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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period) | NAIC Company Code..... 88072 | Employer's ID Number..... 06-0974148

Organized under the Laws of CT | State of Domicile or Port of Entry CT | Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... February 16, 1978 | Commenced Business..... January 1, 1979

Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-862-6668 *(Area Code) (Telephone Number)*
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-862-6668 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming *(Name)*	860-791-0166 *(Area Code) (Telephone Number) (Extension)*
	Statement.questions@talcottresolution.com *(E-Mail Address)*	860-624-0444 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Peter Francis Sannizzaro	President and Chief Executive Officer	2. Robert Raymond Siracusa	VP and Chief Financial Officer
3. Michael Robert Hazel	VP and Controller	4. Jeremy Matthew Billiel	AVP and Treasurer

OTHER

John Buck Brady	VP and Appointed Actuary	Christopher Benedict Cramer #	VP and Corporate Secretary

DIRECTORS OR TRUSTEES

Richard John Carbone	Henry Cornell	Oliver Marshall Goldstein	Brion Scott Johnson
Emily Rachel Pollack	Michael Seth Rubinoff	Peter Francis Sannizzaro	Manu Sareen #
David Ira Schamis	Robert William Stein	Heath Laurie Watkin	

State of..... Connecticut
County of..... Hartford

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.

(Signature)	(Signature)	(Signature)
Peter F. Sannizzaro	Michael R. Hazel	Christopher B. Cramer
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and Chief Executive Officer	Vice President and Controller	Vice President and Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 28th day of January 2020
Sandra D. Mangeri

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

SANDRA D. MANGERI
NOTARY PUBLIC
MY COMMISSION EXPIRES AUG. 31, 2023

ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	6,481,722,261		6,481,722,261	6,935,105,093
2. Stocks (Schedule D):				
2.1 Preferred stocks	57,307,995		57,307,995	55,077,219
2.2 Common stocks	1,058,991,110	12,068,670	1,046,922,440	1,283,600,030
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	1,250,159,172		1,250,159,172	1,101,528,329
3.2 Other than first liens			0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)	14,500,000		14,500,000	
5. Cash ($.....7,000,968, Schedule E-Part 1), cash equivalents ($.....145,131,219, Schedule E-Part 2) and short-term investments ($.....2,955,306, Schedule DA)	155,087,493		155,087,493	238,223,915
6. Contract loans (including $.....0 premium notes)	1,353,909,927		1,353,909,927	1,323,078,452
7. Derivatives (Schedule DB)	119,894,198		119,894,198	143,007,053
8. Other invested assets (Schedule BA)	467,333,793	250,840	467,082,953	403,839,881
9. Receivables for securities	19,619,814		19,619,814	4,261,910
10. Securities lending reinvested collateral assets (Schedule DL)			0	179,280,942
11. Aggregate write-ins for invested assets	20,152,214	0	20,152,214	48,343,627
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,998,677,977	12,319,510	10,986,358,467	11,715,346,450
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	108,079,931		108,079,931	124,298,540
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	178,280		178,280	274,545
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	29,217,770		29,217,770	26,145,982
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	138,065,346		138,065,346	162,771,887
17. Amounts receivable relating to uninsured plans			0	680
18.1 Current federal and foreign income tax recoverable and interest thereon			0	32,094,531
18.2 Net deferred tax asset	167,260,980	56,436,973	110,824,007	157,133,000
19. Guaranty funds receivable or on deposit	2,092,062		2,092,062	3,991,490
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	135,158,291		135,158,291	6,567,130
24. Health care ($.....0) and other amounts receivable	11,250		11,250	703
25. Aggregate write-ins for other-than-invested assets	71,244,134	5,680,196	65,563,938	44,393,397
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,649,986,021	74,436,679	11,575,549,342	12,273,018,335
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	77,140,677,762	3,078	77,140,674,684	73,980,267,343
28. TOTAL (Lines 26 and 27)	88,790,663,783	74,439,757	88,716,224,026	86,253,285,678

DETAILS OF WRITE-INS

1101. Collateral on derivatives	20,152,214		20,152,214	48,343,627
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	20,152,214	0	20,152,214	48,343,627
2501. Disbursements and items not allocated	71,244,134	5,680,196	65,563,938	44,393,397
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	71,244,134	5,680,196	65,563,938	44,393,397

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $.....7,065,225,091 (Exhibit 5, Line 9999999) less $.....0 included in Line 6.3 (including $.....10,847,955 Modco Reserve)	7,065,225,091	7,214,821,321
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	166,604	175,373
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $.....0 Modco Reserve)	230,692,558	241,563,170
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	251,200,691	217,675,256
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $.....0 Modco)	1,813,211	1,764,053
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 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 $.....0 discount; including $.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	303,563,017	298,073,813
	9.3 Other amounts payable on reinsurance, including $.....2 assumed and $.....176,588,831 ceded	176,588,833	194,276,148
	9.4 Interest Maintenance Reserve (IMR, Line 6)	120,511,575	112,325,472
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,508,002, accident and health $.....569,969 and deposit-type contract funds $.....0	7,077,971	7,056,019
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	29,072,139	27,360,277
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(181,324,705) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(874,312,358)	(992,313,907)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,726,408	12,499,052
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	20,741,558	
15.2	Net deferred tax liability		
16.	Unearned investment income	4,031,502	4,806,152
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $.....7,758,776 agents' credit balances	7,770,026	6,176,344
19.	Remittances and items not allocated	42,988,378	30,197,235
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $.....0 and interest thereon $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR Line 16, Col. 7)	153,227,099	153,755,091
	24.02 Reinsurance in unauthorized and certified ($.....0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	37,187,110	38,913,111
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	236,404,251	251,168,457
	24.08 Derivatives	125,330,423	198,220,602
	24.09 Payable for securities	5,509,014	8,347,616
	24.10 Payable for securities lending		179,280,942
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	431,582,330	354,178,373
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,381,097,433	8,560,319,969
27.	From Separate Accounts Statement	77,140,677,762	73,980,302,648
28.	Total liabilities (Line 26 and 27)	85,521,775,195	82,540,622,617
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	157,981,864	165,890,931
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,107,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,923,241,120	2,433,546,284
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	3,188,758,830	3,706,973,061
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,194,448,830	3,712,663,061
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	88,716,224,026	86,253,285,678

DETAILS OF WRITE-INS

2501.	Payable for repurchase agreements	269,064,129	186,034,629
2502.	Collateral on derivatives	112,136,596	75,644,428
2503.	Provision for future dividends	24,954,724	37,081,156
2598.	Summary of remaining write-ins for Line 25 from overflow page	25,426,881	55,418,159
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	431,582,330	354,178,373
3101.	Gain on inforce reinsurance	157,981,864	165,890,931
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	157,981,864	165,890,931
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

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)	(5,833,366)	(5,343,534,485)
2. Considerations for supplementary contracts with life contingencies	7,953,322	24,849,679
3. Net investment income (Exhibit of Net Investment Income, Line 17)	587,199,744	534,685,890
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	9,686,940	10,556,419
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)	31,414,642	27,252,120
7. Reserve adjustments on reinsurance ceded	(1,523,756,687)	(1,554,250,460)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	846,327,057	853,676,775
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	57,396,718	72,621,221
9. Totals (Lines 1 to 8.3)	10,388,370	(5,374,142,841)
10. Death benefits	530,872,490	462,250,272
11. Matured endowments (excluding guaranteed annual pure endowments)	2,183,788	2,594,531
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	359,598,102	451,719,758
13. Disability benefits and benefits under accident and health contracts	28,874	16,800
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	1,760,311,346	6,864,950,080
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	30,872,752	39,042,242
18. Payments on supplementary contracts with life contingencies	77,629,970	25,515,231
19. Increase in aggregate reserves for life and accident and health contracts	(142,826,924)	(1,277,649,717)
20. Totals (Lines 10 to 19)	2,618,670,399	6,568,439,198
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	52,803,277	55,989,378
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	131,536	20,646
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	134,500,727	118,766,055
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,881,653	7,651,349
25. Increase in loading on deferred and uncollected premiums		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,099,799,740)	(12,035,198,052)
27. Aggregate write-ins for deductions	(15,241,491)	(153,593,195)
28. Totals (Lines 20 to 27)	(307,053,639)	(5,437,924,622)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	317,442,009	63,781,781
30. Dividends to policyholders and refunds to members	5,278,021	3,479,428
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	312,163,988	60,302,353
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	29,937,278	(58,780,653)
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)	282,226,711	119,083,006
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(19,443,843) (excluding taxes of $.....4,751,062 transferred to the IMR)	(83,627,308)	(130,260,024)
35. Net income (Line 33 plus Line 34)	198,599,403	(11,177,018)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,712,663,061	3,552,499,593
37. Net income (Line 35)	198,599,403	(11,177,018)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....16,432,064	12,381,457	443,571,459
39. Change in net unrealized foreign exchange capital gain (loss)	256,028	2,219,238
40. Change in net deferred income tax	20,644,159	(396,903,859)
41. Change in nonadmitted assets	(49,492,274)	257,057,991
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	6,778,075	
44. Change in asset valuation reserve	527,992	148,108,208
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		67,918,456
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		(516,521,939)
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	(700,000,000)	
53. Aggregate write-ins for gains and losses in surplus	(7,909,069)	165,890,931
54. Net change in capital and surplus for the year (Lines 37 through 53)	(518,214,231)	160,163,468
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,194,448,830	3,712,663,061

DETAILS OF WRITE-INS

08.301.	Other investment management fees	35,509,057	66,984,717
08.302.	Miscellaneous income	21,502,592	4,828,068
08.303.	Separate Account loads	385,069	808,435
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	57,396,718	72,621,221
2701.	Miscellaneous deductions	(966,341)	1,175,824
2702.	Modco adjustment	(1,814,166)	(1,475,032)
2703.	Change in provision for future dividends	(12,460,984)	9,754,283
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	(163,048,269)
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(15,241,491)	(153,593,195)
5301.	Gain on inforce reinsurance	(7,909,069)	165,890,931
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(7,909,069)	165,890,931

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance	41,293,975	252,682,286
2. Net investment income	615,828,345	670,310,223
3. Miscellaneous income	(596,527,339)	(388,609,413)
4. Total (Lines 1 through 3)	60,594,981	534,383,096
5. Benefit and loss related payments	2,757,613,000	7,820,980,420
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,217,801,289)	(7,934,348,470)
7. Commissions, expenses paid and aggregate write-ins for deductions	180,245,865	489,845,825
8. Dividends paid to policyholders	5,228,863	3,464,609
9. Federal and foreign income taxes paid (recovered) net of $.....(14,692,781) tax on capital gains (losses)	(37,591,593)	(204,889,173)
10. Total (Lines 5 through 9)	(312,305,154)	175,053,210
11. Net cash from operations (Line 4 minus Line 10)	372,900,135	359,329,886
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,993,052,868	3,345,683,766
12.2 Stocks	200,469,029	385,909,210
12.3 Mortgage loans	130,434,299	92,500,099
12.4 Real estate		31,500,000
12.5 Other invested assets	51,302,854	188,301,642
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(110,011)	1,212,826
12.7 Miscellaneous proceeds	207,665,880	364,071,404
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,582,814,919	4,409,178,947
13. Cost of investments acquired (long-term only):		
13.1 Bonds	1,537,228,609	2,875,710,316
13.2 Stocks	3,061,805	43,791,671
13.3 Mortgage loans	294,563,337	216,722,310
13.4 Real estate		471,465
13.5 Other invested assets	113,110,585	118,524,275
13.6 Miscellaneous applications	104,129,267	374,985,765
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,052,093,602	3,630,205,802
14. Net increase (decrease) in contract loans and premium notes	30,831,475	13,486,372
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	499,889,841	765,486,774
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		(521,981,458)
16.3 Borrowed funds		(8,100,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,321,862)	(88,597,880)
16.5 Dividends to stockholders	700,000,000	
16.6 Other cash provided (applied)	(246,604,536)	(618,037,797)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(955,926,398)	(1,236,717,135)
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)	(83,136,422)	(111,900,475)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	238,223,915	350,124,390
19.2 End of year (Line 18 plus Line 19.1)	155,087,493	238,223,915

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds, stocks, mortgages, real estate & other inv assets	(166,578,948)	(160,630,959)
20.0002	Non-cash acquistions from invested asset exchanges - bonds, stocks, mortgages, real estate & other inv assets	(166,578,948)	(160,630,959)
20.0003	Non-cash premium for change in provision for experience rating refunds - ceded	33,588,550	
20.0004	Non-cash for other amounts receivable under reinsurance contracts	33,588,550	
20.0005	Capital contribution from parent to settle intercompany balances related to stock compensation		5,459,519
20.0006	Capital contribution to subsidiary to settle intercompany balances related to stock compensation		(2,881,192)
20.0007	Non-cash proceeds from dissolution of affilate holding - common stocks		(478,310,380)
20.0008	Non-cash acquisition from dissolution of affilate holding - common stocks		(478,310,380)
20.0009	Non-cash transfer of bonds sold for assumption reinsurance		(3,448,021,646)
20.0010	Non-cash transfer of mortgage loans sold for assumption reinsurance		(649,122,178)
20.0011	Non-cash transfer of other invested assets sold for assumption reinsurance		(558,473,453)
20.0012	Non-cash transfer of reserves for assumption reinsurance		3,259,322,631
20.0013	Non-cash transfer of deposit liability for assumption reinsurance		1,276,223,336
20.0014	Non-cash transfer of IMR liability for assumption reinsurance		110,419,414
20.0015	Non-cash transfer of other for assumption reinsurance		9,651,896
20.0016	Non-cash transfer of bonds sold for reinsurance		(1,604,105,856)
20.0017	Non-cash transfer of mortgage loans sold for reinsurance		(99,061,975)
20.0018	Non-cash transfer of premium for reinsurance		5,570,590,944
20.0019	Non-cash transfer from Separate Accounts for reinsurance		(3,963,093,667)
20.0020	Non-cash transfer of deposit liability for reinsurance		663,688,352
20.0021	Non-cash transfer of IMR liability for reinsurance		(163,048,269)

CASH FLOW

20.0022	Non-cash transfer of other for reinsurance		(404,969,529)
20.0023	Non-cash deferred gain on business transfer - general insurance expense		(86,540,726)
20.0024	Non-cash deferred gain on business transfer - change in accounting principles		67,918,456
20.0025	Non-cash deferred gain on business transfer - tax		18,622,270

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	(5,833,366)	(38,372,181)	(59,070,607)	91,331,293	277,409	720			
2. Considerations for supplementary contracts with life contingencies	7,953,322	XXX	XXX	7,953,322		XXX	XXX		XXX
3. Net investment income	587,199,744	26,909,510	86,622,283	304,544,537	(6,780,882)	72		175,904,224	
4. Amortization of Interest Maintenance Reserve (IMR)	9,686,940	(511,544)	1,092,256	8,277,668				828,560	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						XXX		
6. Commissions and expense allowances on reinsurance ceded	31,414,642	1,699,939	2,109,298	10,342,538	9,492,859	7,770,008	XXX		
7. Reserve adjustments on reinsurance ceded	(1,523,756,687)	(92,675,350)		(3,080,685)	(1,428,000,652)		XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	846,327,057	218,439,528	396,465,260	154,528,601	76,893,668		XXX		
8.2 Charges and fees for deposit-type contracts	0					XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	57,396,718	3,248,223	(51,998,021)	20,799,684	85,346,832	0	0	0	0
9. Totals (Lines 1 to 8.3)	10,388,370	118,738,125	375,220,469	594,696,958	(1,262,770,766)	7,770,800	0	176,732,784	0
10. Death benefits	530,872,490	199,341,630	331,530,860			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	2,183,788		2,183,788			XXX	XXX		
12. Annuity benefits	359,598,102	XXX	XXX	180,641,819	178,956,283	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	28,874					28,874	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	0						XXX		
15. Surrender benefits and withdrawals for life contracts	1,760,311,346	20,844,884	117,683,735	1,546,771,842	75,010,885	XXX	XXX		
16. Group conversions	0						XXX		
17. Interest and adjustments on contract or deposit-type contract funds	30,872,752	11,200,921	11,732,878	6,308,880	1,630,073		XXX		
18. Payments on supplementary contracts with life contingencies	77,629,970			77,629,970		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(142,826,924)	(8,309,647)	31,198,458	(107,101,987)	(58,604,979)	(8,769)	XXX		
20. Totals (Lines 10 to 19)	2,618,670,399	223,077,788	494,329,719	1,704,250,525	196,992,262	20,105	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	52,803,277	2,230,335	4,692,103	38,121,570		7,759,269			XXX
22. Commissions and expense allowances on reinsurance assumed	131,536	119,932	(680)	23,718		(11,434)	XXX		
23. General insurance expenses and fraternal expenses	134,500,727	20,634,284	36,771,783	53,765,317	(1,066,907)			24,396,250	
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,881,653	(650,388)	(1,801,762)	971,968	4,956	1,311,052		2,045,827	
25. Increase in loading on deferred and uncollected premiums	0						XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,099,799,740)	(115,928,778)	(179,494,448)	(1,490,261,065)	(1,314,115,449)		XXX		
27. Aggregate write-ins for deductions	(15,241,491)	(12,355,595)	(103,689)	(1,977,108)	(155,780)	(159,446)	0	(489,873)	0
28. Totals (Lines 20 to 27)	(307,053,639)	117,127,578	354,393,026	304,894,925	(1,118,340,918)	8,919,546	0	25,952,204	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	317,442,009	1,610,547	20,827,443	289,802,033	(144,429,848)	(1,148,746)	0	150,780,580	0
30. Dividends to policyholders and refunds to members	5,278,021	5,278,021					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	312,163,988	(3,667,474)	20,827,443	289,802,033	(144,429,848)	(1,148,746)	0	150,780,580	0
32. Federal income taxes incurred (excluding tax on capital gains)	29,937,278							29,937,278	
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)	282,226,711	(3,667,474)	20,827,443	289,802,033	(144,429,848)	(1,148,746)	0	120,843,302	0
34. Policies/certificates in force end of year	1,130,582	320,482	95,828	185,494	527,689	1,089	XXX		

