30/2020	WALLACHBETH CAPITAL	3,392.000	185,542	147,547	185,542							(37,995)	(37,995)	902	
464287-63-0	IShares Russel 2000 Value ETF COMMON STOCK		03/03/2020	WALLACHBETH CAPITAL	03/30/2020	WALLACHBETH CAPITAL	26,892.000	2,980,440	2,182,935	2,980,440							(797,505)	(797,505)	12,115	
464288-51-3	IShares iBoxx High Yield Corpo COMMON STOCK		11/02/2020	Various	12/16/2020	Various	2,626,000.000	219,675,114	227,436,129	219,675,114							7,761,015	7,761,015	1,731,631	
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A CROWDSTRIKE HOLDINGS INC - A		06/04/2020	DIRECT - 1	06/11/2020	PIPELINE TRADING SYSTEMS	34,575.000	2,463,967	2,493,742	2,463,967							29,776	29,776		
762544-10-4	RIBBON COMMUNICATION INC. RIBBON COMMUNICATIONS INC		12/10/2020	DIRECT - 1	12/23/2020	PIPELINE TRADING SYSTEMS	2,617.000	18,188	17,344	18,188							(844)	(844)		
78468R-62-2	SPDR Bloomberg Barclays High Y SPDR BBG		11/02/2020	Various	12/16/2020	Various	710,500.000	73,926,515	76,862,060	73,926,515							2,935,545	2,935,545	535,838	
90138F-10-2	Twilio Inc COMMON		11/13/2020	DIRECT - 1	11/13/2020	PIPELINE TRADING SYSTEMS	1,915.000	588,939	523,553	588,939							(65,386)	(65,386)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								384,423,134	380,978,564	384,423,134							(3,444,568)	(3,444,568)	2,652,142	

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
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		04/16/2020	DIRECT - 1	05/28/2020	DIRECT - 1	57,240.000	5,724,000	5,724,000	5,724,000										
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								5,724,000	5,724,000	5,724,000										
9799998. Total - Common Stocks								390,147,134	386,702,564	390,147,134							(3,444,568)	(3,444,568)	2,652,142	
9899999. Total - Preferred and Common Stocks								390,147,134	386,702,564	390,147,134							(3,444,568)	(3,444,568)	2,652,142	
9999999 - Totals								4,977,671,888	4,999,344,321	4,976,097,959		354,916	1,928,847	(1,573,931)			23,246,370	23,246,370	50,245,652	17,130,908

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
40137*-10-2	GUARDIAN INS & ANNUITY CO		78778		2CIB1 - Investment in US Insurance Company SCA's	NO		526,956,095		20,000.000	100.0
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY		80003		2CIB1 - Investment in US Insurance Company SCA's	NO		52,938,294		100,000.000	100.0
70016#-20-0	BERKSHIRE LIFE INSURANCE CO. OF AMERICA		71714		2CIB1 - Investment in US Insurance Company SCA's	NO		212,988,247		100.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								792,882,636		XXX	XXX
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)		52556		2CIB1 - Investment in US Insurance Company SCA's	NO		2,360,192		100.000	100.0
401352-39-8	MANAGED DENTAL GUARD INC (NJ)		11199		2CIB1 - Investment in US Insurance Company SCA's	NO		937,373		100.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity								3,297,565		XXX	XXX
45767@-10-6	INNOVATIVE UNDERWRITERS INC				2CIB1 - Investment in US Insurance Company SCA's			6,730,048	6,730,048	100.000	100.0
319983-10-2	FIRST COMMONWEALTH				2CIB1 - Investment in US Insurance Company SCA's			406,091,546		1,000.000	100.0
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA				2CIB1 - Investment in US Insurance Company SCA's			2,756,500		23,120.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								415,578,094	6,730,048	XXX	XXX
1899999. Total Common Stocks								1,211,758,295	6,730,048	XXX	XXX
1999999 - Totals								1,211,758,295	6,730,048	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
30705#-10-1	FAMILY SERVICE LIFE INSURANCE CO.	PARK AVENUE LIFE INSURANCE CO.		200,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL T-BILL			07/08/2020	RBC CAPITAL MARKETS	04/22/2021	14,993,199		10,539			15,000,000	14,982,660			0.145	0.147	MAT		
US GOVERNMENT TREAS BILL NOTES			12/21/2020	Various	03/31/2021	15,078,919		(115,417)			15,000,000	15,194,336	86,706		2.250	0.141	MS	112,500	72,679
US GOVERNMENT TREAS BILL 1 3/8% Due 1/31/2021 JJ31			03/31/2020	GOLDMAN SACHS	01/31/2021	16,016,515		(154,110)			16,000,000	16,170,625	92,065		1.375	0.093	JJ	110,000	36,868
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						46,088,633		(258,988)			46,000,000	46,347,621	178,771		XXX	XXX	XXX	222,500	109,547
0599999. Total - U.S. Government Bonds						46,088,633		(258,988)			46,000,000	46,347,621	178,771		XXX	XXX	XXX	222,500	109,547
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
ABBVIE INC 2.15% Due 11/19/2021			11/19/2020	Tax Free Exchange	11/19/2021	13,607,313		(14,124)			13,500,000	13,621,437	33,863		2.150	1.242	MN		145,125
BP CAP MARKETS AMERICA 4.742% Due 3/11/2021 MS11			03/30/2020	WELLS FARGO SECURITIES LLC	03/11/2021	2,503,481		(13,219)			2,500,000	2,516,700	36,224		4.742	4.012	MS	59,275	6,586
CITIGROUP INC 2.7% Due 3/30/2021 MS31			07/13/2020	CITICORP SECURITIES	03/30/2021	13,075,269		(140,271)			13,000,000	13,215,540	88,725		2.700	0.354	MS	175,500	102,375
HOME DEPOT INC 4.4% Due 4/1/2021 AO1			04/09/2020	GOLDMAN SACHS	01/21/2021	4,206,724		(85,928)			4,200,000	4,292,652	46,200		4.400	1.507	AO	92,400	6,673
NESTLE CAPITAL CORP INDUSTRIAL			11/02/2020	GOLDMAN SACHS	01/04/2021	24,999,831		3,331			25,000,000	24,996,500			0.080	0.081	MAT		
STARBUCKS CORP. 2.1% Due 2/4/2021 FA4			04/02/2020	Various	02/04/2021	23,906,096		133,487			23,922,000	23,772,609	205,131		2.100	2.823	FA	251,181	66,568
UNITED HEALTHCARE BASIC			06/01/2020	WELLS FARGO SECURITIES LLC	03/15/2021	16,562,900		(176,680)			16,500,000	16,739,580	103,240		2.125	0.268	MS	175,313	75,969
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						98,861,614		(293,404)			98,622,000	99,155,018	513,383		XXX	XXX	XXX	753,669	403,296
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						98,861,614		(293,404)			98,622,000	99,155,018	513,383		XXX	XXX	XXX	753,669	403,296
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
RS Credit Line	%		12/01/2019	DIRECT	06/01/2021	18,500,000					18,500,000	18,500,000							
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						18,500,000					18,500,000	18,500,000			XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						18,500,000					18,500,000	18,500,000			XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						163,450,247		(552,392)			163,122,000	164,002,639	692,154		XXX	XXX	XXX	976,169	512,843
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						163,450,247		(552,392)			163,122,000	164,002,639	692,154		XXX	XXX	XXX	976,169	512,843
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						163,450,247		(552,392)			XXX	164,002,639	692,154		XXX	XXX	XXX	976,169	512,843

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 71,088,464 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 6,710,205 1G ...$ 16,562,900

2A ...$ 50,588,678 2B ...$ 2C ...$

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

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

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

6 ...$

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	01/17/2020	01/21/2021	840	2,800,011	3329.62		78,960		200,290		200,290	121,330				3,358	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	02/20/2020	02/19/2021	1,562	5,269,997	3373.23		148,087		328,525		328,525	180,438				9,753	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	07/20/2020	07/20/2021	2,060	6,699,994	3251.84		208,370		352,244		352,244	143,874				24,860	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	08/20/2020	08/20/2021	2,303	7,799,978	3385.51		626,390		371,239		371,239	(255,151)				31,093	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/18/2020	09/20/2021	1,626	5,400,014	3319.47		165,780		266,328		266,328	100,547				22,919	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	10/20/2020	10/20/2021	2,091	7,200,012	3443.12		222,480		320,955		320,955	98,475				32,255	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	11/20/2020	11/19/2021	1,967	6,999,994	3557.54		203,000		275,214		275,214	72,214				32,925	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	12/18/2020	12/20/2021	1,455	5,400,011	3709.41		160,920		170,141		170,141	9,221				26,590	N/A	0002
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											1,813,989		2,284,935	XXX	2,284,935	470,947				183,753	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											1,813,989		2,284,935	XXX	2,284,935	470,947				183,753	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											1,813,989		2,284,935	XXX	2,284,935	470,947				183,753	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											1,813,989		2,284,935	XXX	2,284,935	470,947				183,753	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019QJT3UXIJIZJI4IWX0774	08/11/2016	09/21/2023		22,715,000	1.298				(1,207,500)		(685,132)	(722,750)				187,426	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019QJT3UXIJIZJI4IWX0774	02/08/2016	02/18/2024		4,003,736	1.4154				(356,454)		(601,334)	(381,389)				35,441	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019QJT3UXIJIZJI4IWX0774	10/05/2016	10/27/2024		13,437,600	1.1198				(1,221,600)		(742,442)	(1,203,600)				131,392	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019QJT3UXIJIZJI4IWX0774	09/17/2014	11/12/2024		25,920,000	1.296				1,488,000		2,513,676	(2,006,000)				254,904	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019QJT3UXIJIZJI4IWX0774	11/02/2016	11/16/2024		27,737,500	1.1095				(2,802,500)		(1,971,329)	(2,507,500)				273,163	N/a	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2025		4,003,736	1.4154				(356,454)		(652,210)	(381,389)				40,717	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/26/2015	04/29/2025		20,026,500	1.5405				2,255,500		2,759,382	(536,900)				208,333	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	04/24/2015	05/27/2025		22,671,000	1.5114				2,166,000		2,599,603	(619,500)				237,923	N/a	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/11/2015	10/08/2025		20,502,306	0.9755				(2,091,453)		(519,025)	(1,902,680)				223,950	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/20/2015	12/15/2025		15,031,943	1.3305				(685,157)		(483,365)	(320,640)				167,370	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2026		4,003,736	1.4154				(356,454)		(699,504)	(381,389)				45,372	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	04/13/2016	05/04/2026		16,926,000	1.1284				(1,398,000)		(979,271)	(1,504,500)				195,612	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/19/2016	11/10/2026		11,072,700	1.2303				(1,230,300)		(1,193,664)	(371,700)				134,055	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/07/2016	12/15/2026		4,966,000	1.2415				(502,000)		(442,730)	(165,200)				60,612	N/a	0001
TO BUY USD SELL DKK	DKK	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/08/2016	12/15/2026		24,948,025	6.734				(2,630,015)		(2,265,085)	(2,363,088)				304,501	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/07/2016	01/06/2027		7,449,000	1.2415				(753,000)		(644,833)	(247,800)				91,377	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/24/2016	01/31/2027		17,516,400	1.4597				1,112,400		1,325,240	(495,600)				216,093	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/01/2016	05/18/2027		14,670,000	1.2225				(1,734,000)		(1,825,424)	(495,600)				185,284	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/04/2015	06/25/2027		22,504,000	1.1252				(1,928,000)		(1,759,674)	(2,006,000)				286,538	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/16/2017	08/16/2027		19,984,000	1.249				(1,888,000)		(989,761)	(660,800)				257,231	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/24/2017	08/17/2027		20,151,000	1.1195				(1,837,800)		(1,121,536)	(1,805,400)				259,435	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/08/2017	09/13/2027		17,947,200	1.1217				(1,598,400)		(937,175)	(1,604,800)				232,347	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/20/2017	09/20/2027		11,303,693	1.327				(484,132)		(209,655)	(240,480)				146,548	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/25/2016	07/20/2028		22,077,000	1.4718				1,572,000		1,691,122	(619,500)				303,432	N/a	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/08/2016	10/26/2028		20,000,000	8.45				(541,443)		(490,598)	(2,495,454)				279,726	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/21/2016	11/21/2028		18,301,500	1.2201				(2,203,500)		(2,338,625)	(619,500)				257,133	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/18/2016	12/31/2028		21,190,000	1.0595				(3,242,000)		(464,137)	(2,006,000)				299,774	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/08/2014	12/20/2029		19,270,800	1.6059				2,866,800		3,512,995	(495,600)				288,666	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	01/23/2018	10/23/2030		20,088,389	1.2445				442,014		1,018,883	(400,800)				314,697	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	08/13/2020	12/31/2029		8,500,812	1.223				(1,000,913)		(613,938)	(317,140)				127,551	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/01/2020	10/29/2035		19,362,750	1.1735				(793,650)		(1,835,585)	(793,650)				372,898	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/08/2018	02/10/2023		6,863,418	1.3113				(209,277)		(126,286)	(144,288)				49,876	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		31,995,000	1.0665				(4,653,000)		(3,588,458)	(3,009,000)				421,345	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2017	06/27/2027		22,530,000	1.1265				(1,902,000)		(1,175,451)	(2,006,000)				286,990	N/a	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TO BUY USD SELL NOK	NOK	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2017	07/27/2027		29,157,989	8.4025				600,299		2,564,994	(670,810)				373,763	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2017	08/11/2027		22,644,000	1.32485				(438,000)		(1,693,052)	(2,019,000)				291,169	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2017	08/23/2027		19,467,000	1.2978				(1,038,000)		(133,314)	(619,500)				250,939	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2030		18,577,000	1.429				806,000		2,286,347	(536,900)				281,818	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/18/2018	11/28/2033		19,746,000	1.3164				(759,000)		466,562	(619,500)				354,849	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/31/2018	01/31/2029		12,767,000	1.2767				(903,000)		(1,947)	(413,000)				181,570	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2018	02/28/2028		38,367,000	1.2789				(2,643,000)		(25,048)	(1,239,000)				513,473	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2017	09/07/2027		12,930,500	1.1755				(507,100)		17,209	(1,075,300)				167,195	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2019	09/16/2031		13,164,000	1.3164				(506,000)		60,895	(413,000)				215,454	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		29,890,800	1.2996				(1,550,200)		(783,573)	(949,900)				547,035	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2019	07/01/2024		24,237,500	1.4440				(2,691,500)		(2,634,206)	(2,355,500)				226,765	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031		9,850,500	1.0945				(1,143,900)		(847,357)	(902,700)				161,511	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2019	10/29/2026		19,882,800	1.1046				(2,106,000)		(1,220,253)	(1,805,400)				240,042	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/20/2020	05/19/2032		12,984,000	1.082				(1,675,200)		(1,505,315)	(1,675,200)				219,090	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2020	01/28/2026		17,503,500	1.1669				(820,500)		(17,830)	(820,500)				295,351	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	06/29/2017	07/19/2024		17,136,000	1.1424				(1,188,000)		(441,571)	(1,504,500)				161,449	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	07/13/2017	08/16/2027		19,395,000	1.293				(1,110,000)		(375,697)	(619,500)				249,650	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	08/07/2018	04/16/2028		7,701,085	1.2943				(370,090)		(116,068)	(231,105)				104,007	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	07/27/2017	08/17/2029		45,885,000	1.311				(1,960,000)		57,044	(1,445,500)				674,091	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	09/13/2017	10/18/2032		25,013,100	1.1911				(640,500)		160,727	(2,106,300)				429,714	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	01/24/2018	02/26/2033		28,382,000	1.4191				1,042,000		3,473,255	(826,000)				494,946	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	10/27/2017	11/15/2032		27,497,400	1.3094				(1,209,600)		(154,766)	(867,300)				473,925	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	10/24/2018	01/24/2029		17,104,500	1.1403				(1,219,500)		294,869	(1,345,500)				242,969	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	02/15/2019	03/19/2031		23,094,000	1.283				(1,512,000)		(345,147)	(743,400)				369,128	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	11/21/2018	01/15/2031		24,283,900	1.2781				(1,689,100)		(260,977)	(784,700)				384,855	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	03/28/2019	04/24/2029		39,270,000	1.122				(3,486,000)		(1,337,497)	(3,510,500)				566,285	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	04/05/2019	05/02/2029		16,836,000	1.1224				(1,488,000)		(376,076)	(1,504,500)				243,100	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	04/23/2019	03/31/2042		56,330,511	1.4104				(6,443,448)		(3,989,000)	(5,324,701)				1,298,668	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	05/30/2019	08/28/2029		20,027,400	1.4469				(2,285,200)		(2,148,644)	(1,951,700)				294,733	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	07/23/2019	09/05/2034		31,901,617	1.1151				(3,378,693)		(1,352,152)	(2,850,768)				590,130	N/a	0001
TO BUY USD SELL JPY	JPY	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	08/01/2019	08/22/2029		24,953,789	108.200				(1,195,711)		1,834,793	(1,290,600)				366,884	N/a	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	12/17/2019	01/23/2032		29,834,843	9.385				(4,198,317)		(3,064,158)	(4,134,480)				496,293	N/a	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	11/25/2019	12/11/2029		12,024,048	1.002				(1,532,208)		(834,897)	(1,141,608)				179,866	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	02/14/2020	05/14/2030		9,108,400	1.3012				(460,600)		(445,401)	(460,600)				139,425	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	02/20/2020	05/20/2032		29,605,600	1.2872				(1,835,400)		(2,241,718)	(1,835,400)				499,620	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	09/13/2017	10/18/2032		4,764,400	1.1911				(122,000)		30,615	(401,200)				81,850	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	07/17/2017	10/23/2035		15,981,000	1.1415				(1,121,400)		(2,403,952)	(1,121,400)				307,600	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	08/05/2020	11/22/2035		19,707,000	1.3138				(798,000)		(2,436,717)	(798,000)				380,368	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	10/30/2020	01/07/2033		23,398,000	1.1699				(1,034,000)		(1,556,257)	(1,034,000)				405,728	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	12/17/2020	01/21/2033		16,302,000	1.3585				(102,000)		(208,610)	(102,000)				283,131	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	11/19/2020	02/17/2028		17,205,500	1.3235				(565,500)		(282,749)	(565,500)				229,780	N/a	0001
1039999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Other													(82,982,656)	XXX	(35,921,963)	(90,447,609)				21,445,931	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(82,982,656)	XXX	(35,921,963)	(90,447,609)				21,445,931	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)
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other													(82,982,656)	XXX	(35,921,963)	(90,447,609)				21,445,931	XXX	XXX
1409999999. Total Swaps													(82,982,656)	XXX	(35,921,963)	(90,447,609)				21,445,931	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											1,813,989		(80,697,721)	XXX	(33,637,027)	(89,976,662)				21,629,684	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											1,813,989		(80,697,721)	XXX	(33,637,027)	(89,976,662)				21,629,684	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS
0002	DIVIDEND LIABILITY
0003	HEDGE CORPORATE BONDS