DETAILS OF WRITE-INS

08.301. Other investment management fees	35,509,057	17,093	(75,816,087)	20,133,761	91,174,289				
08.302. Miscellaneous income	21,502,592	3,231,130	23,818,066	(78,564)	(5,468,039)				
08.303. Separate Account loads	385,069			744,487	(359,418)				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	57,396,718	3,248,223	(51,998,021)	20,799,684	85,346,832	0	0	0	0
2701. Miscellaneous deductions	(966,341)	105,389	(103,689)	(318,334)	(388)	(159,446)		(489,873)	
2702. Modco adjustment	(1,814,166)			(1,658,774)	(155,392)				
2703. Change in provision for future dividends	(12,460,984)	(12,460,984)							
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(15,241,491)	(12,355,595)	(103,689)	(1,977,108)	(155,780)	(159,446)	0	(489,873)	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	(38,372,181)		11,900			5,266,604			(43,650,685)			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	26,909,510		926,496			24,287,019			1,695,995			
4. Amortization of Interest Maintenance Reserve (IMR)	(511,544)		(511,544)									
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6. Commissions and expense allowances on reinsurance ceded	1,699,939			26,256	37,272	259,718	970,972		399,913		5,808	
7. Reserve adjustments on reinsurance ceded	(92,675,350)					(8,140)	(6,676,703)		(85,990,507)			
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	218,439,528						1,813,655		216,625,873			
8.2 Charges and fees for deposit-type contracts	0											
8.3 Aggregate write-ins for miscellaneous income	3,248,223	0	0	0	0	8,140	53,570	0	3,186,513	0	0	0
9. Totals (Lines 1 to 8.3)	118,738,125	0	426,852	26,256	37,272	29,813,341	(3,838,506)	0	92,267,102	0	5,808	0
10. Death benefits	199,341,630		296,130			41,874,425	(786,987)		157,958,062			
11. Matured endowments (excluding guaranteed annual pure endowments)	0											
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	0											
14. Coupons, guaranteed annual pure endowments and similar benefits	0											
15. Surrender benefits and withdrawals for life contracts	20,844,884		55,791			314,514			20,474,579			
16. Group conversions	0											
17. Interest and adjustments on contract or deposit-type contract funds	11,200,921		450,092			2,970,812			7,780,017			
18. Payments on supplementary contracts with life contingencies	0											
19. Increase in aggregate reserves for life and accident and health contracts	(8,309,647)		455,340			(9,680,087)			915,100			
20. Totals (Lines 10 to 19)	223,077,788	0	1,257,353	0	0	35,479,664	(786,987)	0	187,127,758	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,230,335			20,014	37,272	281,326	968,029		923,694			XXX
22. Commissions and expense allowances on reinsurance assumed	119,932		40,463			79,469						
23. General insurance expenses	20,634,284					1,607,578			19,026,706			
24. Insurance taxes, licenses and fees, excluding federal income taxes	(650,388)										(650,388)	
25. Increase in loading on deferred and uncollected premiums	0											
26. Net transfers to or (from) Separate Accounts net of reinsurance	(115,928,778)						(4,022,491)		(111,906,287)			
27. Aggregate write-ins for deductions	(12,355,595)	0	9	6,242	0	(12,370,841)	2,943	0	1,012	0	5,040	0
28. Totals (Lines 20 to 27)	117,127,578	0	1,297,825	26,256	37,272	25,077,196	(3,838,506)	0	95,172,883	0	(645,348)	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,610,547	0	(870,973)	0	0	4,736,145	0	0	(2,905,781)	0	651,156	0
30. Dividends to policyholders and refunds to members	5,278,021		413			5,277,608						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,667,474)	0	(871,386)	0	0	(541,463)	0	0	(2,905,781)	0	651,156	0
32. Federal income taxes incurred (excluding tax on capital gains)	0											
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(3,667,474)	0	(871,386)	0	0	(541,463)	0	0	(2,905,781)	0	651,156	0
34. Policies/certificates in force end of year	320,482		4,398	21,029	269	54,388	9,898		230,500			

DETAILS OF WRITE-INS

08.301. Other investment management fees	17,093					8,140	53,570		(44,617)			
08.302. Miscellaneous income	3,231,130								3,231,130			
08.303. Separate Account loads	0											
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,248,223	0	0	0	0	8,140	53,570	0	3,186,513	0	0	0
2701. Miscellaneous deductions	105,389		9	6,242		90,143	2,943		1,012		5,040	
2702. Modco adjustment	0											
2703. Change in provision for future dividends	(12,460,984)					(12,460,984)						
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(12,355,595)	0	9	6,242	0	(12,370,841)	2,943	0	1,012	0	5,040	0

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP 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)	(59,070,607)			1,383,903		(60,454,510)			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	86,622,283			81,655,116		4,967,167			
4. Amortization of Interest Maintenance Reserve (IMR)	1,092,256					1,092,256			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6. Commissions and expense allowances on reinsurance ceded	2,109,298		2,109,298						
7. Reserve adjustments on reinsurance ceded	0								
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	396,465,260			20,273		396,444,987			
8.2 Charges and fees for deposit-type contracts	0								
8.3 Aggregate write-ins for miscellaneous income	(51,998,021)	0	0	0	0	(51,998,021)	0	0	0
9. Totals (Lines 1 to 8.3)	375,220,469	0	2,109,298	83,059,292	0	290,051,879	0	0	0
10. Death benefits	331,530,860			66,305,262		265,225,598			
11. Matured endowments (excluding guaranteed annual pure endowments)	2,183,788			938,044		1,245,744			
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0								
14. Coupons, guaranteed annual pure endowments and similar benefits	0								
15. Surrender benefits and withdrawals for life contracts	117,683,735					117,683,735			
16. Group conversions	0								
17. Interest and adjustments on contract or deposit-type contract funds	11,732,878			302,820		11,430,058			
18. Payments on supplementary contracts with life contingencies	0								
19. Increase in aggregate reserves for life and accident and health contracts	31,198,458			9,295,600		21,902,858			
20. Totals (Lines 10 to 19)	494,329,719	0	0	76,841,726	0	417,487,993	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,692,103		2,109,298			2,582,805			XXX
22. Commissions and expense allowances on reinsurance assumed	(680)		(680)						
23. General insurance expenses	36,771,783			278,851		36,492,932			
24. Insurance taxes, licenses and fees, excluding federal income taxes	(1,801,762)		(1,819,084)			17,322			
25. Increase in loading on deferred and uncollected premiums	0								
26. Net transfers to or (from) Separate Accounts net of reinsurance	(179,494,448)					(179,494,448)			
27. Aggregate write-ins for deductions	(103,689)	0	0	0	0	(103,689)	0	0	0
28. Totals (Lines 20 to 27)	354,393,026	0	289,534	77,120,577	0	276,982,915	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	20,827,443	0	1,819,764	5,938,715	0	13,068,964	0	0	0
30. Dividends to policyholders and refunds to members	0								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,827,443	0	1,819,764	5,938,715	0	13,068,964	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	0								
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	20,827,443	0	1,819,764	5,938,715	0	13,068,964	0	0	0
34. Policies/certificates in force end of year	95,828		85	11,120		84,623			

DETAILS OF WRITE-INS

08.301. Other investment management fees	(75,816,087)					(75,816,087)			
08.302. Miscellaneous income	23,818,066					23,818,066			
08.303. Separate Account loads	0								
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(51,998,021)	0	0	0	0	(51,998,021)	0	0	0
2701. Miscellaneous deductions	(103,689)					(103,689)			
2702. Modco adjustment	0								
2703. Change in provision for future dividends	0								
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(103,689)	0	0	0	0	(103,689)	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

(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)

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	91,331,293	76,019		(708,198)		92,884,858	(921,386)
2. Considerations for supplementary contracts with life contingencies	7,953,322	XXX	XXX	XXX	XXX	7,953,322	XXX
3. Net investment income	304,544,537	(11)		43,121,985		(7,080,035)	268,502,598
4. Amortization of Interest Maintenance Reserve (IMR)	8,277,668			2,078,753			6,198,915
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6. Commissions and expense allowances on reinsurance ceded	10,342,538	9,200,358				1,142,180	
7. Reserve adjustments on reinsurance ceded	(3,080,685)			(3,080,685)			
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	154,528,601			152,837,631		1,693,936	(2,966)
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	20,799,684	381,816	0	20,422,594	0	(4,726)	0
9. Totals (Lines 1 to 8.3)	594,696,958	9,658,182	0	214,672,080	0	96,589,535	273,777,161
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	180,641,819	34,259		1,345,930		40,253,597	139,008,033
13. Disability benefits and benefits under accident and health contracts	0						
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	1,546,771,842	75,596,816		1,471,175,026			
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	6,308,880	91		71,294		271,582	5,965,913
18. Payments on supplementary contracts with life contingencies	77,629,970					77,629,970	
19. Increase in aggregate reserves for life and accident and health contracts	(107,101,987)	(109,626)		(84,478,231)		(40,460,216)	17,946,086
20. Totals (Lines 10 to 19)	1,704,250,525	75,521,540	0	1,388,114,020	0	77,694,933	162,920,032
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,121,570	4,040,018		34,081,552			
22. Commissions and expense allowances on reinsurance assumed	23,718			23,718			
23. General insurance expenses	53,765,317	9,646,173		35,986,045		8,917,501	(784,402)
24. Insurance taxes, licenses and fees, excluding federal income taxes	971,968	157,311		645,550		169,107	
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,490,261,065)	(133,342,981)		(1,331,332,423)		(25,585,661)	
27. Aggregate write-ins for deductions	(1,977,110)	(488,090)	0	(1,377,040)	0	(108,197)	(3,783)
28. Totals (Lines 20 to 27)	304,894,923	(44,466,029)	0	126,141,422	0	61,087,683	162,131,847
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	289,802,035	54,124,211	0	88,530,658	0	35,501,852	111,645,314
30. Dividends to policyholders and refunds to members	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	289,802,035	54,124,211	0	88,530,658	0	35,501,852	111,645,314
32. Federal income taxes incurred (excluding tax on capital gains)	0						
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	289,802,035	54,124,211	0	88,530,658	0	35,501,852	111,645,314
34. Policies/certificates in force end of year	185,494	22,670		134,766		16,261	11,797

DETAILS OF WRITE-INS

08.301. Other investment management fees	20,133,761			20,133,761			
08.302. Miscellaneous income	(78,564)			(73,838)		(4,726)	
08.303. Separate Account loads	744,487	381,816		362,671			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	20,799,684	381,816	0	20,422,594	0	(4,726)	0
2701. Miscellaneous deductions	(318,335)	(44,947)		(172,673)		(96,932)	(3,783)
2702. Modco adjustment	(1,658,775)	(443,143)		(1,204,367)		(11,265)	
2703. Change in provision for future dividends	0						
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(1,977,110)	(488,090)	0	(1,377,040)	0	(108,197)	(3,783)

(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 - GROUP ANNUITIES (a)

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other
1. Premiums for group annuity contracts	277,409	(50,000)			137,367		190,042
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income	(6,780,882)						(6,780,882)
4. Amortization of Interest Maintenance Reserve (IMR)	0						
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6. Commissions and expense allowances on reinsurance ceded	9,492,859	1,753,490					7,739,369
7. Reserve adjustments on reinsurance ceded	(1,428,000,652)	(1,282,416,310)			(145,584,342)		
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	76,893,668			(5,349)	75,706,631	1,382,461	(190,075)
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	85,346,832	20,892,405	0	5,484	69,980,897	(66,952)	(5,465,002)
9. Totals (Lines 1 to 8.3)	(1,262,770,766)	(1,259,820,415)	0	135	240,553	1,315,509	(4,506,548)
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	178,956,283						178,956,283
13. Disability benefits and benefits under accident and health contracts	0						
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	75,010,885	21,789,568		3,421,603	23,137,367		26,662,347
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	1,630,073						1,630,073
18. Payments on supplementary contracts with life contingencies	0						
19. Increase in aggregate reserves for life and accident and health contracts	(58,604,979)						(58,604,979)
20. Totals (Lines 10 to 19)	196,992,262	21,789,568	0	3,421,603	23,137,367	0	148,643,724
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0						
22. Commissions and expense allowances on reinsurance assumed	0						
23. General insurance expenses	(1,066,907)	(1,170,093)			103,186		
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,956	4,956					
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,314,115,449)	(1,253,322,459)		(1,473,766)	(23,034,181)	725,640	(37,010,683)
27. Aggregate write-ins for deductions	(155,780)	0	0	(155,392)	0	0	(388)
28. Totals (Lines 20 to 27)	(1,118,340,918)	(1,232,698,028)	0	1,792,445	206,372	725,640	111,632,653
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(144,429,848)	(27,122,387)	0	(1,792,310)	34,181	589,869	(116,139,201)
30. Dividends to policyholders and refunds to members	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(144,429,848)	(27,122,387)	0	(1,792,310)	34,181	589,869	(116,139,201)
32. Federal income taxes incurred (excluding tax on capital gains)	0						
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(144,429,848)	(27,122,387)	0	(1,792,310)	34,181	589,869	(116,139,201)
34. Policies/certificates in force end of year	527,689	248,824		24	222,141		56,700
DETAILS OF WRITE-INS							
08.301. Other investment management fees	91,174,289	21,251,903		5,404	69,980,897	(66,952)	3,037
08.302. Miscellaneous income	(5,468,039)						(5,468,039)
08.303. Separate Account loads	(359,418)	(359,498)		80			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	85,346,832	20,892,405	0	5,484	69,980,897	(66,952)	(5,465,002)
2701. Miscellaneous deductions	(388)						(388)
2702. Modco adjustment	(155,392)			(155,392)			
2703. Change in provision for future dividends	0						
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(155,780)	0	0	(155,392)	0	0	(388)

(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 2	Comprehensive 3	4	5	6	7	8	9	10	11	12	13
	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
1. Premiums for accident and health contracts	720												720
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	72												72
4. Amortization of Interest Maintenance Reserve (IMR)	0												
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6. Commissions and expense allowances on reinsurance ceded	7,770,008			6,484							5,210,556	61,475	2,491,493
7. Reserve adjustments on reinsurance ceded	0												
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts	0												
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	7,770,800	0	0	6,484	0	0	0	0	0	0	5,210,556	61,475	2,492,285
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	28,874												28,874
14. Coupons, guaranteed annual pure endowments and similar benefits	0												
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0												
17. Interest and adjustments on contract or deposit-type contract funds	0												
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(8,769)												(8,769)
20. Totals (Lines 10 to 19)	20,105	0	0	0	0	0	0	0	0	0	0	0	20,105
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,759,269			6,484							5,210,556	61,475	2,480,754
22. Commissions and expense allowances on reinsurance assumed	(11,434)												(11,434)
23. General insurance expenses	0												
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,311,052												1,311,052
25. Increase in loading on deferred and uncollected premiums	0												
26. Net transfers to or (from) Separate Accounts net of reinsurance	0												
27. Aggregate write-ins for deductions	(159,446)	0	0	0	0	0	0	0	0	0	(159,446)	0	0
28. Totals (Lines 20 to 27)	8,919,546	0	0	6,484	0	0	0	0	0	0	5,051,110	61,475	3,800,477
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,148,746)	0	0	0	0	0	0	0	0	0	159,446	0	(1,308,192)
30. Dividends to policyholders and refunds to members	0												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,148,746)	0	0	0	0	0	0	0	0	0	159,446	0	(1,308,192)
32. Federal income taxes incurred (excluding tax on capital gains)	0												
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(1,148,746)	0	0	0	0	0	0	0	0	0	159,446	0	(1,308,192)
34. Policies/certificates in force end of year	1,089			59							100	1	929

DETAILS OF WRITE-INS

08.301. Other investment management fees	0												
08.302. Miscellaneous income	0												
08.303. Separate Account loads	0												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701. Miscellaneous deductions	(159,446)										(159,446)		
2702. Modco adjustment	0												
2703. Change in provision for future dividends	0												
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(159,446)	0	0	0	0	0	0	0	0	0	(159,446)	0	0

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year	594,138,749		23,391,452			536,206,773			34,540,524			
2. Tabular net premiums or considerations	74,991,284		11,900			5,349,279			69,630,105			
3. Present value of disability claims incurred	0											
4. Tabular interest	21,931,798		591,674			20,432,638			907,486			
5. Tabular less actual reserve released	0											
6. Increase in reserve on account of change in valuation basis	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX								XXX		
7. Other increases (net)	(984,960)					(529,970)			(454,990)			
8. Totals (Lines 1 to 7)	690,076,871	0	23,995,026	0	0	561,458,720	0	0	104,623,125	0	0	0
9. Tabular cost	93,410,120		(6,796)			24,249,415			69,167,501			
10. Reserves released by death	9,444,511		88,484			9,356,027						
11. Reserves released by other terminations (net)	1,393,138		66,546			1,326,592						
12. Annuity, supplementary contract, and disability payments involving life contingencies	0											
13. Net transfers to or (from) Separate Accounts	0											
14. Total deductions (Lines 9 to 13)	104,247,769	0	148,234	0	0	34,932,034	0	0	69,167,501	0	0	0
15. Reserve December 31, current year	585,829,102	0	23,846,792	0	0	526,526,686	0	0	35,455,624	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year	400,697,970		23,673,253			377,024,717						
17. Amount available for policy loans based upon Line 16 CSV	400,697,970		23,673,253			377,024,717						

(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, prior year	1,338,418,608				1,286,567,178	51,851,430			
2. Tabular net premiums or considerations	194,822,086				3,147,316	191,674,770			
3. Present value of disability claims incurred	0								
4. Tabular interest	78,885,243				77,658,848	1,226,395			
5. Tabular less actual reserve released	0								
6. Increase in reserve on account of change in valuation basis	0								
7. Other increases (net)	20,193,600					20,193,600			
8. Totals (Lines 1 to 7)	1,632,319,537	0	0	0	1,367,373,342	264,946,195	0	0	0
9. Tabular cost	215,640,730				24,448,823	191,191,907			
10. Reserves released by death	46,123,696				46,123,696				
11. Reserves released by other terminations (net)	0								
12. Annuity, supplementary contract, and disability payments involving life contingencies	0								
13. Net transfers to or (from) Separate Accounts	938,044				938,044				
14. Total deductions (Lines 9 to 13)	262,702,470	0	0	0	71,510,563	191,191,907	0	0	0
15. Reserve December 31, current year	1,369,617,067	0	0	0	1,295,862,779	73,754,288	0	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year	147,426,146				147,426,146				
17. Amount available for policy loans based upon Line 16 CSV	147,426,146				147,426,146				

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	3,404,395,844	6,394,115		1,454,858,975		258,897,673	1,684,245,081
2. Tabular net premiums or considerations	77,817,120	76,019		8,346,238		70,316,249	(921,386)
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	191,698,224	14,603		41,265,267		9,727,514	140,690,840
5. Tabular less actual reserve released	229,773	229,773					
6. Increase in reserve on account of change in valuation basis	(6,778,075)			(6,778,075)			
7. Other increases (net)	16,510,522			17,931,295		(1,420,773)	
8. Totals (Lines 1 to 7)	3,683,873,408	6,714,510	0	1,515,623,700	0	337,520,663	1,824,014,535
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	175,935,573	395,761		175,539,812			
12. Annuity, supplementary contract, and disability payments involving life contingencies	242,003,414	34,259		1,345,930		120,493,276	120,129,949
13. Net transfers to or (from) Separate Accounts	(26,567,250)			(26,567,250)			
14. Total deductions (Lines 9 to 13)	391,371,737	430,020	0	150,318,492	0	120,493,276	120,129,949
15. Reserve December 31, current year	3,292,501,671	6,284,490	0	1,365,305,208	0	217,027,387	1,703,884,586
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	1,352,429,998	6,284,490		1,346,145,508			
17. Amount available for policy loans based upon Line 16 CSV	0						

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

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, prior year	1,877,584,771			3,898,731			1,873,686,040
2. Tabular net premiums or considerations	190,042						190,042
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	110,001,431			188,505			109,812,926
5. Tabular less actual reserve released	0						
6. Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	8,075			8,075			
8. Totals (Lines 1 to 7)	1,987,784,319	0	0	4,095,311	0	0	1,983,689,008
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	1,899,117			1,899,117			
12. Annuity, supplementary contract, and disability payments involving life contingencies	205,618,630						205,618,630
13. Net transfers to or (from) Separate Accounts	(37,010,683)						(37,010,683)
14. Total deductions (Lines 9 to 13)	170,507,064	0	0	1,899,117	0	0	168,607,947
15. Reserve December 31, current year	1,817,277,255	0	0	2,196,194	0	0	1,815,081,061
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	38,672,469			2,196,193			36,476,276
17. Amount available for policy loans based upon Line 16 CSV	0						

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds	(a) 16,871,190	16,102,141
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 300,703,961	300,118,899
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 4,704,229	4,704,229
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,697,479	1,132,116
2.21	Common stocks of affiliates	108,166,109	108,166,109
3.	Mortgage loans	(c) 50,280,502	50,714,773
4.	Real estate	(d) 98,683	98,683
5.	Contract loans	83,311,891	84,360,469
6.	Cash, cash equivalents and short-term investments	(e) 10,985,061	10,610,903
7.	Derivative instruments	(f) (29,283,904)	(26,813,487)
8.	Other invested assets	64,355,911	55,804,220
9.	Aggregate write-ins for investment income	(5,053,063)	(5,968,899)
10.	Total gross investment income	606,838,049	599,030,154
11.	Investment expenses		(g) 11,830,410
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		11,830,410
17.	Net investment income (Line 10 minus Line 16)		587,199,744

DETAILS OF WRITE-INS

0901.	Miscellaneous expense	(5,053,063)	(5,968,899)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	(5,053,063)	(5,968,899)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $.....10,015,007 accrual of discount less $.....28,937,115 amortization of premium and less $.....6,814,643 paid for accrued interest on purchases.
(b) Includes $.....2,513,340 accrual of discount less $.....264,026 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....58,457 accrual of discount less $.....150,360 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....0 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....8,286,953 accrual of discount less $.....51,860 amortization of premium and less $.....472,235 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....0 depreciation on real estate and $.....0 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	11,029,329		11,029,329		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	11,918,197	(1,676,870)	10,241,327	83,336	165,156
1.3	Bonds of affiliates			0		
2.1	Preferred stocks (unaffiliated)	7,534		7,534	(31)	
2.11	Preferred stocks of affiliates			0		
2.2	Common stocks (unaffiliated)	(661,741)	(1,648,372)	(2,310,113)	2,011,994	
2.21	Common stocks of affiliates			0	(38,755,924)	
3.	Mortgage loans	(4,341,529)		(4,341,529)	3,435,235	
4.	Real estate			0		
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	(13,484)	(96,527)	(110,011)		1,548,750
7.	Derivative instruments	(83,040,795)		(83,040,795)	48,346,145	(1,460,787)
8.	Other invested assets	384	(12,116,697)	(12,116,313)	13,692,765	2,909
9.	Aggregate write-ins for capital gains (losses)	138,714	54,811	193,525	0	0
10.	Total capital gains (losses)	(64,963,391)	(15,483,655)	(80,447,046)	28,813,520	256,028

DETAILS OF WRITE-INS

0901.	Miscelleanous gains	138,714	54,811	193,525		
0902.				0		
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	138,714	54,811	193,525	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			3	4	Credit Life	6	7	8	9	10	Aggregate of	Fraternal
	Total	Industrial Life	Life Insurance	Individual Annuities	(Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	All Other Lines of Business	(Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	0											
2. Deferred and accrued	0											
3. Deferred, accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	0											
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	1,600,835		(60)			568,239		1,032,656				
6.2 Reinsurance assumed	0											
6.3 Reinsurance ceded	1,600,666		(229)			568,239		1,032,656				
6.4 Net	169	0	169	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	169	0	169	0	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	0											
9. First year premiums and considerations:												
9.1 Direct	1,908,510		(60)			706,563		1,202,007				
9.2 Reinsurance assumed	0											
9.3 Reinsurance ceded	1,908,341		(229)			706,563		1,202,007				
9.4 Net (Line 7 - Line 8)	169	0	169	0	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,761,038,438		68,969,047	165,328,621		143,171,614	1,383,569,155					
10.2 Reinsurance assumed	368,457			368,457								
10.3 Reinsurance ceded	1,457,872,842		1,927	74,441,802			1,383,429,113					
10.4 Net	303,534,053	0	68,967,120	91,255,276	0	143,171,614	140,042	0	0	0	0	0
RENEWAL												
11. Uncollected	178,279					178,279						
12. Deferred and accrued	(182,548,421)		(29,739,870)			(152,808,551)						
13. Deferred, accrued and uncollected:												
13.1 Direct	(291,500,676)		(43,427,708)			(256,831,627)		8,695,762		62,897		
13.2 Reinsurance assumed	0											
13.3 Reinsurance ceded	(109,130,535)		(13,687,839)			(104,201,355)		8,695,761		62,897		
13.4 Net (Line 11 + Line 12)	(182,370,142)	0	(29,739,870)	0	0	(152,630,272)	0	0	0	0	0	0
14. Advance	0											
15. Line 13.4 - Line 14	(182,370,142)	0	(29,739,870)	0	0	(152,630,272)	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct	(13,858,278)		72,982,347	68,039		(119,811,584)	137,367	32,104,203		661,350		
16.2 Reinsurance assumed	1,621		(6,530)	7,980						171		
16.3 Reinsurance ceded	256,336,912		177,727,720			45,844,188		32,104,203		660,801		
16.4 Net	(270,193,569)	0	(104,751,903)	76,019	0	(165,655,772)	137,367	0	0	720	0	0
17. Line 15 + Line 16.4	(452,563,711)	0	(134,491,773)	76,019	0	(318,286,044)	137,367	0	0	720	0	0
18. Prior year (uncollected + deferred and accrued - advance)	(143,196,124)		(27,152,303)			(116,043,821)						
19. Renewal premiums and considerations:												
19.1 Direct	(19,919,272)		76,099,350	68,039		(127,568,276)	137,367	30,683,297		660,951		
19.2 Reinsurance assumed	1,621		(6,530)	7,980						171		
19.3 Reinsurance ceded	289,449,935		183,432,290			74,673,946		30,683,297		660,401		
19.4 Net (Line 17 - Line 18)	(309,367,587)	0	(107,339,470)	76,019	0	(202,242,222)	137,367	0	0	720	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,743,027,676	0	145,068,338	165,396,660	0	16,309,901	1,383,706,522	31,885,304	0	660,951	0	0
20.2 Reinsurance assumed	370,078	0	(6,530)	376,437	0	0	0	0	0	171	0	0
20.3 Reinsurance ceded	1,749,231,118	0	183,433,989	74,441,802	0	75,380,509	1,383,429,113	31,885,304	0	660,401	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(5,833,365)	0	(38,372,181)	91,331,295	0	(59,070,608)	277,409	0	0	720	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			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 & 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	0											
22. All other	4,295,977		4,295,977									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	50,731		1,726			10,644		38,361				
23.2 Reinsurance assumed	0											
23.3 Net ceded less assumed	50,731	0	1,726	0	0	10,644	0	38,361	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	15,648,438			7,909,069			7,739,369					
24.2 Reinsurance assumed	15,229			15,229								
24.3 Net ceded less assumed	15,633,209	0	0	7,893,840	0	0	7,739,369	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	15,715,473		1,698,214	2,433,468		2,098,654	1,753,490	7,731,647				
25.2 Reinsurance assumed	116,306		119,931	8,489		(680)				(11,434)		
25.3 Net ceded less assumed	15,599,167	0	1,578,283	2,424,979	0	2,099,334	1,753,490	7,731,647	0	11,434	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	31,414,642	0	1,699,940	10,342,537	0	2,109,298	9,492,859	7,770,008	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	131,535	0	119,931	23,718	0	(680)	0	0	0	(11,434)	0	0
26.3 Net ceded less assumed	31,283,107	0	1,580,009	10,318,819	0	2,109,978	9,492,859	7,770,008	0	11,434	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	50,731		1,726			10,644		38,361				
28. Single	6,724,188			6,724,188								
29. Renewal	46,028,358		2,228,610	31,397,381		4,681,459		7,731,647		(10,739)		
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	52,803,277	0	2,230,336	38,121,569	0	4,692,103	0	7,770,008	0	(10,739)	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	713,444			30,381			743,825
2.	Salaries and wages	24,486,652			7,823,182			32,309,834
3.11	Contributions for benefit plans for employees	3,116,448			44,181			3,160,630
3.12	Contributions for benefit plans for agents							0
3.21	Payments to employees under non-funded benefit plans							0
3.22	Payments to agents under non-funded benefit plans							0
3.31	Other employee welfare	110,291			12,617			122,908
3.32	Other agent welfare							0
4.1	Legal fees and expenses	1,077,038			46,166			1,123,203
4.2	Medical examination fees							0
4.3	Inspection report fees							0
4.4	Fees of public accountants and consulting actuaries	2,401,032			100,538			2,501,570
4.5	Expense of investigation and settlement of policy claims							0
5.1	Traveling expenses	104,780			17,777			122,556
5.2	Advertising	26,337			1,189			27,526
5.3	Postage, express, telegraph and telephone	539,722			16,111			555,833
5.4	Printing and stationery	2,279,354			78,380			2,357,734
5.5	Cost or depreciation of furniture and equipment	4,727			2,159			6,886
5.6	Rental of equipment	32,847			1,377			34,223
5.7	Cost or depreciation of EDP equipment and software	14,366,572			2,807,325			17,173,897
6.1	Books and periodicals	30,807			1,377			32,184
6.2	Bureau and association fees	488,259			20,339			508,598
6.3	Insurance, except on real estate	(169,715)			18,286			(151,429)
6.4	Miscellaneous losses	665			29			694
6.5	Collection and bank service charges	5,043,337			25,292			5,068,629
6.6	Sundry general expenses	9,071,506			13,349,545	11,830,410		34,251,462
6.7	Group service and administration fees	46,380,372						46,380,372
6.8	Reimbursements by uninsured plans							0
7.1	Agency expense allowance							0
7.2	Agents' balances charged off (less $.....0 recovered)							0
7.3	Agency conferences other than local meetings							0
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses							0
9.2	Investment expenses not included elsewhere							0
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses Incurred	110,104,477	0	0	24,396,250	11,830,410	(b) 0	(a) 146,331,137
11.	General expenses unpaid December 31, prior year	18,271,304			2,585,846	6,503,127		27,360,277
12.	General expenses unpaid December 31, current year	19,218,713			6,820,409	3,033,017		29,072,139
13.	Amounts receivable relating to uninsured plans, prior year				680			680
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	109,157,068	0	0	20,161,007	15,300,520	0	144,618,595

DETAILS OF WRITE-INS

09.301.								0
09.302.								0
09.303.								0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $.....0 to affiliates and $.....0 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $.....0; 2. Institutional $.....0; 3. Recreational and Health $.....0; 4. Educational $.....0
5. Religious $.....0; 6. Membership $.....0; 7. Other $.....0; 8. Total $.....0

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						0
2.	State insurance department licenses and fees	(26,225)		345,000			318,775
3.	State taxes on premiums	(828,875)	1,352,283	(2,684,246)			(2,160,837)
4.	Other state taxes, including $.....0 for employee benefits	(1,434,206)	(40,905)	2,317,597			842,485
5.	U.S. Social Security taxes	550,708		187,969			738,678
6.	All other taxes	263,371	(326)	1,879,507			2,142,552
7.	Taxes, licenses and fees incurred	(1,475,226)	1,311,052	2,045,827	0	0	1,881,653
8.	Taxes, licenses and fees unpaid December 31, prior year	11,249,147	374,972	749,943	124,991		12,499,053
9.	Taxes, licenses and fees unpaid December 31, current year	1,321,024		3,405,384			4,726,408
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	8,452,897	1,686,024	(609,614)	124,991	0	9,654,298

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	4,295,977	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	4,295,977	0
6.	Paid-in cash	932,473	
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	5,228,450	0
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1,813,211	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	1,813,211	0
16.	Total from prior year	1,764,053	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	5,277,608	0