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	01/18/2019	01/17/2020	01/17/2020	Maturity	479,270	1,279,991,000	2777.54			108,799								1,305		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	02/20/2019	02/20/2020	02/20/2020	Maturity	682,300	1,900,001,000	2896.09			161,500								16,448		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	03/20/2019	03/20/2020	03/20/2020	Maturity	619,640	1,750,006,000	2937.2											(123,251)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	04/18/2019	04/20/2020	04/20/2020	Maturity	860,580	2,500,011,000	3021.23											(155,725)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	05/20/2019	05/20/2020	05/20/2020	Maturity	760,500	2,159,995,000	2953.84											(142,620)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	06/20/2019	06/19/2020	06/19/2020	Maturity	609,310	1,800,011,000	3072.35			15,470								(85,469)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	07/20/2019	07/20/2020	07/20/2020	Maturity	839,880	2,499,995,000	3095.67			131,164								(4,438)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	08/20/2019	08/20/2020	08/20/2020	Maturity	1,344,590	3,899,997,000	3016.53			721,546								487,453		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/20/2019	09/18/2020	09/18/2020	Maturity	969,230	2,900,004,000	3111.75			201,328								48,703		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	10/20/2019	10/20/2020	10/20/2020	Maturity	1,540,420	4,600,002,000	3105.65			391,005								146,005		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	11/20/2019	11/20/2020	11/20/2020	Maturity	1,061,620	3,300,003,000	3232.8			280,501								142,369		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	12/20/2019	12/18/2020	12/18/2020	Maturity	993,410	3,199,992,000	3350.07			271,999								175,631		0002
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants														2,283,314			XXX					506,412		XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														2,283,314			XXX					506,412		XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants														2,283,314			XXX					506,412		XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options														2,283,314			XXX					506,412		XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000190JT3UXIJIZJI4II XO774	08/05/2020	11/15/2023	08/05/2020	Sale		15,670,200	1.172			(549,894)								(549,894)		0001
1039999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Other														(549,894)			XXX					(549,894)		XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(549,894)			XXX					(549,894)		XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
HEDGE 11.09.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/09/2020	12/20/2025	11/10/2020	Sale		100,000,000	109.2471		(7,875,000)	(7,620,000)								215,000		0003
HEDGE 11.09.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/09/2020	12/20/2025	11/10/2020	Sale		100,000,000	109.2471		(7,875,000)	(7,660,000)								255,000		0003
HEDGE 11.09.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/09/2020	12/20/2025	11/10/2020	Sale		19,000,000	109.2236		(1,487,700)	(1,459,105)								28,595		0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default													(17,237,700)	(16,739,105)			XXX					498,595		XXX
1169999999. Subtotal - Swaps - Hedging Other													(17,237,700)	(16,739,105)			XXX					498,595		XXX
HEDGE 10.30.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/30/2020	12/20/2025	11/05/2020	Sale		50,000,000	110.4736		1,760,000	3,050,000						(28,852)		1,318,852		0003
HEDGE 11.02.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/02/2020	12/20/2025	11/05/2020	Sale		25,000,000	110.4736		932,500	1,525,000								592,500		0003