DETAILS OF WRITE-INS

0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 71 GAM 7.5%	7,082				7,082
0100002. 71 GAM 8.0%	12,228				12,228
0100003. 71 GAM 8.25%	5,874				5,874
0100004. 71 GAM 9.25%	282,566				282,566
0100005. 71 GAM 11.25%	9,524				9,524
0100006. 83 GAM 6.25%	7,993				7,993
0100007. 83 GAM 6.75%	3,007				3,007
0100008. 94 GAM 4.0%	23,993				23,993
0100009. 94 GAM 5.25%	39,494				39,494
0100010. 94 GAM 5.5%	76,552				76,552
0100011. 94 GAM 6.0%	6,905				6,905
0100012. 94 GAM 6.25%	670				670
0100013. 94 GAM 6.5%	60,410				60,410
0100014. 94 GAM 6.75%	9,727				9,727
0100015. 94 GAM 7.0%	2,490				2,490
0100016. 94 GAM 9.75%	13,644				13,644
0100017. 58 CSO 4%	201,448				201,448
0100018. 80 CSO 4.5%	16,619				16,619
0100019. 80 CSO 5.5%	31,883				31,883
0100020. 80 CSO 6%	17,588				17,588
0100021. 01 CSO 4%	54,911				54,911
0100022. 60 CSG 3%	444,254				444,254
0100023. 80 CSO 6%, CRVM 85-86	101,845,537		101,845,537		
0100024. 80 CSO 5.5%, CRVM 87-92	309,659,144		309,659,144		
0100025. 80 CSO 5%, CRVM 93-94	84,446,273		84,446,273		
0100026. 80 CSO 4.5%, CRVM, 95-NB	2,068		2,068		
0100027. 80 CSO 4%, from 1983 NLP	53,521,671		53,521,671		
0100028. 80 CSO 4%, CRVM, 97-NB	126,611,544		43,870,524		82,741,020
0100029. 80 CSO 5.5% CRVM 87	672,381,295				672,381,295
0100030. 80 CSO 4.5% CRVM 85-91	621,925,012				621,925,012
0100031. 2001 CSO 4.5% CRVM 2010-NB	1,556,471				1,556,471
0100032. 41 CSO 2.50% CRVM	108,209		108,209		
0100033. 41 CSO 2.50% MOD CRVM NJ	2,061,008		2,061,008		
0100034. 41 CSO 2.50% NLP	204,372		204,372		
0100035. 41 CSO 3.00% CRVM	2,107,190		2,107,190		
0100036. 41 CSO 3.00% MOD CRVM NJ	2,432,120		2,432,120		
0100037. 41 CSO 3.00% NLP	28,673		28,673		
0100038. 41 CSO 3.50% CRVM	67,001		67,001		
0100039. 58 CET 2.50% CRVM	8,304		8,304		
0100040. 58 CET 2.50% MOD CRVM NJ	15,292		15,292		
0100041. 58 CET 2.75% CRVM	9,344		9,344		
0100042. 58 CET 2.75% NLP	2,620		2,620		
0100043. 58 CET 3.00% CRVM	78,036		78,036		
0100044. 58 CET 3.00% MOD CRVM IL	141		141		
0100045. 58 CET 3.00% MOD CRVM NJ	112,305		112,305		
0100046. 58 CET 3.00% NLP	16,309		16,309		
0100047. 58 CET 3.50% CRVM	60,440		60,440		
0100048. 58 CET 3.50% MOD CRVM NJ	6,949		6,949		
0100049. 58 CET 4.00% CRVM	135,595		135,595		
0100050. 58 CET 4.00% MOD CRVM NJ	11,382		11,382		
0100051. 58 CET 4.50% CRVM	8,158		8,158		
0100052. 58 CSO 2.50% CRVM	431,709		431,709		
0100053. 58 CSO 2.50% MOD CRVM NJ	2,196,022		2,196,022		
0100054. 58 CSO 2.50% NLP	67,023		67,023		
0100055. 58 CSO 2.75% CRVM	94,055		94,055		
0100056. 58 CSO 2.75% NLP	946,953		946,953		
0100057. 58 CSO 3.00% CRVM	5,941,992		5,941,992		
0100058. 58 CSO 3.00% MOD CRVM IL	156,752		156,752		
0100059. 58 CSO 3.00% MOD CRVM NJ	19,502,386		19,502,386		
0100060. 58 CSO 3.00% NLP	1,289,219		1,289,219		
0100061. 58 CSO 3.25% MOD CRVM NJ	170,877		170,877		
0100062. 58 CSO 3.25% NLP	20,429		20,429		
0100063. 58 CSO 3.50% CRVM	4,231,721		4,231,721		
0100064. 58 CSO 3.50% MOD CRVM NJ	4,118,265		4,118,265		
0100065. 58 CSO 3.50% NLP	836,545		836,545		
0100066. 58 CSO 4.00% CRVM	19,546,234		19,546,234		
0100067. 58 CSO 4.00% MOD CRVM IL	11,375		11,375		
0100068. 58 CSO 4.00% MOD CRVM NJ	1,400,648		1,400,648		
0100069. 58 CSO 4.00% NLP	20,369		20,369		
0100070. 58 CSO 4.50% CRVM	2,325,005		2,325,005		
0100071. 58 CSO 4.50% NLP	248		248		
0100072. 58 CSO 5.50% CRVM	847,828		847,828		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100073. 58 CSO 5.50% NLP	105		105		
0100074. 58 CSO 6.00% NLP	1,591		1,591		
0100075. 80 CET 4.50% CRVM	31,906		31,906		
0100076. 80 CET 5.00% CRVM	102,598		102,598		
0100077. 80 CET 5.50% CRVM	101,987		101,987		
0100078. 80 CET 5.50% NLP	18,146		18,146		
0100079. 80 CSO 3.00% CRVM	10,890,219		10,890,219		
0100080. 80 CSO 3.50% CRVM	3,983,867		3,983,867		
0100081. 80 CSO 4.00% CRVM	202,766,585		202,766,585		
0100082. 80 CSO 4.50% CRVM	477,197,481		477,197,481		
0100083. 80 CSO 5.00% CRVM	340,077,666		340,077,666		
0100084. 80 CSO 5.50% CRVM	201,625,278		201,625,278		
0100085. 80 CSO 5.50% NLP	622,429		622,429		
0100086. 80 CSO 6.00% CRVM	3,560,114		3,560,114		
0100087. 2001 CSO 2.00% CRVM	39,267		39,267		
0100088. 2001 CSO 3.00% CRVM	1,462,876		1,462,876		
0100089. 2001 CSO 3.50% CRVM	209,075,834		209,075,834		
0100090. 2001 CSO 4.00% CRVM	812,869,100		812,869,100		
0100091. 2001 CSO 4.50% CRVM	18,529,041		18,529,041		
0100092. AE 3.00% NLP	108,871		108,871		
0100093. AE 3.50% MOD CRVM IL	107,267		107,267		
0100094. AE 3.50% NLP	59,561		59,561		
0100095. 58 CSO 3.00% MOD CRVM IL	28,579		28,579		
0100096. 58 CSO 3.50% CRVM	2,092		2,092		
0100097. 58 CSO 4.00% CRVM	371,614		371,614		
0100098. 58 CSO 4.00% NLP	25		25		
0100099. 58 CSO 4.50% CRVM	356,997		356,997		
0100100. 80 CET 5.50% CRVM	17,069		17,069		
0100101. 58 CSO 4.00% CRVM	122,409		122,409		
0100102. 80 CSO 4.5% CRVM	702,838				702,838
0100103. 1960 CSG 3%	1,189,427				1,189,427
0199997. Totals (Gross)	4,330,929,819	0	2,949,104,894	0	1,381,824,925
0199998. Reinsurance ceded	2,375,483,651		2,363,275,792		12,207,859
0199999. Totals (Net)	1,955,446,168	0	585,829,102	0	1,369,617,066
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 1971 IAM @5.7%	14,085,202	XXX	14,085,202	XXX	
0200002. 1971IAM @ 11.25%	9,942	XXX	9,942	XXX	
0200003. 1983 GAM @5.25%	1,249,487	XXX		XXX	1,249,487
0200004. 1983 GAM @5.5%	463,561	XXX		XXX	463,561
0200005. 1983 GAM @6.25%	64,578,889	XXX		XXX	64,578,889
0200006. 1983 GAM @6.5%	4,335,501	XXX		XXX	4,335,501
0200007. 1983 GAM @6.75%	170,115,014	XXX		XXX	170,115,014
0200008. 1983 GAM @7.25%	46,262,229	XXX		XXX	46,262,229
0200009. 1983 IAM @3.75%	178	XXX	178	XXX	
0200010. 1983 IAM @4.00%	2,189	XXX	2,189	XXX	
0200011. 1983 IAM @4.25%	268,761	XXX	268,761	XXX	
0200012. 1983 IAM @4.5%	20,608	XXX	20,608	XXX	
0200013. 1983 IAM @4.75%	607,854	XXX	607,854	XXX	
0200014. 1983 IAM @5%	540,538	XXX	540,538	XXX	
0200015. 1983 IAM @5.25%	77,089,204	XXX	77,089,204	XXX	
0200016. 1983 IAM @5.5%	82,138,712	XXX	82,138,712	XXX	
0200017. 1983 IAM @5.7%	279,034,873	XXX	279,034,873	XXX	
0200018. 1983IAM @ 11.25%	39,435	XXX	39,435	XXX	
0200019. 1983IAM @ 6.25%	2,177,168	XXX	2,177,168	XXX	
0200020. 1983IAM @ 6.5%	1,970,765	XXX	1,970,765	XXX	
0200021. 1983IAM @ 6.75%	9,298,061	XXX	9,298,061	XXX	
0200022. 1983IAM @ 7%	1,509,739	XXX	1,509,739	XXX	
0200023. 1983IAM @ 7.25%	2,436,858	XXX	2,436,858	XXX	
0200024. 1983IAM @ 7.75%	731,216	XXX	731,216	XXX	
0200025. 1983IAM @ 8.25%	1,977,439	XXX	1,977,439	XXX	
0200026. 1983IAM @ 8.75%	48,034	XXX	48,034	XXX	
0200027. 1983IAM @ 9.25%	19,786	XXX	19,786	XXX	
0200028. 1994 GAR @4%	119,382	XXX		XXX	119,382
0200029. 1994 GAR @4.25%	127,468	XXX		XXX	127,468
0200030. 1994 GAR @4.5%	227,525	XXX		XXX	227,525
0200031. 1994 GAR @5%	184,927	XXX		XXX	184,927
0200032. 1994 GAR @5.25%	252,362,526	XXX		XXX	252,362,526
0200033. 1994 GAR @5.5%	408,726,473	XXX		XXX	408,726,473
0200034. 1994 GAR @6%	248,925,844	XXX		XXX	248,925,844
0200035. 1994 GAR @6.25%	88,283,944	XXX		XXX	88,283,944
0200036. 1994 GAR @6.5%	64,842,680	XXX		XXX	64,842,680
0200037. 1994 GAR @6.75%	422,070,387	XXX		XXX	422,070,387
0200038. 1994 GAR @7%	82,207,057	XXX		XXX	82,207,057

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200039. 83IAM @ 6.75%	5,185	XXX	5,185	XXX	
0200040. Account Value	7,788,958	XXX	7,788,958	XXX	
0200041. Ann2000 @ 4%	35,447,800	XXX	35,447,800	XXX	
0200042. Ann2000 @ 4.25%	45,725,127	XXX	45,725,127	XXX	
0200043. Ann2000 @ 4.5%	47,320,836	XXX	47,320,836	XXX	
0200044. Ann2000 @ 5%	60,873,934	XXX	60,873,934	XXX	
0200045. Ann2000 @ 5.25%	57,345,419	XXX	57,345,419	XXX	
0200046. Ann2000 @ 5.5%	201,818,722	XXX	201,818,722	XXX	
0200047. Ann2000 @ 6%	50,820,487	XXX	50,820,487	XXX	
0200048. Ann2000 @ 6.25%	3,309,851	XXX	3,309,851	XXX	
0200049. Ann2000 @ 6.5%	8,229,457	XXX	8,229,457	XXX	
0200050. Ann2000 @ 6.75%	5,995,612	XXX	5,995,612	XXX	
0200051. Ann2000 @ 7%	5,212,408	XXX	5,212,408	XXX	
0200052. Annuity2000 @ 5.00%	40,540	XXX	40,540	XXX	
0200053. Annuity2000 @ 5.50%	43,320	XXX	43,320	XXX	
0200054. Deferred Annuity Account Value	378,742	XXX	378,742	XXX	
0200055. IAR2012 @ 2.4%	166,389,587	XXX	166,389,587	XXX	
0200056. IAR2012 @ 2.7%	48,446,483	XXX	48,446,483	XXX	
0200057. IAR2012 @ 4.25%	12,120	XXX	12,120	XXX	
0200058. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2019	7,625,118	XXX	7,625,118	XXX	
0200059. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2019	156,028,842	XXX	156,028,842	XXX	
0200060. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2019	12,543,066	XXX	12,543,066	XXX	
0200061. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2019	23,969,860	XXX	23,969,860	XXX	
0200062. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2019	1,145,762	XXX	1,145,762	XXX	
0200063. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2019	151,982	XXX	151,982	XXX	
0200064. IAR2012 VM-22 Non-Jumbo 2.5% - 2.99% 2018 - 2019	26,321	XXX	26,321	XXX	
0200065. Manual Reserves	5,671,137	XXX		XXX	5,671,137
0200066. Substandard Tables @3.75%	34,070	XXX	34,070	XXX	
0200067. Substandard Tables @4.00%	181,616	XXX	181,616	XXX	
0200068. Substandard Tables @4.25%	6,628,546	XXX	6,628,546	XXX	
0200069. Substandard Tables @4.5%	675,480	XXX	675,480	XXX	
0200070. Substandard Tables @4.75%	429,204	XXX	429,204	XXX	
0200071. Substandard Tables @5%	2,728,728	XXX	2,728,728	XXX	
0200072. Substandard Tables @5.25%	327,101,316	XXX	327,101,316	XXX	
0200073. Substandard Tables @5.5%	605,168,466	XXX	605,168,466	XXX	
0200074. Substandard Tables @5.7%	668,330,385	XXX	668,330,385	XXX	
0200075. VACARVM	1,348,341,701	XXX	1,346,145,508	XXX	2,196,193
0200076. 71 IAM 3.50% CARVM	214,940	XXX	214,940	XXX	
0200077. 71 IAM 4.00% CARVM	903,682	XXX	903,682	XXX	
0200078. 71 IAM 8.00% CARVM	468,420	XXX	468,420	XXX	
0200079. 71 IAM 8.25% CARVM	925,862	XXX	925,862	XXX	
0200080. 83a 5.25% CARVM	3,739	XXX	3,739	XXX	
0200081. 83a 5.50% CARVM	61,655	XXX	61,655	XXX	
0200082. 83a 6.00% CARVM	57,886	XXX	57,886	XXX	
0200083. 83a 6.25% CARVM	86,825	XXX	86,825	XXX	
0200084. 83a 6.75% CARVM	429,425	XXX	429,425	XXX	
0200085. 83a 8.00% CARVM	355,462	XXX	355,462	XXX	
0200086. 71 IAM 3.50% CARVM	93,228	XXX	93,228	XXX	
0200087. 71 IAM 4.00% CARVM	79,695	XXX	79,695	XXX	
0200088. 71 IAM 8.00% CARVM	208,630	XXX	208,630	XXX	
0200089. 71 IAM 8.25% CARVM	171,076	XXX	171,076	XXX	
0200090. 83a 5.00% CARVM	1,086	XXX	1,086	XXX	
0200091. 83a 5.25% CARVM	58,004	XXX	58,004	XXX	
0200092. 83a 5.50% CARVM	542,083	XXX	542,083	XXX	
0200093. 83a 5.75% CARVM	3,285	XXX	3,285	XXX	
0200094. 83a 6.00% CARVM	185,553	XXX	185,553	XXX	
0200095. 83a 6.25% CARVM	399,944	XXX	399,944	XXX	
0200096. 83a 6.50% CARVM	164,436	XXX	164,436	XXX	
0200097. 83a 6.75% CARVM	407,389	XXX	407,389	XXX	
0200098. 83a 8.00% CARVM	83,442	XXX	83,442	XXX	
0200099. 71IAM @3.5%	4,943	XXX		XXX	4,943
0200100. 71IAM @4%	34,776	XXX		XXX	34,776
0200101. 71IAM @6%	124,941	XXX		XXX	124,941
0200102. 71IAM @6.5%	25,201	XXX		XXX	25,201
0200103. 71IAM @6.75%	909,579	XXX		XXX	909,579
0200104. 71IAM @7.5%	452,254	XXX		XXX	452,254
0200105. 83GAM @5%	370,894	XXX		XXX	370,894
0200106. 83GAM @5.25%	25,255	XXX		XXX	25,255
0200107. 83GAM @6%	1,215,170	XXX		XXX	1,215,170
0200108. 83GAM @6.25%	3,831,202	XXX		XXX	3,831,202
0200109. 83GAM @6.5%	1,590,840	XXX		XXX	1,590,840
0200110. 83GAM @6.75%	4,306,618	XXX		XXX	4,306,618
0200111. 83GAM @7%	834,640	XXX		XXX	834,640

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200112. 83GAM @7.25%	1,755,993	XXX		XXX	1,755,993
0200113. 83GAM @7.5%	3,112,334	XXX		XXX	3,112,334
0200114. 83GAM @7.75%	1,093,363	XXX		XXX	1,093,363
0200115. 83GAM @8%	2,062,895	XXX		XXX	2,062,895
0200116. 83GAM @8.25%	1,109,173	XXX		XXX	1,109,173
0200117. 83GAM @8.5%	31,748	XXX		XXX	31,748
0200118. 83GAM @8.75%	456,742	XXX		XXX	456,742
0200119. 83IAM @5%	10,032,345	XXX		XXX	10,032,345
0200120. 83IAM @6.25%	8,580,017	XXX		XXX	8,580,017
0200121. 83IAM @6.5%	8,692,850	XXX		XXX	8,692,850
0200122. 83IAM @6.75%	3,913,074	XXX		XXX	3,913,074
0200123. 83IAM @7%	11,513,683	XXX		XXX	11,513,683
0200124. 83IAM @7.25%	7,727,362	XXX		XXX	7,727,362
0200125. 83IAM @7.75%	6,608,555	XXX		XXX	6,608,555
0200126. 83IAM @8%	1,346,997	XXX		XXX	1,346,997
0200127. 83IAM @8.25%	10,281,105	XXX		XXX	10,281,105
0200128. 83IAM @8.75%	4,791,105	XXX		XXX	4,791,105
0200129. 83IAM @9.25%	761,768	XXX		XXX	761,768
0200130. 83IAM @9.5%	796,726	XXX		XXX	796,726
0200131. 94GAR @4.75%	72,101	XXX		XXX	72,101
0200132. 94GAR @5.25%	121,633	XXX		XXX	121,633
0200133. 94GAR @5.5%	74,328	XXX		XXX	74,328
0200134. 94GAR @6.25%	3,408,624	XXX		XXX	3,408,624
0200135. 94GAR @7%	28,068,228	XXX		XXX	28,068,228
0200136. Annuity 2000 @2.25%	10,269	XXX		XXX	10,269
0200137. Annuity 2000 @2.75%	16,640	XXX		XXX	16,640
0200138. Annuity 2000 @3%	189,785	XXX		XXX	189,785
0200139. Annuity 2000 @3.25%	817,989	XXX		XXX	817,989
0200140. Annuity 2000 @3.5%	265,129	XXX		XXX	265,129
0200141. Annuity 2000 @3.75%	2,453,084	XXX		XXX	2,453,084
0200142. Annuity 2000 @4%	4,367,118	XXX		XXX	4,367,118
0200143. Annuity 2000 @4.25%	3,427,841	XXX		XXX	3,427,841
0200144. Annuity 2000 @4.5%	2,900,019	XXX		XXX	2,900,019
0200145. Annuity 2000 @4.75%	100,260	XXX		XXX	100,260
0200146. Annuity 2000 @5%	8,938,423	XXX		XXX	8,938,423
0200147. Annuity 2000 @5.25%	18,375,194	XXX		XXX	18,375,194
0200148. Annuity 2000 @5.5%	17,027,958	XXX		XXX	17,027,958
0200149. Annuity 2000 @5.75%	862,407	XXX		XXX	862,407
0200150. Annuity 2000 @6%	28,084,048	XXX		XXX	28,084,048
0200151. Annuity 2000 @6.25%	2,024,547	XXX		XXX	2,024,547
0200152. Annuity 2000 @6.5%	18,303,883	XXX		XXX	18,303,883
0200153. Annuity 2000 @6.75%	8,567,818	XXX		XXX	8,567,818
0200154. Annuity 2000 @7%	264,300	XXX		XXX	264,300
0200155. Other - Fund Balance Reserves	5,434,044,301	XXX		XXX	5,434,044,301
0299997. Totals (Gross)	11,928,161,466	XXX	4,384,031,167	XXX	7,544,130,299
0299998. Reinsurance ceded	6,937,761,326	XXX	1,110,908,280	XXX	5,826,853,046
0299999. Totals (Net)	4,990,400,140	XXX	3,273,122,887	XXX	1,717,277,253
Supplementary Contracts with Life Contingencies:					
0300001. 1971IAM @ 11.25%	28,501		28,501		
0300002. 1971IAM @ 3.5%	206,464		206,464		
0300003. 1971IAM @ 6%	9,687		9,687		
0300004. 1971IAM @ 7.5%	11,623		11,623		
0300005. 1983IAM @ 11%	131,633		131,633		
0300006. 1983IAM @ 11.25%	81,717		81,717		
0300007. 1983IAM @ 6.25%	18,247		18,247		
0300008. 1983IAM @ 6.5%	146,368		146,368		
0300009. 1983IAM @ 6.75%	87,558		87,558		
0300010. 1983IAM @ 7%	24,497		24,497		
0300011. 1983IAM @ 7.25%	32,857		32,857		
0300012. 1983IAM @ 7.75%	6,199		6,199		
0300013. 1983IAM @ 8%	23,983		23,983		
0300014. 1983IAM @ 8.25%	198,915		198,915		
0300015. 1983IAM @ 8.75%	122,988		122,988		
0300016. 1983IAM @ 9.25%	29,881		29,881		
0300017. Ann2000 @ 6.25%	25,709		25,709		
0300018. Ann2000 @ 6.5%	46,990		46,990		
0300019. Ann2000 @ 6.75%	39,825		39,825		
0300020. Ann2000 @ 7%	47,859		47,859		
0399997. Totals (Gross)	1,321,501	0	1,321,501	0	0
0399998. Reinsurance ceded	1,102,417		1,102,417		
0399999. Totals (Net)	219,084	0	219,084	0	0
Accidental Death Benefits:					
0400001. 59 ADB 3.00% NLP	10,700		10,700		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400002. 59 ADB 4.50% NLP	174		174		
0499997. Totals (Gross)	10,874	0	10,874	0	0
0499998. Reinsurance ceded	10,874		10,874		
0499999. Totals (Net)	0	0	0	0	0
Disability - Active Lives:					
0500001. INTERCO 52 W/58 CSO 3.00% NLP	17,317		17,317		
0599997. Totals (Gross)	17,317	0	17,317	0	0
0599998. Reinsurance ceded	17,317		17,317		
0599999. Totals (Net)	0	0	0	0	0
Disability - Disabled Lives:					
0600001. 2005 GTL PW Table 3.5%	6,485,877				6,485,877
0600002. 2005 GTL PW Table 4.0%	5,555,865				5,555,865
0600003. 2005 GTL PW Table 4.5%	2,288,724				2,288,724
0600004. 2005 GTL PW Table 5.0%	430,625				430,625
0600005. 2005 GTL PW Table 5.5%	132,790				132,790
0600006. 2005 GTL PW Table 6.0%	20,834				20,834
0600007. 2005 GTL PW Table 4.5%	53,485				53,485
0600008. 2005 GTL PW Table 5.5%	13,682				13,682
0600009. 2005 GTL PW Table 6.0%	4,092				4,092
0600010. INTERCO 52 3.00%	83,842		83,842		
0600011. INTERCO 52 3.50%	2,266,513		2,266,513		
0600012. INTERCO 52 4.00%	156,084		156,084		
0600013. INTERCO 52 4.50%	676,627		676,627		
0600014. INTERCO 52 5.00%	498,475		498,475		
0600015. INTERCO 52 5.50%	230,271		230,271		
0600016. INTERCO 52 6.00%	28,226		28,226		
0699997. Totals (Gross)	18,926,012	0	3,940,038	0	14,985,974
0699998. Reinsurance ceded	18,926,012		3,940,038		14,985,974
0699999. Totals (Net)	0	0	0	0	0
Miscellaneous Reserves:					
0700001. Additional Actuarial Reserves	100,000,000				100,000,000
0700002. VACARVM - direct	26,091,637		26,091,637		
0700003. VACARVM GMDB + GMWB Gross	72,125		72,125		
0700004. Group Portability Substandard	208,411				208,411
0700005. FOR EXCESS OF ... (DEFICIENCY)	240,976		240,976		
0700006. GUARANTEED MINIMUM DEATH BENEFIT	8,832,615		8,832,615		
0700007. GROUP CONVERSION SUBSTANDARD	51,017		51,017		
0700008. SUBSTANDARD	137,994		137,994		
0700009. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38	34,000,000		34,000,000		
0700010. GMDB	9,945				9,945
0700011. VACARVM - direct	508,924				508,924
0799997. Totals (Gross)	170,153,644	0	69,426,364	0	100,727,280
0799998. Reinsurance ceded	50,993,944		50,266,664		727,280
0799999. Totals (Net)	119,159,700	0	19,159,700	0	100,000,000
9999999. Totals (Net) - Page 3, Line 1	7,065,225,092	0	3,878,330,773	0	3,186,894,319

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]
1.2 If not, state which kind is issued

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued
Non-Participating

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes [ ] No [X]
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 year: $.....
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $.....1,611,277,811

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: $.....2,024,640,040
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 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $.....
8.2 State the amount of reserves established for this business: $.....
8.3 Identify where the reserves are reported in the blank:

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due To Change
LIFE CONTRACTS (Including supplementary contracts set up on a basis other than that used to determine benefits) (Exhibit 5)			
0100001. Miscellaneous reserves VACARVM	AG43	Adoption of new reserve requirements for variable annuities AG43	(6,778,075)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(6,778,075)
9999999. Total (Column 4 only)			(6,778,075)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS - ACCIDENT AND HEALTH (a)

	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
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	6,080,129										2,965,613		3,114,516
2. Additional contract reserves (b)	1,972,163										1,972,163		
3. Additional actuarial reserves - Asset/Liability analysis	0												
4. Reserve for future contingent benefits	0												
5. Reserve for rate credits	0												
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	8,052,292	0	0	0	0	0	0	0	0	0	4,937,776	0	3,114,516
8. Reinsurance ceded	8,052,207										4,937,691		3,114,516
9. Totals (Net)	85	0	0	0	0	0	0	0	0	0	85	0	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	269,064,212										181,074,674	66,144,237	21,845,301
11. Additional actuarial reserves - Asset/Liability analysis	0												
12. Reserve for future contingent benefits	0												
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	269,064,212	0	0	0	0	0	0	0	0	0	181,074,674	66,144,237	21,845,301
15. Reinsurance ceded	268,897,693										180,908,155	66,144,237	21,845,301
16. Totals (Net)	166,519	0	0	0	0	0	0	0	0	0	166,519	0	0
17. TOTALS (Net)	166,604	0	0	0	0	0	0	0	0	0	166,604	0	0
18. TABULAR FUND INTEREST	0												

DETAILS OF WRITE-INS

0601.	0												
0602.	0												
0603.	0												
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.	0												
1302.	0												
1303.	0												
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	3,411,172,078	85,754,332	774,139,658		1,809,146	2,549,468,942
2. Deposits received during the year	231,383,057		922,625	47,924,811	14,331	182,521,290
3. Investment earnings credited to the account	117,754,869	166,411	38,490,616	271,582	8,887	78,817,373
4. Other net change in reserves	(838,020)	(1,536,912)	706,760			(7,868)
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	705,271,045	112,727	86,681,074	48,196,392	36,124	570,244,728
8. Other net transfers to or (from) Separate Accounts	(91,624,912)					(91,624,912)
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	3,145,825,851	84,271,104	727,578,585	0	1,796,240	2,332,179,922
10. Reinsurance balance at the beginning of the year	(3,169,608,909)		(638,687,451)		(1,809,146)	(2,529,112,312)
11. Net change in reinsurance assumed	0					
12. Net change in reinsurance ceded	(254,475,617)		(41,278,231)		(12,906)	(213,184,480)
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	(2,915,133,292)	0	(597,409,220)	0	(1,796,240)	(2,315,927,832)
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	230,692,559	84,271,104	130,169,365	0	0	16,252,090

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	0										
1.2 Reinsurance assumed	0										
1.3 Reinsurance ceded	0										
1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct	329,500						329,500				
2.12 Reinsurance assumed	0										
2.13 Reinsurance ceded	329,500						329,500				
2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct	94,809,835		50,940,533				43,229,361		639,941		
2.22 Reinsurance assumed	1,087,799		1,096,642						(8,843)		
2.23 Reinsurance ceded	46,211,103		23,688,735				21,891,270		631,098		
2.24 Net	49,686,531	0	(b) 28,348,440	(b) 0	0	(b) 0	(b) 21,338,091	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct	354,721,413		134,948,901				209,475,591		10,053,103		243,818
3.2 Reinsurance assumed	251,986		194,514						57,472		
3.3 Reinsurance ceded	153,459,239		65,337,918				77,766,928		10,110,575		243,818
3.4 Net	201,514,160	0	(b) 69,805,497	(b) 0	0	(b) 0	(b) 131,708,663	0	(b) 0	(b) 0	(b) 0
4. Totals:											
4.1 Direct	449,860,748	0	185,889,434	0	0	0	253,034,452	0	10,693,044	0	243,818
4.2 Reinsurance assumed	1,339,785	0	1,291,156	0	0	0	0	0	48,629	0	0
4.3 Reinsurance ceded	199,999,842	0	89,026,653	0	0	0	99,987,698	0	10,741,673	0	243,818
4.4 Net	251,200,691	(a) 0	(a) 98,153,937	0	0	0	(a) 153,046,754	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $.....0 in Column 2, $.....0 in Column 3 and $.....0 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 $.....0, Individual Annuities $.....0, Credit Life (Group and Individual) $.....0, and Group Life $.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $.....0, Credit (Group and Individual) Accident and Health $.....0 and Other Accident and Health $.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	1,606,718,015		490,500,051	360,182,472	77,629,970		380,148,443	226,686,451	70,556,083		1,014,545
1.2 Reinsurance assumed	2,720,932		2,646,541	43,232					2,285		28,874
1.3 Reinsurance ceded	669,579,369		310,345,957	181,081,771			58,529,205	47,730,168	70,877,723		1,014,545
1.4 Net	(d) 939,859,579	0	182,800,636	179,143,933	77,629,970	0	321,619,238	178,956,283	(319,355)	0	28,874
2. Liability December 31, current year from Part 1:											
2.1 Direct	449,860,748	0	185,889,434	0	0	0	253,034,452	0	10,693,044	0	243,818
2.2 Reinsurance assumed	1,339,785	0	1,291,156	0	0	0	0	0	48,629	0	0
2.3 Reinsurance ceded	199,999,842	0	89,026,653	0	0	0	99,987,698	0	10,741,673	0	243,818
2.4 Net	251,200,691	0	98,153,937	0	0	0	153,046,754	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year	29,217,769		1,067,344	23,672,923			4,427,922		49,580		
4. Liability December 31, prior year:											
4.1 Direct	415,163,711		171,844,098				228,001,639		15,121,461		196,513
4.2 Reinsurance assumed	1,680,946		1,581,555						99,391		
4.3 Reinsurance ceded	199,169,401		92,655,220				91,096,816		15,220,852		196,513
4.4 Net	217,675,256	0	80,770,433	0	0	0	136,904,823	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year	26,145,981		224,834	25,170,810			381,402		368,935		
6. Incurred benefits:											
6.1 Direct	1,641,415,052	0	504,545,388	360,182,472	77,629,970	0	405,181,256	226,686,451	66,127,666	0	1,061,850
6.2 Reinsurance assumed	2,379,771	0	2,356,142	43,232	0	0	0	0	(48,477)	0	28,874
6.3 Reinsurance ceded	673,481,598	0	307,559,900	179,583,884	0	0	71,466,607	47,730,168	66,079,189	0	1,061,850
6.4 Net	970,313,226	0	199,341,630	180,641,820	77,629,970	0	333,714,649	178,956,283	0	0	28,874

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....0 in Line 1.1, $.....0 in Line 1.4, $.....0 in Line 6.1 and $.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....0 in Line 1.1, $.....0 in Line 1.4, $.....0 in Line 6.1 and $.....0 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....2,183,788 in Line 1.1, $.....2,183,788 in Line 1.4, $.....2,183,788 in Line 6.1 and $.....2,183,788 in Line 6.4.

(d) Includes $.....0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			0
2. Stocks (Schedule D):			
2.1 Preferred stocks			0
2.2 Common stocks	12,068,670	11,826,307	(242,363)
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			0
3.2 Other than first liens			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			0
4.2 Properties held for the production of income			0
4.3 Properties held for sale			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			0
6. Contract loans			0
7. Derivatives (Schedule DB)			0
8. Other invested assets (Schedule BA)	250,840	121,869	(128,971)
9. Receivables for securities			0
10. Securities lending reinvested collateral assets (Schedule DL)			0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,319,510	11,948,176	(371,334)
13. Title plants (for Title insurers only)			0
14. Investment income due and accrued			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			0
16.2 Funds held by or deposited with reinsured companies			0
16.3 Other amounts receivable under reinsurance contracts			0
17. Amounts receivable relating to uninsured plans			0
18.1 Current federal and foreign income tax recoverable and interest thereon			0
18.2 Net deferred tax asset	56,436,973	5,915,885	(50,521,088)
19. Guaranty funds receivable or on deposit			0
20. Electronic data processing equipment and software			0
21. Furniture and equipment, including health care delivery assets			0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0
23. Receivables from parent, subsidiaries and affiliates			0
24. Health care and other amounts receivable			0
25. Aggregate write-ins for other-than-invested assets	5,680,196	7,048,118	1,367,922
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	74,436,679	24,912,179	(49,524,500)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,078	35,305	32,227
28. TOTALS (Lines 26 and 27)	74,439,757	24,947,484	(49,492,273)

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Disbursements and items not allocated	5,680,196	7,048,118	1,367,922
2502.			0
2503.			0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	5,680,196	7,048,118	1,367,922

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Talcott Resolution Life Insurance Company (the "Company" or "TL") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company ("TLA"), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2019	2018
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 198,599,403	$ (11,177,018)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	4	19	(56,035,759)	9,374,705
				(56,035,759)	9,374,705
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 254,635,162	$ (20,551,723)
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,194,448,830	$ 3,712,663,061
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61R	3	1	5,480,251	61,516,010
Less: Reinsurance reserve credit (TLA) (as described above)	61R	3	35	31,302,747	73,653,500
				36,782,998	135,169,510
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,157,665,832	$ 3,577,493,551

The Company's reported investment in TLA was $979,284,334 and $1,160,838,596 as of December 31, 2019 and December 31, 2018, respectively. The Company's investment in TLA would have been reported as $947,981,587 and $1,087,185,096 as of December 31, 2019 and December 31, 2018, respectively, without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

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

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

1. Short-term investments include all investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost.

2. Other than loan-backed and structured securities, investments in unaffiliated bonds and surplus debentures rated in NAIC classes 1 through 5 are carried at amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value.

3. Unaffiliated common stocks are carried at fair value. For Federal Home Loan Bank (FHLB) capital stock, the fair value is presumed to be par, unless considered other-than temporarily impaired.

4. Unaffiliated preferred stocks are reported in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 32, Preferred Stock, and carried at cost, lower of cost or amortized cost, or fair values depending on the assigned credit rating and whether the preferred stock is redeemable or non-redeemable.