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)
HEDGE 11.02.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/02/2020	12/20/2025	11/09/2020	Sale		25,000,000	108.2562		932,500	2,102,800							1,170,300			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/08/2020	Sale		40,000,000	111.7901		3,180,000	3,722,520						(52,131)	594,651			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/08/2020	Sale		40,000,000	111.9458		3,180,000	3,674,000						(52,131)	546,131			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/09/2020	Sale		10,000,000	112.051		795,000	922,000						(13,033)	140,033			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/09/2020	Sale		15,000,000	112.0642		1,192,500	1,381,500						(19,549)	208,549			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/09/2020	Sale		15,000,000	112.0628		1,192,500	1,381,650						(19,549)	208,699			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/09/2020	Sale		80,000,000	112.0478		6,360,000	7,380,000						(104,262)	1,124,262			0003
HEDGE 11.19.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/19/2020	12/20/2025	12/09/2020	Sale		200,000,000	112.0642		15,750,000	18,420,000						(258,197)	2,928,197			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/18/2020	Sale		100,000,000	106.881		2,370,846	2,369,428							10,931			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/18/2020	Sale		100,000,000	106.8764		2,359,586	2,371,009							23,773			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/18/2020	Sale		100,000,000	106.8852		2,370,846	2,367,953							9,452			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/19/2020	Sale		300,000,000	107.1764		7,112,538	6,930,255							(145,236)			0003
HEDGE 11.12.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/12/2020	12/20/2025	12/08/2020	Sale		100,000,000	102.6137		2,312,192	2,419,569						(37,905)	157,631			0003
HEDGE 11.12.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/12/2020	12/20/2025	12/08/2020	Sale		50,000,000	102.6137		1,159,415	1,209,785						(19,007)	75,551			0003
HEDGE 11.12.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/12/2020	12/20/2025	12/08/2020	Sale		150,000,000	109.0235		3,478,246	3,626,321						(57,020)	112,479			0003
HEDGE 10.27.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/27/2020	12/20/2025	11/05/2020	Sale		6,000,000	110.4564		295,800	366,600						(4,849)	75,649			0003
HEDGE 10.28.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/28/2020	12/20/2025	11/05/2020	Sale		750,000	110.4564		28,256	45,825						(463)	19,276			0003
HEDGE 10.28.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/28/2020	12/20/2025	11/09/2020	Sale		2,250,000	108.2564		84,767	189,248						(1,390)	104,628			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/08/2020	Sale		10,000,000	111.7507		787,000	933,750						(12,902)	159,652			0003
HEDGE 11.19.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/19/2020	12/20/2025	12/08/2020	Sale		10,000,000	111.7507		787,500	933,750						(12,910)	159,160			0003
HEDGE 03.25.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	03/25/2020	06/20/2025	04/02/2020	Sale		125,000,000	97.0688		78,232	(1,720,937)						(2,019)	(1,797,907)			0003
HEDGE 03.25.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	03/25/2020	06/20/2025	07/16/2020	Sale		75,000,000	105.2882		46,939	984,892						(2,271)	940,982			0003
HEDGE 03.26.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	03/26/2020	06/20/2025	07/16/2020	Sale		100,000,000	105.3		75,182	1,311,729						(4,850)	1,241,397			0003
HEDGE 03.26.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	03/26/2020	06/20/2025	07/16/2020	Sale		100,000,000	105.2941		100,264	1,310,269						(6,469)	1,216,472			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/18/2020	Sale		15,000,000	106.8734		354,706	347,658						(3,323)	2,951			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/19/2020	Sale		15,000,000	107.1764		354,706	338,367						(3,323)	(6,340)			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	12/08/2020	Sale		40,000,000	109.0093		945,881	947,630						(8,861)	(2,742)			0003
HEDGE 05.06.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	05/06/2020	06/20/2025	09/28/2020	Sale		17,300,000	102.281		(1,174,670)	(348,639)						77,028	749,003			0003
HEDGE 11.18.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/18/2020	12/20/2025	12/08/2020	Sale		7,000,000	111.7475		550,865	653,800						(9,031)	111,966			0003
HEDGE 11.19.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/19/2020	12/20/2025	12/08/2020	Sale		7,000,000	111.7475		551,250	653,800						(9,037)	111,587			0003
HEDGE 09.28.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	09/28/2020	12/20/2025	11/05/2020	Sale		17,300,000	110.4547		697,190	1,057,203						(22,490)	382,503			0003
HEDGE 10.27.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/27/2020	12/20/2025	11/05/2020	Sale		1,750,000	110.4547		86,275	106,943						(1,414)	22,082			0003
HEDGE 10.27.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/27/2020	12/20/2025	11/09/2020	Sale		3,650,000	108.2809		179,945	308,522						(2,950)	131,527			0003
HEDGE 10.28.2020 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/28/2020	12/20/2025	11/09/2020	Sale		2,700,000	108.2809		101,482	228,222						(1,664)	128,404			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/18/2020	Sale		10,000,000	106.8779		237,136	245,076						(1,296)	1,149			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	11/19/2020	Sale		10,000,000	107.1764		237,136	239,034						(1,296)	(4,892)			0003
HEDGE 11.10.2020 CDXIG	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	11/10/2020	12/20/2025	12/08/2020	Sale		10,000,000	109.0167		237,136	250,165						(1,296)	30,499			0003
1189999999. Subtotal - Swaps - Replication - Credit Default													62,081,644	74,236,696			XXX			(698,711)	12,853,759			XXX
1229999999. Subtotal - Swaps - Replication													62,081,644	74,236,696			XXX			(698,711)	12,853,759			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default													44,843,944	57,497,591			XXX			(698,711)	13,352,354			XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other														(549,894)			XXX				(549,894)			XXX
1409999999. Total Swaps													44,843,944	56,947,697			XXX			(698,711)	12,802,460			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,733,420			XXX				(549,894)	506,412		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other													(17,237,700)	(16,739,105)			XXX				498,595			XXX
1719999999. Subtotal - Replication													62,081,644	74,236,696			XXX			(698,711)	12,853,759			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals													44,843,944	59,231,011			XXX			(698,711)	12,802,460	506,412		XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS

0002	DIVIDEND LIABILITY
0003	HEDGE CORPORATE BONDS

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAH1	121	27,872,350	MAR 2021 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD90	12/11/2020	2,244.4300	2,303.5000	46,460	46,460	714,710		714,710			1,633,500	96/96	100
RTYH1	378	37,323,720	MAR 2021 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD90	12/11/2020	1,920.7100	1,974.8000	(41,460)	(41,460)	1,022,210		1,022,210			2,268,000	96/96	50
MFSH1	287	30,576,980	MAR 2021 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/19/2021	ICE T330E4AS4QXXS2TT7X50	12/11/2020	2,081.6100	2,130.8000	(246,820)	(246,820)	705,865		705,865			2,273,040	99/99	50
MESH1	265	17,068,650	MAR 2021 MINI MSCI EMERG MKT FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/19/2021	ICE T330E4AS4QXXS2TT7X50	12/11/2020	1,253.0500	1,288.2000	(31,995)	(31,995)	465,780		465,780			1,264,050	96/96	50
ESH1	692	129,708,480	MAR 2021 S&P EMINI FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD90	12/11/2020	3,660.9500	3,748.8000	851,160	851,160	3,039,610		3,039,610			7,612,000	97/97	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												577,345	577,345	5,948,175		5,948,175			15,050,590	XXX	XXX
TUH1	117	23,400,000	US 2YR NOTE CBT MAR 2021	REPLICATION	SCH D1	Interest Rate	03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	12/01/2020	110.3997	110.4882	2,740	2,740				20,726	20,726	35,100	0002	2,000
TYH1	131	13,100,000	US 10YR NOTE FUTURES MAR 2021	REPLICATION	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	12/21/2020	137.7658	138.0781	14,329	14,329				40,907	40,907	183,400	0002	1,000
USH1	303	30,300,000	US LONG BOND FUTURES MAR 2021	REPLICATION	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	173.7146	173.1875	104,156	104,156				(159,719)	(159,719)	1,272,600	0002	1,000
TUH1	53	10,600,000	US 2YR NOTE CBT MAR 2021	REPLICATION	SCH D1	Interest Rate	03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	110.4726	110.4882	1,241	1,241				1,656	1,656	15,900	0002	2,000
TYH1	1,937	193,700,000	US 10YR NOTE FUTURES MAR 2021	REPLICATION	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	137.8832	138.0781	211,869	211,869				377,508	377,508	2,711,800	0002	1,000
USH1	243	24,300,000	US LONG BOND FUTURES MAR 2021	REPLICATION	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	174.1142	173.1875	83,531	83,531				(225,188)	(225,188)	1,020,600	0002	1,000
FVH1	774	77,400,000	US 5YR NOTE FUTURES MAR 2021	REPLICATION	SCH D1	Interest Rate	03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	125.9921	126.1640	36,277	36,277				133,027	133,027	445,050	0002	1,000
TUH1	1,585	317,000,000	US 2YR NOTE CBT MAR 2021	REPLICATION	SCH D1	Interest Rate	03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/25/2020	110.4196	110.4882	37,119	37,119				217,522	217,522	475,500	0002	2,000
USH1	3,499	349,900,000	US LONG BOND FUTURES MAR 2021	REPLICATION	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	173.4375	173.1875	1,202,781	1,202,781				(875,000)	(875,000)	14,695,800	0002	1,000
1539999999. Subtotal - Long Futures - Hedging Other												1,694,044	1,694,044				(468,559)	(468,559)	20,855,750	XXX	XXX
1579999999. Subtotal - Long Futures												2,271,389	2,271,389	5,948,175		5,948,175	(468,559)	(468,559)	35,906,340	XXX	XXX
TYH1	77	10,632,016	US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	12/15/2020	137.8281	138.0781	(8,422)	(8,422)				(19,250)	(19,250)	107,800	0002	1,000
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(8,422)	(8,422)				(19,250)	(19,250)	107,800	XXX	XXX
WNH1	43	9,183,188	US ULTRA BOND FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	211.6984	213.5625	(32,250)	(32,250)				(80,156)	(80,156)	374,100	0002	1,000
UXYH1	429	67,078,172	ULTRA 10YR US BOND FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	155.9898	156.3593	(93,842)	(93,842)				(158,535)	(158,535)	986,700	0002	1,000
FVH1	778	98,155,639	US 5YR NOTE FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/30/2020	125.9586	126.1640	(36,465)	(36,465)				(159,796)	(159,796)	447,350	0002	1,000
WNH1	204	43,566,750	US ULTRA BOND FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	216.1547	213.5625	(153,000)	(153,000)				528,828	528,828	1,774,800	0002	1,000
UXYH1	891	139,316,208	ULTRA 10YR US BOND FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	156.4238	156.3593	(194,902)	(194,902)				57,466	57,466	2,049,300	0002	1,000
WNH1	2,431	519,170,438	US ULTRA BOND FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	214.8725	213.5625	(1,823,250)	(1,823,250)				3,184,659	3,184,659	21,149,700	0002	1,000
UXYH1	2,665	416,697,748	ULTRA 10YR US BOND FUTURES MAR 2021	ASSET HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	12/18/2020	155.8542	156.3593	(582,955)	(582,955)				(1,346,289)	(1,346,289)	6,129,500	0002	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(2,916,664)	(2,916,664)				2,026,177	2,026,177	32,911,450	XXX	XXX
1649999999. Subtotal - Short Futures												(2,925,086)	(2,925,086)				2,006,927	2,006,927	33,019,250	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												568,923	568,923	5,948,175		5,948,175	(19,250)	(19,250)	15,158,390	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(1,222,620)	(1,222,620)				1,557,618	1,557,618	53,767,200	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(653,697)	(653,697)	5,948,175		5,948,175	1,538,368	1,538,368	68,925,590	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,347,657	17,471,518	18,819,175
Wells Fargo	11,085,961	12,078,610	23,164,571
Total Net Cash Deposits	12,433,618	29,550,127	41,983,745