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

6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43-Revised, Loan-backed and Structured Securities. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

7. Investment in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97, Investment in Subsidiary, Controlled and Affiliated Entities. The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.

8. The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies.

9. The Company accounts for derivative instruments in accordance with SSAP No. 86, Derivatives ("SSAP No. 86"). On the date the derivative contract is entered into, the Company designates the derivative as hedging, replication, or held for other investment and/or risk management activities. The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department and the State of New York Insurance Department.

   Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

   Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

   Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

   Derivatives held for other investment and/or risk management activities are reported at fair value in accordance with SSAP No. 86 and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

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

11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.

    Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.

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

13. The Company has no pharmaceutical rebate receivables.

D. Going Concern

The Company is not aware of any conditions or events which raise substantial doubts concerning the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

In 2019, the NAIC adopted revisions drafted by the Life Actuarial Task Force to Section 21 of the Valuation Manual Requirements for Principle-Based Reserves for Variable Annuities ("VM-21") and Actuarial Guideline XLIII CARVM for Variable Annuities ("AG 43") which provide comprehensive updates to the Commissioners Annuity Reserve Valuation Method ("CARVM"). The revisions adopted to VM-21 and AG 43 represent an accounting change that must be recognized as a change in valuation basis under SSAP No. 51R-Life contracts. They are effective January 1, 2020 with early adoption permitted in 2019. As of December 31, 2019, the Company early adopted the valuation changes under AG 43. The impact of this valuation basis change is a pre-tax decrease of approximately $10 million to Page 3, Line 1, Aggregate reserve for life contracts. The corresponding post-tax increase to surplus of approximately $9 million is recorded through Page 4, Line 43, Change in reserve on account of change in valuation basis.

In 2019, the NAIC amended SSAP No. 101R - Income Taxes to reflect the impact of the Federal Tax Cuts and Jobs Act along with clarification to certain admittance guidance for deferred tax assets. It was effective December 31, 2019, and there was no material impact to the Company.

The Company reviewed the method of applying statutory accounting practices in its recording of the May 31, 2018, business combination. In its review, the Company determined the remaining deferred gain liability recorded by the predecessor company for the 2012 transaction with Philadelphia Financial is more appropriately classified as a cumulative effect of changes in accounting principles. As of December 31, 2018, this change in the accounting practice increased statutory surplus by $67.9 million, net of tax of $18.6 million, and decreased the deferred gain liability recorded by the predecessor company in General expenses due or accrued by $86.5 million and Net deferred tax assets by $18.6 million. This change in accounting had no impact on net income for the prior periods presented in the financial statements.

Recently Issued Accounting Standards

In 2018, the NAIC adopted SSAP No. 108, Derivatives Hedging Variable Annuity Guarantees. This standard establishes statutory accounting principles to address certain limited derivative transactions hedging variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity. It is effective January 1. 2020, with early adoption permitted January 1, 2019. The Company is currently assessing the impact of the new guidance.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no business combinations accounted for under the statutory purchase method.

B. Statutory Merger

The Company had no statutory mergers.

C. Assumption Reinsurance

The Company had no assumption reinsurance.

D. Impairment Loss

The Company did not recognize any impairment losses.

NOTES TO FINANCIAL STATEMENTS

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new commercial mortgage loans during 2019 were 5.51% and 3.25%.

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 72.2%.

3. The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

4. **Age Analysis of Mortgage Loans and identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement**

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
1. Current year							
1. Recorded investment (all)							
a. Current	$ —	$ —	$ 14,573,759	$ —	$ 1,173,855,561	$61,729,852	$ 1,250,159,172
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) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	14,573,759	—	837,745,971	61,729,852	914,049,582
2. Prior Year							
1. Recorded investment (all)							
a) Current	$ —	$ —	$ 13,508,761	$ —	$ 1,051,855,466	$36,164,102	$ 1,101,528,329
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) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	13,508,761	—	839,285,900	36,164,102	888,958,763

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

NOTES TO FINANCIAL STATEMENTS

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ 0
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

6. **Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:**

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 18,517,051	$ —	$ 18,517,051
2. Interest income recognized	—	—	—	—	552,734	—	552,734
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	554,418	—	554,418
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 26,343,820	$ —	$ 26,343,820
2. Interest income recognized	—	—	—	—	1,352,658	—	1,352,658
3. Recorded investments on nonaccrual status	—	—	—	—	15,179,759	—	15,179,759
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	1,442,277	—	1,442,277

7.

	December 31, 2019	December 31, 2018
Allowance for credit losses:		
a. Balance at beginning of period	$ 3,704,538	$ 294,770
b. Additions charged to operations		3,653,896
c. Less direct write-downs charged against the allowances	3,435,235	244,128
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of year	$ 269,303	$ 3,704,538

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2019 and 2018.

9. Interest income on an impaired loan is accrued to the extent it is deemed collectible and the loan continues to perform under its original or restructured terms. Interest income on defaulted loans is recognized when received.

B. Debt Restructuring

The Company has no investments in restructured loans.

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. The Company has no other-than-temporary impairments ("OTTI") recognized during 2019.

4. **Security Unrealized Loss Aging**

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI 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	$	1,860,408
2. 12 Months or Longer	$	7,678,809

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

1. Less than 12 Months	$	260,125,437
2. 12 Months or Longer	$	605,852,908

5. As of December 31, 2019, loan-backed securities in an unrealized loss position comprised 161 securities, primarily related to collateralized debt obligations ("CDOs"), commercial mortgage-backed securities ("CMBS"), and corporate asset-backed securities ("ABS") in the financial services sector, which were depressed primarily due to widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2019.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. For repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in Payables for securities lending. As of November 20, 2019, all securities lending agreements have been terminated.

2. The Company did not pledge any of its assets as collateral as of December 31, 2019 and $179,560,850 and $2,032,995 for the General and Separate Accounts, respectively, as of December 31, 2018.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2019 and 2018.

4. The Company did not use affiliated agents for its securities lending transactions.

5. The Company had no securities lending or dollar repurchase agreements as of December 31, 2019.

6. The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge as of December 31, 2019 and $723,423 for the General and Separate Accounts as of December 31, 2018.

7. As of December 31, 2019, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repurchase Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

Under repurchase agreements, the Company transfers collateral of U.S. government and government agency securities and receives cash. For repurchase agreements, the Company obtains cash in an amount equal to at least 95% of the fair value of the securities transferred. The agreements require additional collateral to be transferred when necessary and provide the counterparty the right to sell or re-pledge the securities transferred. The cash received from the repurchase program is typically invested in short-term investments or fixed maturities and is reported as an asset on the Company's consolidated balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Other liabilities on the Company's consolidated balance sheets.

From time to time, the Company enters into reverse repurchase agreements where the Company purchases securities and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing.

2. Type of Repurchase Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Open - no maturity	$ —	$ —	$ —	$ —
b. Overnight	—	—	—	—
c. 2 days to 1 week	—	—	—	—
d. >1 week to 1 month	—	—	—	—
e. >1 month to 3 months	—	—	—	—
f. >3 months to 1 year	270,841,375	195,295,625	219,477,125	269,065,125
g. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Open - no maturity	$ —	$ —	$ —	$ —
b. Overnight	—	—	—	—
c. 2 days to 1 week	—	—	—	—
d. >1 week to 1 month	—	—	—	—
e. >1 month to 3 months	—	—	—	—
f. >3 months to 1 year	195,295,625	195,295,625	219,477,125	269,065,125
g. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repurchase - Secured Borrowing

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

6. Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 270,841,375	$ 195,295,625	$ 219,477,125	$ 269,065,125
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 195,295,625	$ 195,295,625	$ 219,477,125	$ 269,065,125
2. Securities (FV)	—	—	—	—

8. Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$269,065,125	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred stock - FV	—	—	—	—
e. Common stock	—	—	—	—
f. Mortgage loans - FV	—	—	—	—
g. Real estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other invested assets - FV	—	—	—	—
j. Total collateral assets - FV	$ —	$269,065,125	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred stock - FV	—	—	—	—
e. Common stock	—	—	—	—
f. Mortgage loans - FV	—	—	—	—
g. Real estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other invested assets - FV	—	—	—	—
j. Total collateral assets - FV	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	269,065,125

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 157,170,533	$ 157,246,064
b. 31 to 60 days	16,166,912	16,169,594
c. 61 to 90 days	7,337,009	7,327,956
d. 91 to 120 days	10,319,684	10,312,071
e. 121 to 180 days	—	—
f. 181 to 365 days	14,736,693	14,738,955
g. 1 to 2 years	31,103,572	31,120,359
h. 2 to 3 years	—	—
i. >3 years	32,230,722	32,243,666

11. Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 270,841,375	$ 195,295,625	$ 219,477,125	$ 269,065,125
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 195,295,625	$ 195,295,625	$ 219,477,125	$ 269,065,125
2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

From time to time, the Company enters into reverse repurchase agreements where the Company purchases securities and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing. The receivable for reverse repurchase agreements is included within short term investments.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	15,878,213	17,219,325	10,603,686	10,205,601
7. > 1 year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	15,878,213	10,603,686	10,205,601	2,955,307
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 21,531,316	$ 23,298,581	$ 15,050,743	$ 14,711,883
b. Ending Balance	$ 21,485,747	$ 14,801,156	$ 14,667,600	$ 4,078,175

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	—
i. Total assets - FV	$ —	$ —	$ —	$ —

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify As Admitted
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	4,033,892	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	44,283
i. Total assets - FV	$ —	$ 4,033,892	$ —	$ 44,283

NOTES TO FINANCIAL STATEMENTS

7. Collateral Pledged - Secured Borrowing

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 15,878,213	$ 17,219,325	$ 10,603,686	$ 10,205,601
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 15,878,213	$ 10,603,686	$ 10,205,601	$ 2,955,307
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$ —	$ —
b. 30 days or less	—	—
c. 31 to 90 days	—	—
d. >90 days	2,955,037	2,955,307

9. Recognized Receivable for Return of Collateral - Secured Borrowing

The Company has no recognized receivable for return of collateral.

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

The Company has no recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements transactions accounted for as a sale transaction.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as a sale transaction.

J. Real Estate

The Company's real estate investment is comprised of one property reported on a held for sale basis received as a result of a mortgage loan deed-in-lieu of foreclosure in January, 2019.

K. Investments in Low-income Housing Tax Credits ("LIHTC")

The Company has no investments in LIHTC.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged).

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0%	0%
b. Collateral held under security lending agreements	—	—	—	—	—	181,385,008	(181,385,008)	—	—	0.0%	0.0%
c. Subject to repurchase agreements	214,243,362	—	—	—	214,243,362	186,034,629	28,208,733	—	214,243,362	0.2%	0.3%
d. Subject to reverse repurchase agreements	2,955,307	—	—	—	2,955,307	12,292,144	(9,336,837)	—	2,955,307	0%	0%
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0%	0%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0%	0%
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0%	0%
i. FHLB capital stock	3,884,001	—	—	—	3,884,001	7,585,500	(3,701,499)	—	3,884,001	0%	0%
j. On deposit with states	3,608,055	—	—	—	3,608,055	3,614,218	(6,163)	—	3,608,055	0%	0%
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0%	0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0%	0%
m. Pledged as collateral not captured in other categories	165,672,109	—	—	—	165,672,109	211,760,423	(46,088,314)	—	165,672,109	0.2%	0.2%
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0%	0%
o. Total restricted assets	$ 390,362,834	$ —	$ —	$ —	$ 390,362,834	$ 602,671,922	$(212,309,088)	$ —	$ 390,362,834	0.4%	0.5%

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

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								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 165,672,109	$ —	$ —	$ —	$ 165,672,109	$ 211,760,423	$ (46,088,314)	$ 165,672,109	0.2%	0.2%
Total (c)	$ 165,672,109	$ —	$ —	$ —	$ 165,672,109	$ 211,760,423	$ (46,088,314)	$ 165,672,109	0.2%	0.2%

(a) Subset of column 1.
(b) Subset of column 3.
(c) Total lines for Columns 1 through 7 should equal 5H(1) Columns 1 through 7 respectively and Total line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively.

3. The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short Term Investments	$ 234,158,194	$ 234,158,194	2.0%	2.0%
b. Schedule D, Part 1	—	—	0.0%	0.0%
c. Schedule D, Part 2, Sec. 1	—	—	0.0%	0.0%
d. Schedule D, Part 2, Sec. 2	—	—	0.0%	0.0%
e. Schedule B	—	—	0.0%	0.0%
f. Schedule A	—	—	0.0%	0.0%
g Schedule BA, Part 1	—	—	0.0%	0.0%
h. Schedule DL, Part 1		—	0.0%	0.0%
i. Other	—	—	0.0%	0.0%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 234,158,194	$ 234,158,194	2.0%	2.0%

* Column 1 divided by Asset Page, Line 26 Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities
k. Recognized Obligation to Return Collateral Asset	$ 234,158,194	2.8%

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

The Company had no offsetting and netting of assets and liabilities.

O. 5* Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	3	$ 6,019,485	$ 28,838,998	$ 6,121,924	$ 31,760,470
(2) Bonds - FV	—	—	—	—	—	—
(3) LB & SS - AC	—	—	—	—	—	—
(4) LB & SS - FV	—	—	—	—	—	—
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	3	3	10,483,334	10,545,444	10,483,334	10,545,444
(5) Total (1+2+3+4+5+6)	5	6	16,502,819	39,384,442	16,605,258	42,305,914

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company had no short sales.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
1.	Number of CUSIPS	12	3
2.	Aggregate Amount of Investment Income	$ 3,469,535	$ 155,612

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2019.

B. Impaired Investments in Joint Ventures, Partnerships or Limited Liability Companies

1. The Company impaired 12 limited partnerships and limited liability companies ("LLCs") that included 11 private equity partnerships and 1 state tax credit LLC in 2019. The limited partnerships were impaired because their cost basis sustained a decline in value that the Company determined to be other than temporary. The state tax credit LLC was impaired because the Company recovered a portion of the cost of the investment through receipt of tax credits and other tax benefits and not through investment activity.

2. The limited partnership impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The state tax credit LLC impairment was determined as the difference between the remaining expected future tax credits and other tax benefits expected to be received over the life of the investment and the carrying value of the investment. The amounts of the impairments were $12,113,121 and $1,797,730 for the years ended December 31, 2019 and 2018, respectively.

Note 7 - Investment Income

A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.

B. The total amount of investment income due and accrued excluded from surplus at December 31, 2019 and 2018 was $0.

Note 8 - Derivative Instruments

Overview

The Company utilizes a variety of OTC derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department and the State of New York insurance department.

Interest rate, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the years 2019 and 2018 are disclosed in the table presented below. During the years 2019 and 2018, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	As of December 31, 2019			As of December 31, 2018		
Derivative type by strategy	Notional Value	Fair Value	Carrying Value	Notional Value	Fair Value	Carrying Value
Cash flow hedges						
Interest rate and index swaps	$ 880,000	$ 8,214	$ —	$ 880,000	$ (13,121)	$ —
Foreign currency swaps	155,348	(7,370)	(1,429)	155,348	(7,636)	67
Replication transactions						
Credit default swaps	—	—	—	254,200	2,877	5,412
Interest rate swaps	185,000	22,928	—	85,000	5,541	—
Other investment and/or Risk Management activities						
Credit default swaps	39,742	(1,005)	(1,005)	39,742	(1,173)	(1,173)
Credit default swaps - offsetting	—	—	—	43,369	—	—
Interest rate and index swaps, swaptions	540,000	49,496	49,496	542,000	(25,284)	(25,284)
Interest rate swaps - offsetting	906,200	(39,907)	(39,907)	1,173,638	(105,328)	(105,328)
Foreign currency swaps	—	—	—	680	(46)	(46)
GMWB hedging derivatives	2,105,137	16,333	16,333	2,076,463	23,837	23,836
Equity index swaps	2,000,000	260	260	—	—	—
Macro hedge program	6,005,321	(29,184)	(29,184)	2,006,005	47,302	47,302
Total	$ 12,816,748	$ 19,765	$ (5,436)	$ 7,256,445	$ (73,031)	$ (55,214)

Cash Flow Hedges

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates.

Replication Transactions

Credit default swaps: The Company periodically enters into credit default swaps as part of replication transactions. Credit risk is hedged by buying protection on a specific entity by pairing with highly rated fixed-income securities in order to reproduce the investment characteristics of otherwise permissible investments.

Interest rate swaps: Interest rate swaps are used to hedge the changes in fair value of fixed rate maturity investments due to fluctuations in interest rates.

Other Investment and/or Risk Management Activities

Credit default swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity, referenced index or asset pool. In addition, the Company may enter into credit default swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value of the original swap.

Interest rate and index swaps, and swaptions: The Company enters into interest rate swaps, index swaps, and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

Foreign currency swaps: The Company enters into foreign currency swaps to hedge the foreign currency exposures in certain of its foreign fixed maturity investments.

Guaranteed Minimum Withdrawal Benefits (“GMWB”) hedging derivatives: The Company utilizes GMWB hedging derivatives as part of an actively managed program designed to hedge a portion of the capital market risk exposures of the non-reinsured GMWB riders due to changes in interest rates, equity market levels, and equity volatility. These derivatives include customized swaps, interest rates swaps and futures, and equity swaps, options and futures, on certain indices including the S&P 500 index, EAFE index and NASDAQ index.

Equity index swaps: The Company enters into index swaps on various indices to economically hedge the equity risk associated with various equity indexed products.