(a)

Code	Description of Hedged Risk(s)
0001	HEDGE EQUITY MARKET RISK
0002	HEDGE INTEREST RATE RISK

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH0	791	125,580,862	MAR 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	3,175.2000	03/17/2020	2,474.4700	Sale	(27,718,073)		(27,718,073)		0001	50
ESM0	760	91,493,792	JUN 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/19/2020	ICE T330E4AS4QXXS2TT7X50	03/17/2020	2,407.6000	06/15/2020	3,034.8000	Sale	23,826,328		23,826,328		0001	50
ESZ0	735	122,379,419	DEC 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/18/2020	ICE T330E4AS4QXXS2TT7X50	09/14/2020	3,329.9700	12/11/2020	3,660.1200	Sale	12,127,988		12,127,988		0001	50
ESU0	760	114,901,429	SEP 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/18/2020	ICE T330E4AS4QXXS2TT7X50	06/15/2020	3,023.6500	09/14/2020	3,318.2100	Sale	11,188,089		11,188,089		0001	50
ESH1			MAR 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/31/2019	ICE T330E4AS4QXXS2TT7X50	12/11/2020	3,660.9500	12/31/2020	3,748.8000	Sale	(2,076)		(2,076)		0001	50
FAH0	158	31,764,727	MAR 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	2,010.4000	03/17/2020	1,445.1700	Sale	(8,931,581)		(8,931,581)		0001	100
FAM0	152	21,129,511	JUN 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/19/2020	CME LCZ7XYGSLJUHFXXNXD90	03/17/2020	1,390.0400	06/15/2020	1,692.3600	Sale	4,593,943		4,593,943		0001	100
FAU0	129	22,624,931	SEP 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/18/2020	CME LCZ7XYGSLJUHFXXNXD90	06/15/2020	1,753.8300	09/14/2020	1,848.2600	Sale	1,217,212		1,217,212		0001	100
FAZ0	126	23,738,835	DEC 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/18/2020	CME LCZ7XYGSLJUHFXXNXD90	09/14/2020	1,883.9900	12/11/2020	2,232.4600	Sale	4,389,777		4,389,777		0001	100
FAH1	7	1,569,889	MAR 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/31/2019	CME LCZ7XYGSLJUHFXXNXD90	12/11/2020	2,242.1500	12/31/2020	2,294.9000	Sale	36,520		36,520		0001	100
RTYH0	402	33,064,530	MAR 2020 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	1,644.9800	03/17/2020	1,150.7600	Sale	(9,935,426)		(9,935,426)		0001	50
RTYM0	371	20,097,136	JUN 2020 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/19/2020	CME LCZ7XYGSLJUHFXXNXD90	03/17/2020	1,083.3100	06/15/2020	1,383.2000	Sale	5,560,111		5,560,111		0001	50
RTYU0	371	25,594,651	SEP 2020 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/18/2020	CME LCZ7XYGSLJUHFXXNXD90	06/15/2020	1,379.7000	09/14/2020	1,492.7300	Sale	2,094,431		2,094,431		0001	50
RTYZ0	394	30,177,592	DEC 2020 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/18/2020	CME LCZ7XYGSLJUHFXXNXD90	09/14/2020	1,531.7900	12/11/2020	1,921.2000	Sale	7,668,866		7,668,866		0001	50
RTYH1	23	2,209,088	MAR 2021 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/31/2020	CME LCZ7XYGSLJUHFXXNXD90	12/11/2020	1,919.9000	12/31/2019	1,968.3900	Sale	54,488		54,488		0001	50
MFSH0	298	30,086,655	MAR 2020 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	2,019.2100	03/17/2020	1,444.5500	Sale	(8,563,764)		(8,563,764)		0001	50
MFSM0	323	23,454,944	JUN 2020 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/19/2020	ICE T330E4AS4QXXS2TT7X50	03/17/2020	1,452.2200	06/15/2020	1,746.2900	Sale	4,746,742		4,746,742		0001	50
MFSU0	293	25,846,979	SEP 2020 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/18/2020	ICE T330E4AS4QXXS2TT7X50	06/15/2020	1,764.2300	09/14/2020	1,897.9400	Sale	1,956,892		1,956,892		0001	50
MFSZ0	279	26,542,356	DEC 2020 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/18/2020	ICE T330E4AS4QXXS2TT7X50	09/14/2020	1,902.6100	12/11/2020	2,085.8000	Sale	2,553,717		2,553,717		0001	50
MFSH1			MAR 2021 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/31/2019	ICE T330E4AS4QXXS2TT7X50	12/11/2020	2,081.4000	12/31/2020	2,130.8000	Sale	(861)		(861)		0001	50
MESH0	293	15,961,327	MAR 2020 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	1,089.4900	03/17/2020	846.3700	Sale	(3,562,886)		(3,562,886)		0001	50
MESM0	297	12,301,433	JUN 2020 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/19/2020	ICE T330E4AS4QXXS2TT7X50	03/17/2020	828.3000	06/15/2020	966.6900	Sale	2,053,036		2,053,036		0001	50
MESU0	291	14,152,287	SEP 2020 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/18/2020	ICE T330E4AS4QXXS2TT7X50	06/15/2020	972.6000	09/14/2020	1,100.1000	Sale	1,853,300		1,853,300		0001	50
MESZ0	279	15,429,946	DEC 2020 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/18/2020	ICE T330E4AS4QXXS2TT7X50	09/14/2020	1,106.0200	12/11/2020	1,254.8000	Sale	2,073,677		2,073,677		0001	50
MESH1	22	1,378,721	MAR 2020 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/31/2019	ICE T330E4AS4QXXS2TT7X50	12/11/2020	1,252.6000	12/31/2020	1,286.5100	Sale	36,373		36,373		0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														29,316,823		29,316,823		XXX	XXX
FVH1	804	101,223,013	US 5YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/07/2020	125.8960	12/09/2020	125.8755	Sale	(21,731)	(21,731)			0002	1,000
TYZ0	1,252	172,822,337	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/16/2020	138.0337	11/20/2020	138.3104	Sale	338,272	338,272			0002	1,000
FVH0	120	14,305,540	US 5YR NOTE FUTURES MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.2109	02/26/2020	121.0938	Sale	225,258	225,258			0002	1,000
FVM0	200	24,624,826	US 5YR NOTE FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	02/26/2020	123.1201	05/27/2020	125.5625	Sale	486,922	486,922			0002	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU0	1,016	127,535,516	US 5YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	125.5235	08/24/2020	125.7976	Sale	271,185	271,185			0002	1,000
FVZ0	1,661	209,105,102	US 5YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	125.8875	11/09/2020	125.4180	Sale	(791,127)	(791,127)			0002	1,000
FVH1	950	119,695,107	US 5YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/25/2020	125.9915	12/23/2020	125.7948	Sale	(193,083)	(193,083)			0002	1,000
TUH0	110	23,739,375	US 2YR NOTE CBT MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	107.9062	02/26/2020	108.3984	Sale	107,868	107,868			0002	2,000
TUM0	110	23,894,265	US 2YR NOTE CBT JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	02/26/2020	108.6084	05/27/2020	110.2292	Sale	355,783	355,783			0002	2,000
TUU0	77	16,998,641	US 2YR NOTE CBT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	110.3789	05/29/2020	110.4023	Sale	3,069	3,069			0002	2,000
TUZ0	13	2,871,011	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/20/2020	110.4218	10/21/2020	110.4140	Sale	(288)	(288)			0002	2,000
TUZ0	422	93,151,284	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/09/2020	110.3671	11/24/2020	110.3874	Sale	14,161	14,161			0002	2,000
TUH1	345	76,161,200	US 2YR NOTE CBT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	110.3766	11/30/2020	110.4077	Sale	18,996	18,996			0002	2,000
TUH1	43	9,493,912	US 2YR NOTE CBT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/01/2020	110.3882	12/23/2020	110.4660	Sale	6,026	6,026			0002	2,000
TYH1			US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/21/2020	137.8590	12/31/2020	138.0781	Sale	(427)	(427)			0002	2,000
TYZ0	181	24,927,684	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/09/2020	137.7187	11/23/2020	138.3681	Sale	116,368	116,368			0002	2,000
UXYH0	50	7,072,598	ULTRA 10YR US TREAS NOTE FUT MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD84	12/19/2020	141.4500	01/16/2020	141.8156	Sale	18,021	18,021			0002	1,000
USH0	84	13,387,144	US LONG BOND FUTURES MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	159.3707	02/26/2020	167.4866	Sale	681,425	681,425			0002	1,000
USM0	232	41,111,088	US LONG BOND FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	02/26/2020	177.1982	05/27/2020	178.6344	Sale	331,240	331,240			0002	1,000
USU0	339	60,293,807	US LONG BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	177.8536	08/24/2020	179.0790	Sale	412,765	412,765			0002	1,000
USZ0	448	78,729,517	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	175.7313	11/24/2020	173.7116	Sale	(908,312)	(908,312)			0002	1,000
USH1	119	20,797,104	US LONG BOND FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	174.7500	12/21/2020	173.8560	Sale	(108,617)	(108,617)			0002	1,000
WNZ0	4	893,763	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	09/21/2020	223.4375	09/23/2020	222.8750	Sale	(2,276)	(2,276)			0002	1,000
FVH0	1,500	178,655,819	US 5YR NOTE FUTURES MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.1036	02/26/2020	120.9395	Sale	2,747,966	2,747,966			0002	1,000
FVM0	1,566	190,970,993	US 5YR NOTE FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	02/26/2020	121.9438	05/27/2020	125.4939	Sale	5,546,808	5,546,808			0002	1,000
FVU0	3,403	427,288,325	US 5YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	125.5622	08/24/2020	125.7006	Sale	447,302	447,302			0002	1,000
FVZ0	2,310	290,691,005	US 5YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	125.8365	11/23/2020	125.5721	Sale	(626,914)	(626,914)			0002	1,000
TUZ0	1,183	261,225,810	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/21/2020	110.4065	11/24/2020	110.3802	Sale	(70,226)	(70,226)			0002	2,000
TUH1	698	154,095,029	US 2YR NOTE CBT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	110.3813	12/23/2020	110.4089	Sale	33,628	33,628			0002	2,000
TYZ0	1,350	186,768,464	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/23/2020	138.3437	11/24/2020	138.3125	Sale	(51,665)	(51,665)			0002	1,000
TYH1	58	8,007,384	US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	137.9140	12/21/2020	138.0665	Sale	286	286			0002	1,000
UXYU0	629	98,970,834	ULTRA 10YR US TREAS NOTE FUT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/29/2020	157.3430	07/02/2020	157.1240	Sale	(141,868)	(141,868)			0002	1,000
UXYH0	110	15,633,523	ULTRA 10YR US TREAS NOTE FUT MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD84	11/21/2019	142.1167	01/28/2020	142.4536	Sale	36,025	36,025			0002	1,000
USZ0	326	57,951,702	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	177.7622	10/01/2020	176.4080	Sale	(443,733)	(443,733)			0002	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USZ0	279	48,546,735	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	173.9993	11/24/2020	173.1535	Sale	(237,899)	(237,899)			0002	1,000
USH1	71	12,409,054	US LONG BOND FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	174.7500	12/16/2020	174.5105	Sale	(19,036)	(19,036)			0002	1,000
USH0	50	7,976,157	US LONG BOND FUTURES MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	159.5231	01/28/2020	161.3437	Sale	90,868	90,868			0002	1,000
USM0	105	19,030,499	US LONG BOND FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/03/2020	181.2395	05/27/2020	178.9687	Sale	(239,175)	(239,175)			0002	1,000
USU0	553	98,641,586	US LONG BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	178.3709	08/24/2020	179.0587	Sale	375,935	375,935			0002	1,000
FVU0	11,401	1,431,826,494	US 5YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	06/15/2020	125.5843	08/24/2020	125.8437	Sale	2,875,478	2,875,478			0002	1,000
FVZ0	22,481	2,829,109,574	US 5YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	125.8407	11/24/2020	125.5931	Sale	(5,427,516)	(5,427,516)			0002	1,000
FVH1	7,828	985,483,777	US 5YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	125.8881	12/18/2020	125.8013	Sale	(736,072)	(736,072)			0002	1,000
TUZ0	1,000	220,886,070	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/14/2020	110.4414	10/20/2020	110.4179	Sale	(53,390)	(53,390)			0002	2,000
TUZ0	1,809	399,371,477	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/09/2020	110.3829	11/23/2020	110.3906	Sale	15,907	15,907			0002	2,000
TUH1	999	220,585,980	US 2YR NOTE CBT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/25/2020	110.3991	12/18/2020	110.4343	Sale	58,653	58,653			0002	2,000
TYZ0	315	43,623,607	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/20/2020	138.4843	11/23/2020	138.3281	Sale	(51,273)	(51,273)			0002	1,000
TYH1	5,112	704,647,798	US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/03/2020	137.8386	12/23/2020	137.7501	Sale	(485,619)	(485,619)			0002	1,000
USZ0	1,648	293,112,515	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	177.8558	09/30/2020	175.6401	Sale	(3,662,976)	(3,662,976)			0002	1,000
USZ0	20	3,515,690	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	175.7812	10/09/2020	174.2187	Sale	(31,380)	(31,380)			0002	1,000
USZ0	1,542	267,977,118	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/20/2020	173.7821	10/30/2020	172.8129	Sale	(1,504,524)	(1,504,524)			0002	1,000
USZ0	1,255	218,035,811	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/20/2020	173.7304	11/24/2020	173.4687	Sale	(337,152)	(337,152)			0002	1,000
USH1	87	15,215,597	US LONG BOND FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	174.7500	12/21/2020	173.0682	Sale	(158,943)	(158,943)			0002	1,000
USU0	3,279	583,851,651	US LONG BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	06/15/2020	178.0533	08/24/2020	178.8841	Sale	2,697,780	2,697,780			0002	1,000
TUU0	197	43,509,940	US 2YR NOTE CBT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	07/22/2020	110.4296	08/24/2020	110.4790	Sale	18,158	18,158			0002	2,000
TUZ0	4	883,640	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	110.4531	09/21/2020	110.4638	Sale	58	58			0002	2,000
WNU0	151	32,863,868	US ULTRA BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	07/02/2020	217.6382	07/17/2020	222.4145	Sale	720,234	720,234			0002	1,000
WNZ0	1,556	343,071,841	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/31/2020	220.4782	10/14/2020	220.4023	Sale	(130,794)	(130,794)			0002	1,000
UXYU0	39	6,174,690	ULTRA 10YR US TREAS NOTE FUT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	07/22/2020	158.3221	08/24/2020	157.9471	Sale	(14,890)	(14,890)			0002	1,000
UXYZ0	1,103	175,973,592	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	159.5376	10/20/2020	158.2919	Sale	(1,381,120)	(1,381,120)			0002	1,000
1539999999. Subtotal - Long Futures - Hedging Other														1,220,417	1,220,417			XXX	XXX
1579999999. Subtotal - Long Futures														30,537,240	1,220,417	29,316,823		XXX	XXX
FVH0	274	32,623,235	US 5YR NOTE FUTURES MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.0645	02/26/2020	121.0937	Sale	(557,483)	(557,483)			0001	1,000
FVM0	1,696	211,348,552	US 5YR NOTE FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	02/26/2020	124.6194	04/16/2020	125.5095	Sale	(1,521,153)	(1,521,153)			0001	1,000
TYH0	270	35,081,758	US 7YR NOTE FUTURES MAR 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	129.9333	02/26/2020	133.1250	Sale	(863,008)	(863,008)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM0	567	77,183,469	US 10YR NOTE FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	02/26/2020	136.1302	05/27/2020	138.7938	Sale	(1,514,775)	(1,514,775)			0001	1,000
TYU0	1,794	249,015,785	US 10YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	138.8082	06/30/2020	139.1314	Sale	(591,967)	(591,967)			0001	1,000
FVM0	1,279	160,401,046	US 5YR NOTE FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/23/2020	125.4147	05/27/2020	125.5625	Sale	(198,201)	(198,201)			0001	1,000
FVU0	1,750	219,450,038	US 5YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	125.4037	06/16/2020	125.4173	Sale	(36,113)	(36,113)			0001	1,000
FVU0	626	78,716,334	US 5YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	07/02/2020	125.7497	08/24/2020	125.8437	Sale	(64,207)	(64,207)			0001	1,000
FVZ0	1,808	227,501,725	US 5YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	125.8349	11/25/2020	125.5612	Sale	480,232	480,232			0001	1,000
FVH1	2,201	277,037,679	US 5YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/25/2020	125.8744	12/07/2020	125.9007	Sale	(77,091)	(77,091)			0001	1,000
TYU0	482	67,116,845	US 10YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	07/08/2020	139.2499	08/24/2020	139.5625	Sale	(154,093)	(154,093)			0001	1,000
TYZ0	1,245	173,532,552	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	139.3884	11/16/2020	138.0732	Sale	1,627,275	1,627,275			0001	1,000
TYH1			US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/15/2020	137.8281	12/31/2020	138.0781	Sale	(251)	(251)			0001	1,000
FVZ0	47	5,902,753	US 5YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/20/2020	125.5937	11/23/2020	125.5703	Sale	795	795			0001	1,000
TUU0	241	53,213,168	US 2YR NOTE CBT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/29/2020	110.4023	08/24/2020	110.3718	Sale	13,120	13,120			0001	2,000
TUZ0	40	8,836,100	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	110.4531	08/26/2020	110.4296	Sale	1,594	1,594			0001	2,000
TUZ0	22	4,860,241	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/31/2020	110.4616	09/29/2020	110.4680	Sale	(425)	(425)			0001	2,000
TYU0	748	103,887,766	US 10YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/29/2020	138.8906	08/24/2020	139.4539	Sale	(426,518)	(426,518)			0001	1,000
TYZ0	1,018	141,844,494	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	139.3399	11/09/2020	138.0785	Sale	1,277,187	1,277,187			0001	1,000