Macro hedge program: The Company utilizes equity options, swaps, futures, and foreign currency options to hedge against a decline in the equity markets and the resulting statutory surplus and capital impact primarily arising from Guaranteed Minimum Death Benefit ("GMDB") and GMWB obligations. Included are equity options with financing premiums for which the premium is paid at the end of the derivative contract.

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of December 31, 2019 and 2018, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2020	$ 29,172
2021	7,044
2022	—
2023	—
Thereafter	131,832
Total Future Settled Premiums	$ 168,048

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
December 31, 2019	$ 168,048	$ (43,434)	$ 211,482
December 31, 2018	$ 168,048	$ 47,302	$ (120,746)

NOTES TO FINANCIAL STATEMENTS

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company has exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. The maximum uncollateralized threshold for a derivative counterparty is $5 million. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

Note 9 - Income Taxes

On December 22, 2017, the U.S. government enacted comprehensive tax legislation commonly referred to as the Tax Cuts and Jobs Act ("Tax Reform"). Tax Reform established new tax laws that affected 2018 and subsequent years, including, but not limited to, (1) reduction of the U.S. federal corporate income tax rate from 35% to 21%, (2) elimination of the corporate alternative minimum tax (AMT) and changing how existing AMT credits can be realized, (3) limitations on the deductibility of certain executive compensation, (4) changes to the calculation of policyholder reserves for tax purposes, and (5) limitations on net operating losses (NOLs) generated after December 31, 2017. Additional information regarding the impacts of Tax Reform is disclosed in section 9D below.

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:

1

	2019		
	Ordinary	Capital	Total
(a) Gross DTA	$ 240,152,065	$ 9,952,887	$ 250,104,952
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	240,152,065	9,952,887	250,104,952
(d) Deferred tax assets nonadmitted	56,436,973	—	56,436,973
(e) Subtotal net admitted deferred tax assets	183,715,092	9,952,887	193,667,979
(f) Deferred tax liabilities	59,119,489	23,724,483	82,843,972
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 124,595,603	$ (13,771,596)	$ 110,824,007

2

	2019		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	124,595,603	(13,771,596)	110,824,007
(1) DTA's expected to be realized after the balance sheet date	124,595,603	(13,771,596)	110,824,007
(2) DTA's allowed per limitation threshold	XXX	XXX	462,543,724
(c) DTA's offset against DTLs	59,119,489	23,724,483	82,843,972
(d) DTA's admitted as a result of application of SSAP No. 101	$ 183,715,092	$ 9,952,887	$ 193,667,979

3

(a) Ratio % used to determine recovery period and threshold limitations	1,357%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 3,083,624,823

4

	2019	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 240,152,065	$ 9,952,887
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	16 %	30 %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 183,715,092	$ 9,952,887
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	26 %	100 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes_____	No___X____

NOTES TO FINANCIAL STATEMENTS

1

	2018		
	Ordinary	Capital	Total
(a) Gross DTA	$ 230,866,813	$ 41,286,912	$ 272,153,725
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	230,866,813	41,286,912	272,153,725
(d) Deferred tax assets nonadmitted	5,915,885	—	5,915,885
(e) Subtotal net admitted deferred tax assets	224,950,928	41,286,912	266,237,840
(f) Deferred tax liabilities	77,056,515	32,048,325	109,104,840
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 147,894,413	$ 9,238,587	$ 157,133,000

2

	2018		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	147,894,413	9,238,587	157,133,000
(1) DTA's expected to be realized after the balance sheet date	147,894,413	9,238,587	157,133,000
(2) DTA's allowed per limitation threshold	XXX	XXX	533,329,509
(c) DTA's offset against DTLs	77,056,515	32,048,325	109,104,840
(d) DTA's admitted as a result of application of SSAP No. 101	$ 224,950,928	$ 41,286,912	$ 266,237,840

3

(a) Ratio % used to determine recovery period and threshold limitation	1,437%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 3,555,530,061

4

	2018	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 230,866,813	$ 41,286,912
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	21 %	56 %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 224,950,928	$ 41,286,912
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	34 %	100 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes_____	No___X____

1

	Change During 2019		
	Ordinary	Capital	Total
(a) Gross DTA	$ 9,285,252	$ (31,334,025)	$ (22,048,773)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	9,285,252	(31,334,025)	(22,048,773)
(d) Deferred tax assets nonadmitted	50,521,088	—	50,521,088
(e) Subtotal net admitted deferred tax assets	(41,235,836)	(31,334,025)	(72,569,861)
(f) Deferred tax liabilities	(17,937,026)	(8,323,842)	(26,260,868)
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ (23,298,810)	$ (23,010,183)	$ (46,308,993)

2

	Change During 2019		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	(23,298,810)	(23,010,183)	(46,308,993)
(1) DTA's expected to be realized after the balance sheet date	(23,298,810)	(23,010,183)	(46,308,993)
(2) DTA's allowed per limitation threshold	XXX	XXX	(70,785,785)
(c) DTA's offset against DTLs	(17,937,026)	(8,323,842)	(26,260,868)
(d) DTA's admitted as a result of application of SSAP No. 101	$ (41,235,836)	$ (31,334,025)	$ (72,569,861)

3

(a) Ratio % used to determine recovery period and threshold limitation	(80)%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ (471,905,238)

4

	Change During 2019	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 9,285,252	$ (31,334,025)
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	(5)%	(26)%
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ (41,235,836)	$ (31,334,025)
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	(8)%	0 %

NOTES TO FINANCIAL STATEMENTS

B. DTLs are not recognized for the following amounts:

Not Applicable.

C. Significant Components of Income Taxes Incurred

1. The components of current income tax expense are as follows:

	2019	2018	Change
(a) Federal	$ 29,937,278	$ (58,780,720)	$ 88,717,998
(b) Foreign	—	67	(67)
(c) Subtotal	29,937,278	(58,780,653)	88,717,931
(d) Federal income tax on net capital gains	(14,692,781)	(37,202,882)	22,510,101
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	$ 15,244,497	$ (95,983,535)	$ 111,228,032

2. The main components of the period end deferred tax amounts and the change in those components are as follows:

	2019	2018	Change
DTA: Ordinary			
Policyholder Reserves	$ 144,858,808	$ 133,542,053	$ 11,316,755
Deferred acquisition costs	8,201,017	5,202	8,195,815
Compensation and benefits	1,993,047	2,641,021	(647,974)
Investments	881,546	8,410,152	(7,528,606)
Net operating loss carryforward	74,099,000	81,110,815	(7,011,815)
Tax credit carryforward	7,242,007	2,236,206	5,005,801
Other	2,876,640	2,921,364	(44,724)
Subtotal: DTA ordinary	240,152,065	230,866,813	9,285,252
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	240,152,065	230,866,813	9,285,252
Nonadmitted ordinary DTA	56,436,973	5,915,885	50,521,088
Admitted ordinary DTA	$ 183,715,092	$ 224,950,928	$ (41,235,836)
DTA: Capital			
Investments	$ 9,952,887	$ 41,286,912	$ (31,334,025)
Subtotal: DTA capital	9,952,887	41,286,912	(31,334,025)
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	9,952,887	41,286,912	(31,334,025)
Nonadmitted capital DTA	—	—	—
Admitted capital DTA	9,952,887	41,286,912	(31,334,025)
Total Admitted DTA	$ 193,667,979	$ 266,237,840	$ (72,569,861)
DTL: Ordinary			
Investments	$ 13,115,235	$ 20,094,889	$ (6,979,654)
Policyholder reserves	46,004,254	56,961,626	(10,957,372)
Other	—	—	—
Gross DTL ordinary	59,119,489	77,056,515	(17,937,026)
DTL: Capital			
Investments	23,724,483	32,048,325	(8,323,842)
Gross DTL capital	23,724,483	32,048,325	(8,323,842)
Total DTL	82,843,972	109,104,840	(26,260,868)
Net adjusted DTA/(DTL)	$ 110,824,007	$ 157,133,000	$ (46,308,993)
Adjust for the change in deferred tax on unrealized gains/losses			16,432,065
Adjust for the change in nonadmitted deferred tax			50,521,088
Other adjustments			$ (1)
Adjusted change in net deferred Income Tax			$ 20,644,159

D. Reconciliation of federal income tax rate to actual effective rate:

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	2019 Tax effect	% of Pre-tax income $ 213,843,900	2018 Tax effect	% of Pre-tax income $ (107,160,554)
Statutory tax	$ 44,907,219	21.00 %	$ (22,503,716)	21.00 %
Tax preferred investments	(19,012,348)	(8.89)%	44,622,053	(41.64)%
Affiliated dividends	(22,714,883)	(10.62)%	210,061	(0.20)%
VA hedge reclass	(2,208,439)	(1.03)%	—	0.00 %
Interest maintenance reserve	1,719,082	0.80 %	(25,574,833)	23.87 %
Additional actuarial reserve	1,423,396	0.67 %	—	0.00 %
Prior period adjustment	(4,530,326)	(2.12)%	(5,601,725)	5.23 %
Tax Reform	—	0.00 %	(256,388)	0.24 %
Change in deferred tax on non-admitted assets	305,797	0.14 %	1,419,604	(1.32)%
Intercompany settlement of DTA	—	0.00 %	310,611,435	(289.86)%
Foreign related investments	(3,976,352)	(1.86)%	—	0.00 %
Amortization of inception gain	(1,660,905)	(0.78)%	—	0.00 %
All other	348,097	0.17 %	(2,006,167)	1.87 %
Total statutory income tax	(5,399,662)	(2.52)%	300,920,324	(280.81)%
Federal and foreign income taxes incurred	15,244,497	7.13 %	(95,983,535)	89.57 %
Change in net deferred income taxes	(20,644,159)	(9.65)%	396,903,859	(370.38)%
Total statutory income tax	$ (5,399,662)	(2.52)%	$ 300,920,324	(280.81)%

E. Operating loss and tax credit carryforwards and protective tax deposits

1. At December 31, 2019, the Company had $352,852,381 of net operating loss carryforwards with no expiration, and $7,242,007 of foreign tax credit carryovers which expire between 2028 and 2029.

2. The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future net losses are:

2019	$	—
2018	$	—
2017	$	—

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2019.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is included as the parent in a federal consolidated tax return that includes the following entities:

   Talcott Resolution Life Insurance Company
   Talcott Resolution Life and Annuity Insurance Company
   American Maturity Life Insurance Company

   For the period ended May 31, 2018, the Company's federal income tax return was included in a consolidated tax return with its former indirect parent, The Hartford Financial Services Group, Inc. ("The Hartford") and The Hartford's subsidiaries.

2. Federal Income Tax Allocation

   Estimated tax payments are made quarterly (if necessary), at which time intercompany tax balances are settled. In the subsequent year, additional settlements (if necessary) are made on the unextended due date of the return and at the time the return is filed. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return. For the period ended May 31, 2018, the allocation of tax was subject to a written agreement with the Company's former indirect parent, The Hartford.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

B. On May 18, 2018, TLI contributed capital to TL totaling $39,557,734.

On May 30, 2018, TLI contributed capital to TL totaling $57,491,729. In addition, TL contributed capital to TLA totaling $37,640,980.

D. The Company reported $135,158,291 and $6,567,130 as receivables from parents, subsidiaries and affiliates as of December 31, 2019 and 2018, respectively. The Company reported no payables to parents, subsidiaries and affiliates as of December 31, 2019 and 2018, respectively. Amounts are settled in accordance with terms of the agreements.

E. Guarantees or undertakings including the Company and any affiliate or related party:

For all guarantees, see Note 14.A.2.

F. Management or expense allocation contracts involving affiliated companies:

1. Effective June 1, 2018, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost basis, not market value.

2. Effective June 1, 2018, TL and certain of its broker dealer affiliates, including Talcott Resolution Distribution Company ("TDC"), entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.

3. Effective on June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement.

4. Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with Talcott Resolution Life and Annuity Insurance Company ("TLA"). The Agreement allows for short-term advances of funds between TL, TLA and certain TL subsidiaries who become parties to the Liquidity Agreement in the future. There are currently no advances outstanding.

5. Effective December 12, 2018, TL entered into an Intercompany Liquidity Agreement (the "TLI Liquidity Agreement") with Talcott Resolution Life Inc. ("TLI"). The TLI Liquidity Agreement allows for short-term advances of funds between TL and TLI. There are currently no advances outstanding.

6. Principal Underwriting Agreement between TDC, TL, and TLA as amended and restated effective July 17, 2007.

G. All outstanding shares of the Company's stock are owned by Talcott Resolution Life, Inc. ("TLI").

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

I. The Company has no investments in an SCA company that exceed 10% of its admitted assets.

J. The Company has no impaired investments in an SCA company.

K. The Company has no investments in a foreign subsidiary.

L. The Company has no investments in a downstream noninsurance holding company.

M. The Company has no investments in noninsurance SCA entities.

N. The Company has no direct investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures. See additional information in Note 1.

Note 11 - Debt

A. The Company has no outstanding debt.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3.0% and 4.0% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of December 31, 2019 there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2019, the Company's pledge limit is $0.80 billion. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. December 31, 2019

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,884,001	3,884,001	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	3,884,001	3,884,001	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 799,000,000	$ 799,000,000	$ —

2. December 31, 2018

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	7,585,500	7,585,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	7,585,500	7,585,500	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 928,000,000	$ 928,000,000	$ —

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

Membership Stock		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
				3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	3,884,001	3,530,901	353,100	—	—	—

3. The Company had no collateral pledged to the FHLB as of December 31, 2019. During 2019 the maximum amount pledged totaled $0 million.

4. The Company had no borrowings from the FHLB as of December 31, 2019. During 2019 the maximum amount borrowed totaled $0 million.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

E. Defined Contribution Plans

As of June 1, 2018, TL adopted a new investment and savings plan, the Talcott 401(k) Plan and a non-qualified savings plan, the Talcott Resolution Deferred Compensation Plan. Effective December 31, 2018, both plans were assigned to Talcott Resolution Life Inc., the Company's direct parent. Substantially all U.S. employees of the Company are eligible to participate in the Talcott 401(k) Plan under which designated contributions can be invested in a variety of investments. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. The Talcott Resolution Deferred Compensation Plan has a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently $275,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The cost allocated to the Company for the years ended December 31, 2019 and 2018 was immaterial.

Through May 31, 2018, substantially all U.S. employees of the Company were eligible to participate in The Hartford Investment and Savings Plan under which designated contributions could be invested in a variety of investments including up to 10% in common stock of The Hartford Financial Services Group, Inc. ("The Hartford"). The Company's contributions included a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. The Hartford also maintained a non-qualified savings plan, The Hartford Excess Savings Plan, with the same level of matching contributions excluding the non-elective contributions with respect to employee compensation in excess of the limit that can be recognized under the tax-qualified Investment and Savings Plan. Eligible compensation included overtime and bonuses but was limited to a total of $1,000,000 annually. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction. The cost allocated to the Company for the year ended December 31, 2018 was $1,231,700.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

The Hartford maintained The Hartford Retirement Plan for U.S. employees, a U.S. qualified defined benefit pension plan (the “Plan”), that covered substantially all U.S. employees of the Company hired prior to January 1, 2013. The Hartford also maintained non-qualified pension plans to provide retirement benefits previously accrued that are in excess of Internal Revenue Code limitations. These plans were collectively referred to as the “Pension Plans." Participation in the Plans was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction.

Effective December 31, 2012, The Hartford amended the Plan to freeze participation and benefit accruals. As a result, employees will not accrue further benefits under the Plan, although interest will continue to accrue to existing account balances. Participants as of December 31, 2012 continued to earn vesting credit with respect to their frozen accrued benefits as they continued to work. The freeze also applied to The Hartford Excess Pension Plan II, The Hartford's non-qualified excess pension benefit plan for certain highly compensated employees.

For the year ended December 31, 2018, The Hartford life insurance companies recognized pension expenses of $2,301,558, which was their allocation from The Hartford of contributions to the Pension Plans and non-qualified benefit payments. For the year ended December 31, 2018, the Company's share of this contribution was immaterial. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction.

The Hartford also provided certain health care and life insurance benefits for eligible retired employees. The Hartford's contribution for health care benefits depended upon the retiree's date of retirement and years of service. In addition, the plan had a defined dollar cap for certain retirees which limited average company contributions. The Hartford prefunded a portion of the health care obligations through a trust fund where such prefunding can be accomplished on a tax effective basis. Effective January 1, 2002, company-subsidized retiree medical, retiree dental and retiree life insurance benefits were eliminated for employees with original hire dates on or after January 1, 2002. As of December 31, 2012, The Hartford’s other postretirement medical, dental and life insurance coverage plans were amended to no longer provide subsidized coverage for current employees who retire on or after January 1, 2014. The expenses allocated to the Company for other postretirement benefits were not material to the results of operations for 2018. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction.

The Company participates in Talcott sponsored postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for the years ended December 31, 2019 and 2018.

The Company participated in postemployment plans sponsored by, and included in the financial statements of, the Hartford Fire Insurance Company. These plans provided for medical and salary continuation benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for 2018. Participation in this plan was terminated effective May 31, 2018, as a result of the Talcott Resolution sale transaction.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

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

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

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

1. The Company has 1,000 shares of common capital stock authorized, issued and outstanding. The par value of the stock is $5,690.