TYH1	781	107,860,333	US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/25/2020	138.1086	12/03/2020	137.5886	Sale	401,037	401,037			0001	1,000
UXYM0	193	30,350,992	ULTRA 10YR US TREAS NOTE FUT JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/03/2020	157.2636	05/27/2020	156.3865	Sale	167,663	167,663			0001	1,000
UXYU0	406	63,709,165	ULTRA 10YR US TREAS NOTE FUT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	156.9226	08/24/2020	157.4886	Sale	(232,640)	(232,640)			0001	1,000
UXYZ0	178	28,514,643	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD84	08/24/2020	160.1983	09/30/2020	159.6325	Sale	99,469	99,469			0001	1,000
WNZ0	27	6,060,312	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	224.4638	09/30/2020	221.8252	Sale	70,942	70,942			0001	1,000
WNZ0	85	18,410,060	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	216.5941	11/24/2020	218.6297	Sale	(173,764)	(173,764)			0001	1,000
WNH1	32	6,927,638	US ULTRA BOND FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	216.4968	12/23/2020	214.5712	Sale	61,253	61,253			0001	1,000
UXYZ0	410	64,396,476	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/30/2020	157.0678	11/24/2020	157.4524	Sale	(160,541)	(160,541)			0001	1,000
UXYZ0	110	17,470,392	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	158.8250	10/21/2020	158.0468	Sale	84,876	84,876			0001	1,000
UXYH1	248	38,895,198	ULTRA 10YR US TREAS NOTE FUT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD84	11/24/2020	156.8451	12/18/2020	156.9410	Sale	(27,003)	(27,003)			0001	1,000
WNM0	25	5,697,231	US ULTRA BOND FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/03/2020	227.8925	05/27/2020	218.7500	Sale	228,387	228,387			0001	1,000
WNU0	60	13,077,245	US ULTRA BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	217.9575	08/24/2020	219.3875	Sale	(86,209)	(86,209)			0001	1,000
FVH1	15	1,887,181	US 5YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/30/2020	125.9843	12/21/2020	125.8182	Sale	(142)	(142)			0001	1,000
TUZ0	11	2,429,370	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	110.4275	10/21/2020	110.4179	Sale	139	139			0001	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ0	88	12,231,592	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	138.9989	10/20/2020	138.7173	Sale	24,180	24,180			0001	1,000
TYZ0	91	12,587,923	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/21/2020	138.3320	11/09/2020	137.7633	Sale	51,157	51,157			0001	1,000
TYZ0	72	10,049,531	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	09/21/2020	139.5800	09/29/2020	139.7656	Sale	(13,829)	(13,829)			0001	1,000
UXYZ0	24	3,846,984	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	09/23/2020	160.2942	09/30/2020	159.6966	Sale	14,188	14,188			0001	1,000
UXYU0	55	8,609,442	ULTRA 10YR US TREAS NOTE FUT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	156.5390	05/29/2020	157.3281	Sale	(43,785)	(43,785)			0001	1,000
UXYZ0	24	3,845,535	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	160.2343	08/31/2020	159.3437	Sale	21,207	21,207			0001	1,000
UXYU0	32	5,065,599	ULTRA 10YR US TREAS NOTE FUT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	07/22/2020	158.3032	08/24/2020	158.1098	Sale	5,967	5,967			0001	1,000
UXYM0	56	8,821,193	ULTRA 10YR US TREAS NOTE FUT JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/03/2020	157.5245	05/27/2020	156.3554	Sale	65,076	65,076			0001	1,000
WNM0	15	3,368,670	US ULTRA BOND FUTURES JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/03/2020	224.5812	05/27/2020	218.7500	Sale	87,363	87,363			0001	1,000
WNU0	345	76,185,635	US ULTRA BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	220.8312	08/24/2020	221.0266	Sale	(69,822)	(69,822)			0001	1,000
WNZ0	500	110,685,705	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	221.3780	11/24/2020	219.0815	Sale	1,143,118	1,143,118			0001	1,000
WNH1	165	35,726,277	US ULTRA BOND FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	216.5312	12/23/2020	213.9875	Sale	417,802	417,802			0001	1,000
UXYZ0	512	80,532,989	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	157.2942	11/24/2020	157.4146	Sale	(65,213)	(65,213)			0001	1,000
UXYH1	46	7,211,897	ULTRA 10YR US TREAS NOTE FUT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD84	11/24/2020	156.8515	12/21/2020	156.7228	Sale	2,497	2,497			0001	1,000
TYU0	2,268	315,583,856	US 10YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/29/2020	139.1495	07/17/2020	139.1156	Sale	62,269	62,269			0001	1,000
TUM0	258	56,864,863	US 2YR NOTE CBT JUN 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	04/03/2020	110.2048	05/27/2020	110.2382	Sale	(19,060)	(19,060)			0001	2,000
TUU0	1,003	221,467,474	US 2YR NOTE CBT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	05/27/2020	110.4042	08/24/2020	110.3944	Sale	12,896	12,896			0001	2,000
TUZ0	150	33,136,995	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	110.4596	09/30/2020	110.4726	Sale	(5,291)	(5,291)			0001	2,000
FVH1	5	630,023	US 5YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/21/2020	126.0078	12/23/2021	125.9921	Sale	46	46			0001	1,000
TUZ0	11	2,429,933	US 2YR NOTE CBT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2020	110.4531	10/09/2020	110.4257	Sale	530	530			0001	2,000
TYU0	9,276	1,289,092,652	US 10YR NOTE FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	06/15/2020	138.9707	08/24/2020	139.5592	Sale	(5,524,412)	(5,524,412)			0001	1,000
TYZ0	8,905	1,241,782,618	US 10YR NOTE FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	139.4515	10/30/2020	138.4156	Sale	9,162,035	9,162,035			0001	1,000
TYH1	258	35,552,753	US 10YR NOTE FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/30/2020	137.8046	12/03/2020	137.5781	Sale	56,755	56,755			0001	1,000
USZ0	97	17,127,778	US LONG BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	09/21/2020	176.5782	09/29/2020	177.1875	Sale	(59,726)	(59,726)			0001	1,000
WNZ0	512	110,816,082	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	10/20/2020	216.4409	10/30/2020	215.9877	Sale	228,662	228,662			0001	1,000
WNZ0	1,931	417,510,489	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/03/2020	216.2179	11/24/2020	217.6986	Sale	(2,872,587)	(2,872,587)			0001	1,000
WNH1	460	99,592,560	US ULTRA BOND FUTURES MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020	216.5278	12/03/2020	212.3681	Sale	1,901,717	1,901,717			0001	1,000
TUU0	5	1,103,343	US 2YR NOTE CBT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	06/19/2020	110.3359	06/30/2020	110.4140	Sale	(814)	(814)			0001	2,000
WNZ0	220	49,502,275	US ULTRA BOND FUTURES DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	08/24/2020	225.0140	08/31/2020	220.0831	Sale	1,083,276	1,083,276			0001	1,000
WNU0	1,399	305,816,076	US ULTRA BOND FUTURES SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	06/15/2020	218.5998	08/24/2020	218.3032	Sale	405,231	405,231			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYU0	1,059	166,108,190	ULTRA 10YR US TREAS NOTE FUT SEP 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2020	CBT LCZ7XYGSLJUHFXXNXD88	06/15/2020	156.8574	06/30/2020	157.4489	Sale	(633,658)	(633,658)			0001	1,000
UXYZ0	915	143,714,979	ULTRA 10YR US TREAS NOTE FUT DEC 2020	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/09/2020	157.0685	11/24/2020	157.8964	Sale	(397,606)	(397,606)			0001	1,000
UXYH1	3,181	496,636,428	ULTRA 10YR US TREAS NOTE FUT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2020	CBT LCZ7XYGSLJUHFXXNXD84	11/24/2020	156.1320	12/23/2020	155.7745	Sale	1,107,079	1,107,079			0001	1,000
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														3,975,634	3,975,634			XXX	XXX
ESH0	464	58,886,982	MAR 2020 E-Mini S&P Futures	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/20/2020	ICE T330E4AS4QXXS2TT7X50	01/03/2020	2,538.2900	03/18/2020	2,495.5000	Sale	989,883	989,883			0001	50
ESM0	576	70,262,161	JUN 2020 E-Mini S&P Futures	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/19/2020	ICE T330E4AS4QXXS2TT7X50	03/18/2020	2,439.7200	03/26/2020	2,587.6500	Sale	(4,264,093)	(4,264,093)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(3,274,210)	(3,274,210)			XXX	XXX
1649999999. Subtotal - Short Futures														701,425	701,425			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														33,292,458	3,975,634	29,316,823		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(2,053,793)	(2,053,793)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														31,238,665	1,921,842	29,316,823		XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	HEDGE EQUITY MARKET RISK
0002	HEDGE INTEREST RATE RISK

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	41,983,745		41,983,745				68,925,590	68,925,590
BANK OF AMERICA CU00019DJT3UXIJIZJI4IWX0 774	Y	Y	(9,290,000)	11,902,714	(33,052,002)		15,420,902	(24,592,318)	118,584	6,469,378	
Barclays G5GSEF7VJP5I70UK5573	Y	Y	(18,200,000)	1,042,000	(40,945,267)		5,851,304	(24,372,053)		9,948,195	
GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	Y	Y	2,240,000	2,304,436		64,436	2,284,935		44,935	183,752	183,752
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Y	Y	(7,920,000)	1,406,299	(23,336,400)		5,396,007	(13,625,804)		5,028,359	
0299999999. Total NAIC 1 Designation			(33,170,000)	16,655,449	(97,333,669)	64,436	28,953,148	(62,590,175)	163,519	21,629,684	183,752
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			(33,170,000)	58,639,195	(97,333,669)	42,048,182	28,953,148	(62,590,175)	163,519	90,555,274	69,109,342
1. Offset per SSAP No. 64				41,983,745							
2. Net after right of offset per SSAP No. 64				16,655,449	(97,333,669)						

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)
GOLDMAN SACHS & CO	FOR8UP27PHTHYVLBNG30	Treasury	912828-C5-7	US TREASURY	19,698,000	19,600,000	19,638,677	03/31/2021	I
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Treasury	912828-C5-7	US TREASURY	16,080,000	16,000,000	16,031,573	03/31/2021	I
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Treasury	912828-ZA-1	US TREASURY	7,628,633	7,000,000	7,628,633	02/28/2022	I
0199999999 - Total					43,406,633	42,600,000	43,298,884	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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ...$ ..... 1D ..$ ..... 1E ...$ ..... 1F ...$ ..... 1G ..$ .....
2A ..$ ..... 2B ...$ ..... 2C ...$ .....
3A ..$ ..... 3B ...$ ..... 3C ...$ .....
4A ..$ ..... 4B ...$ ..... 4C ...$ .....
5A ..$ ..... 5B ...$ ..... 5C ...$ .....
6 ....$ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase	New York, NY		0.010	1,881		42,250,355	XXX
Bank of America	New York, NY					(116,989,629)	XXX
PNC	Pittsburgh, PA		0.030	1,409		21,206,351	XXX
Wells Fargo	San Francisco, CA					(2,157,014)	XXX
Bank of NY Mellon	Pittsburgh, PA					(166,806)	XXX
Cash Other						720	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	3,290		(55,856,023)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	3,290		(55,856,023)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	3,290		(55,856,023)	XXX

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

1.	January	(56,646,161)	4.	April	2,140,735	7.	July	(49,786,659)	10.	October	(40,970,804)
2.	February	(94,071,846)	5.	May	(885,203)	8.	August	(43,877,244)	11.	November	16,291,330
3.	March	(31,447,747)	6.	June	39,715,960	9.	September	(8,685,005)	12.	December	(55,856,023)

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
	TREASURY BILL T-BILL		11/09/2020	0.154	01/07/2021	16,999,782		1,886
	TREASURY BILL T-BILL		12/30/2020	0.026	01/05/2021	217,498,532		12,367
	TREASURY BILL T-BILL		12/31/2020	0.040	01/19/2021	21,249,575		24
	TREASURY BILL T-BILL		12/31/2020	0.010	01/28/2021	46,499,651		13
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						302,247,540		14,290
0599999. Total - U.S. Government Bonds						302,247,540		14,290
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AIG BASIC		12/22/2020	3.300	02/01/2021	11,734,326	128,755	(128,087)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,734,326	128,755	(128,087)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,734,326	128,755	(128,087)
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						313,981,866	128,755	(113,797)
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						313,981,866	128,755	(113,797)
8899999 - Total Cash Equivalents						313,981,866	128,755	(113,797)

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 302,247,540 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 1G ..$

2A ..$ 11,734,326 2B ...$ 2C ...$

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

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

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

6 ....$

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	COM OF INS., LITTLE ROCK, AR RSD INS CODE 23-63-206(a)(1)(A)			751,704	747,480
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	COM OF INS, ATLANTA, GA RSD INS CODE 33-3-8, 33-3-9			49,954	51,190
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	MA DEPT OF INS, STATE STREET BANK, RSD I CODE MGL CH 175SEC 185			109,900	112,617
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	SUPER OF INS, ALBUQUERQUE NM RSD INS CODE 59A-5-18, 59A-5-19			210,696	213,116
33. New York NY	B	SUPER OF INS, NEW YORK, NY RSD INS CODE 4206			2,303,694	2,337,320
34. North Carolina NC	B	NC DEPT OF INS, WHITEVILLE, NC INS CODE 58-5-50, RSD INS CODE 58-5-50			400,040	403,752
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	RSD INS DODE 38-9-80,38-9-90			150,341	149,496
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			3,976,329	4,014,971
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				