2. The Company has no preferred shares authorized.

3. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner (“the Commissioner”), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer’s earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations, and are not cumulative. With respect to dividends to its parent Talcott Resolution Life, Inc., (TLI) (formerly Hartford Life Inc.), the Company's parent, the Company’s dividend limitation under the holding company laws of Connecticut is $319,444,883 in 2020. As a condition of the sale, TL and its affiliates are required to gain pre-approval from the Commissioner for any dividends, regardless of size, through May 31, 2020.

4. On September 16, 2019, Talcott Resolution received permission from the Department to pay an extraordinary dividend of $700,000,000 from TL to its parent, Talcott Resolution Life, Inc. TL paid the dividend on September 17, 2019.

On May 18, 2018, The Hartford received permission from the Department to pay an extraordinary dividend (as a return of capital) of $619,030,920 from TL to TLI. TL paid the return of capital on May 25, 2018. See additional information in Note 21.

5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

6. No restrictions have been placed on the unassigned funds of the Company.

7. The Company is not organized as a mutual company.

8. No stock is being held by the Company for special purposes.

9. The Company had no changes in the balances of any special surplus funds from the prior period.

10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is $1,021,518,391, before tax.

11. The Company has no surplus notes outstanding.

12. The Company had no restatements due to quasi-reorganization.

13. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2019, the Company has outstanding commitments totaling $357,623,996 of which $287,523,631 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, $61,885,319 is related to commercial whole loans expected to fund in the first half of 2020, and $8,215,046 is related to other funding obligations associated with private debt and equity securities.

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of December 31, 2019 and 2018, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
2. In 1997, TL guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), an indirect wholly-owned subsidiary, with respect to structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements. As of December 31, 2018, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations. On February 1, 2018, this guarantee was terminated with respect to obligations that were novated to TLA pursuant to an Assumption Reinsurance Agreement, dated as of February 1, 2018, by and between TL and TLA.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

(1) There is no limit on the Company's guarantee to pay policyholder obligations on behalf of the affiliate for the contracts covered in the guarantee agreement.

3. Summary of Detail in Note 14.A.2.

Not applicable.

B. Assessments

1. Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company paid guaranty fund assessments of approximately $178,700 (which includes refunds received) and $(355,596) in 2019 and 2018, respectively, of which $0 and $0 in 2019 and 2018, respectively, increased the creditable amount against premium taxes. The Company had a guaranty fund receivable of $2,092,062 and $3,991,490 as of December 31, 2019 and 2018, respectively.

2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 3,991,490
b. Decrease current year:	
Premium tax offsets applied	(1,759,247)
Premium tax offsets charged off/expired	(140,181)
c. Increase current year:	
Premium tax offsets accrued	—
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 2,092,062

3. Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts

a. Discount Rate Applied $0

b. The undiscounted and discounted amount of the 2019 guaranty fund assessments and related assets by insolvency:

	Guaranty Fund Assessment		Related Assets	
Name of the Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Insurance Company	$ 200,502	$ 200,502	$ 200,502	$ 200,502
American Network Insurance Company	45,801	45,801	45,801	45,801

c. The Company did not discount guaranty fund liabilities and assets related to insolvency assessments for long-term contracts due to immateriality.

C. Gain Contingencies

The Company has no gain contingencies.

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

The amounts the Company paid during 2019 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

F. All Other Contingencies

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by Talcott Resolution Life Insurance Company with the United States Securities and Exchange Commission.

Note 15 - Leases

A. Lessee Leasing Arrangements

1. The rent paid by the Company to The Hartford for space occupied and equipment used by Talcott Resolution's life insurance companies was $965,662 and $1,131,545 in 2019 and 2018, respectively.

2. Future minimum rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2020	$ 945,474
2.	2021	830,725
3.	2022	652,829
4.	2023	326,415
5.	2024	—
6.	Total	$ 2,755,443

The principal executive office of the Company, together with its parent and other life insurance affiliates, is located in Windsor, Connecticut.

The Company is not involved in any significant sale-leaseback transactions.

B. Leasing is not a source of income for the Company.

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

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding wholly owned subsidiaries, U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2019 and 2018.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

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

NOTES TO FINANCIAL STATEMENTS

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

	Assets		Liabilities	
	2019	2018	2019	2018
a. Swaps	$ 4,356,830,971	$ 2,423,299,432	$ 878,534,855	$ 2,691,840,449
b. Futures	425,715,765	89,141,125	—	—
c. Options	5,261,174,594	1,303,688,073	1,894,492,494	748,475,494
d. Total	$ 10,043,721,330	$ 3,816,128,630	$ 2,773,027,349	$ 3,440,315,943

Note 17- Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

The Company had no transfer or servicing of financial assets.

B. Transfer and Servicing of Financial Assets

1. The Company participates in securities lending programs to generate additional income. Through these programs, certain fixed maturities within the corporate, foreign government/government agencies, and municipal sectors as well as equity securities are loaned from the Company's portfolio to qualifying third-party borrowers in return for collateral in the form of cash or securities. Borrowers of these securities provide collateral of 102% and 105% of the fair value of the securities lent at the time of the loan for domestic and non-domestic securities, respectively. The borrower will return the securities to the Company for cash or securities collateral at maturity dates generally of 90 days or less. Security collateral on deposit from counterparties in connection with securities lending transactions may not be sold or re-pledged, except in the event of default, and is not reflected on the Company's financial statements. The fair value of the loaned securities is monitored and additional collateral is obtained if the fair value of the collateral falls below 100% of the fair value of the loaned securities. The agreements provide the counterparty the right to sell or re-pledge the securities transferred. If cash, rather than securities, is received as collateral, the cash is typically invested in short-term investments or bonds and is reported as Securities lending reinvested collateral assets on the balance sheet. Income associated with securities lending transactions is reported as a component of net investment income on the Company's Summary of Operations.

   As of December 31, 2019, the fair value of loaned securities was approximately $0 and the associated collateral held was $0, including both General Account and Separate Account securities lending. As of November 20, 2019, all securities lending agreements have been terminated. The policies and procedures for the Separate Account do not differ from the General Account. The Company does not have securities lending transactions that extend beyond one year from the reporting date. As of December 31, 2018, the fair value of the loaned securities was approximately $176,114,344 and the associated collateral held was $181,356,528 including both General Account and Separate Account securities lending.

2. The Company had no servicing assets or servicing liabilities.

3. The Company had no servicing assets or servicing liabilities measured at fair value.

4. The Company had no securitization, asset-backed financing arrangements and similar transfer accounted for as sales.

5. The Company had no transfers of financial assets accounted for as a secured borrowing.

6. The Company had no transfers of receivables with recourse.

7. Please refer to Note 5E for a description of the securities underlying the repurchase agreements.

C. Wash sales

1. In the course of the Company's asset management, securities were sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.

2. The details by NAIC designation 3 or below of securities sold during the year ended December 31, 2019 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	3	6	$796,753	$791,648	$2,529

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The following table presents direct premiums written by managing general agents/third party administrators as of December 31:

Name	FEI Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	2019 Direct Written Premium	2018 Direct Written Premium
Other TPA's (aggregate)					$ 38,013,446	$ 51,065,448
Total					$ 38,013,446	$ 51,065,448

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company's investment manager (a registered investment adviser under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Finance and Investment Committee ("FIC"), a committee co-chaired by the Chief Investment Officer and the Chief Risk Officer of the Company, estimates the fair value for financial assets held in the Company's general account and guaranteed separate accounts based on the framework established in the fair value accounting guidance. The Company reviews its investment manager's pricing policy on a periodic basis, with any changes to be approved by the FIC. The Company reserves the right to take exception to its investment manager's pricing of a particular asset and, with FIC's approval, to adjust the price received from its investment manager for that particular asset. The Company estimates the fair value for financial liabilities based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the

valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.

Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

December 31, 2019					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value:					
All other corporate bonds – asset-backed	$ —	$ —	$ 10	$ —	$ 10
Preferred stocks - unaffiliated	—	—	1,907	—	1,907
Common stocks - unaffiliated	—	—	18,001	—	18,001
Real estate owned	—	—	14,500	—	14,500
Total bonds, stocks and real estate	—	—	34,418	—	34,418
Derivative assets					
Equity derivatives	—	—	260		260
Foreign exchange derivatives	—	8,425	—	—	8,425
Interest rate derivatives	—	40,442	19,864	—	60,306
GMWB hedging instruments	—	—	17,575	—	17,575
Macro hedge program	—	16,833	16,495	—	33,328
Total derivative assets	—	65,700	54,194	—	119,894
Separate Account assets [1]	35,107,196	39,165,209	528,190	—	74,800,595
Total assets accounted for at fair value	$ 35,107,196	$ 39,230,909	$ 616,802	$ —	$ 74,954,907
b. Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	$ —	$ (1,005)	$ —	$ —	$ (1,005)
Foreign exchange derivatives	—	(9,854)	—	—	(9,854)
Interest rate derivatives	—	(50,717)	—	—	(50,717)
GMWB hedging instruments	—	—	(1,242)	—	(1,242)
Macro hedge program	—	(6,523)	(55,989)	—	(62,512)
Total liabilities accounted for at fair value	$ —	$ (68,099)	$ (57,231)	$ —	$ (125,330)

[1] Excludes approximately $2.5 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters.

The process for determining the fair value of investments is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company. The purpose of the Valuation Committee is to provide oversight of the pricing policy, procedures and controls, including approval of valuation methodologies and pricing sources. The Valuation Committee reviews market data trends, pricing statistics and trading statistics to ensure that prices are reasonable and consistent with our fair value framework. Controls and procedures used to assess third-party pricing services are reviewed by the Valuation Committee, including the results of annual due-diligence reviews. Controls include, but are not limited to, reviewing daily and monthly price changes, stale prices, and missing prices and comparing new trade prices to third-party pricing services, weekly price changes to published bond prices of a corporate bond index, and daily OTC derivative market valuations to counterparty valuations. The Company has a dedicated pricing unit that works with trading and investment professionals to challenge the price received by a third party pricing source if the Company believes that the valuation received does not accurately reflect the fair value. New valuation models and changes to current models require approval by the Valuation Committee. In addition, the Company's enterprise-wide Operational Risk Management function provides an independent review of the suitability and reliability of model inputs, as well as an analysis of significant changes to current models.

The Company also has an enterprise-wide Operational Risk Management function which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment manager using a "waterfall" approach utilizing the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an

estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company's investment manager utilizes an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The process is similar to the third-party pricing services. The Company's investment manager develops credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Securities Working Group of the Company's investment manager performs ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. In addition, the Company's investment manager ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company's investment manager determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee of the Company's investment manager.

The Company's investment manager conducts other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over pre-determined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment manager feels a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company's investment manager has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

As to derivatives that are held by the Company as well as its investment manager's other clients, the Derivatives Working Group of the Company's investment manager performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company's investment manager performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. As to derivatives that are held directly by the Company only, the Company performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. On a daily basis, market valuations are compared to counterparty valuations for OTC derivatives for collateral purposes. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also, on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded equity securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 debt securities, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company's Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include most bonds and preferred stocks.

ABS, CDOs, CMBS and residential mortgage-backed securities ("RMBS") - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. ABS and RMBS prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, CDOs and RMBS primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

NOTES TO FINANCIAL STATEMENTS

Separate Account Assets

Guaranteed Separate Account investments for bonds, stocks, mortgage loans and limited partnerships are valued in the same manner, and using the same pricing sources and inputs, as the invested assets held in the General Account of the Company. Non-guaranteed Separate Account assets are primarily invested in mutual funds but also have investments in bonds, stocks, mortgage loans, limited partnerships and other alternative investments. Non-guaranteed Separate Account investments for bonds, stocks, mortgage loans, limited partnerships and other alternative investments are generally valued in the same manner using the same independent pricing service as the invested assets held in the General Account of the Company.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2019:

(Amounts in thousands)	Fair Value As of 01 /01/ 2019	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in: Net Income (1)	Surplus	Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of 12 /31/ 2019
Assets									
All other corporate bonds – asset-backed	$ 29	$ —	$ —	$ —	$ 73	$ —	$ —	$ (92)	$ 10
Preferred stocks - unaffiliated	1,857	—	—	—	—	50	—	—	1,907
Common stocks - unaffiliated	29,583	—	—	(3,835)	(341)	—	(7,406)	—	18,001
Real estate owned	—	—	—	—	—	14,500	—	—	14,500
Total bonds, stocks and real estate	31,469	—	—	(3,835)	(268)	14,550	(7,406)	(92)	34,418
Derivatives									
Equity derivatives	—	—	—	—	(970)	1,230	—	—	260
Interest rate derivatives	(34,337)	—	—	—	54,201	—	—	—	19,864
GMWB hedging instruments	23,836	—	—	—	(7,503)	—	—	—	16,333
Total derivatives [3]	(10,501)	—	—	—	45,728	1,230	—	—	36,457
Separate Accounts	594,872	19,533	(102,471)	6,415	(659)	81,919	(41,365)	(2,855)	555,389
Total assets	$ 615,840	$ 19,533	$ (102,471)	$ 2,580	$ 44,801	$ 97,699	$ (48,771)	$ (2,947)	$ 626,264
Liabilities									
Derivatives									
Macro hedge program	$ 47,302	$ —	$ —	$ (4,989)	$ (79,173)	$ (2,498)	$ —	$ (136)	$ (39,494)
Total derivatives [3]	47,302	—	—	(4,989)	(79,173)	(2,498)	—	(136)	(39,494)
Total liabilities	$ 47,302	$ —	$ —	$ (4,989)	$ (79,173)	$ (2,498)	$ —	$ (136)	$ (39,494)

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

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

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 7,300,329	$ 6,481,722	$ —	$ 6,810,519	$ 489,810	$ —	$ —
Preferred stocks - unaffiliated	57,987	57,308	—	34,746	23,241	—	—
Common stocks - unaffiliated	18,001	18,001	—	—	18,001	—	—
Mortgage loans	1,230,475	1,250,159	—	—	1,230,475	—	—
Cash, cash equivalents and short-term investments - unaffiliated	155,084	155,087	150,193	1,939	2,952	—	—
Derivative related assets	150,683	119,894	—	96,489	54,194	—	—
Contract loans	1,353,910	1,353,910	—	—	1,353,910	—	—
Surplus debentures	44,948	31,854	—	12,189	32,759	—	—
Real estate owned	14,500	14,500	—	—	14,500	—	—
Separate Account assets [1]	74,800,595	74,800,595	35,107,196	39,165,209	528,190	—	—
Total assets	$ 85,126,512	$ 84,283,030	$ 35,257,389	$ 46,121,091	$ 3,748,032	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (227,612)	$ (230,693)	$ —	$ —	$ (227,612)	$ —	$ —
Derivative related liabilities	(130,918)	(125,330)	—	(73,687)	(57,231)	—	—
Separate Account liabilities	(74,800,595)	(74,800,595)	(35,107,196)	(39,165,209)	(528,190)	—	—
Total liabilities	$ (75,159,125)	$ (75,156,618)	$ (35,107,196)	$ (39,238,896)	$ (813,033)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.5 billion as of December 31, 2019.

(Amounts in thousands)	December 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 7,150,717	$ 6,935,105	$ 309,049	$ 6,225,185	$ 616,483	$ —	$ —
Preferred stocks – unaffiliated	56,528	55,077	—	33,268	23,260	—	—
Common stocks – unaffiliated	73,846	73,847	44,263	—	29,583	—	—
Mortgage loans	1,115,854	1,101,528	—	—	1,115,854	—	—
Cash, cash equivalents and short-term investments - unaffiliated	238,305	238,224	24,026	214,279	—	—	—
Derivative related assets	130,477	143,007	—	41,145	89,332	—	—
Contract loans	1,323,078	1,323,078	—	—	1,323,078	—	—
Surplus debentures	31,641	25,787	—	31,641	—	—	—
Securities lending reinvested collateral assets	179,253	179,281	—	179,253	—	—	—
Separate Account assets [1]	70,338,872	70,338,872	32,994,176	36,749,824	594,872	—	—
Total assets	$ 80,638,571	$ 80,413,806	$ 33,371,514	$ 43,474,595	$ 3,792,462	—	$ —
Liabilities						—	
Liability for deposit–type contracts	$ (234,603)	$ (241,563)	$ —	$ —	$ (234,603)	$ —	$ —
Consumer notes	8,115	—	—	—	—		—
Derivative related liabilities	(203,508)	(198,221)	—	(150,977)	(52,531)	—	—
Separate Account liabilities	(70,338,872)	(70,338,872)	(32,994,176)	(36,749,824)	(594,872)	—	—
Total liabilities	$ (70,768,868)	$ (70,778,656)	$ (32,994,176)	$ (36,900,801)	$ (882,006)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $3.6 billion as of December 31, 2018.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. Financial Instruments for Which Not Practicable to Estimate Fair Values

At December 31, 2019, the Company had no investments where it was not practicable to estimate fair value.

E. Financial Instruments Measured Using the NAV

The Company had no investments measured using the NAV.

Note 21 – Other Items

A. Unusual or Infrequent Items

The Company had no unusual or infrequent items during the reporting period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

On May 31, 2018, Hartford Holdings, Inc. (“HHI”) an indirect parent company of the Company and a direct wholly owned subsidiary of The Hartford, sold all of the issued and outstanding equity of Talcott Resolution Life, Inc. ("TLI") (formerly Hartford Life, Inc.), TL's parent, to a group of investors led by Cornell Capital LLC, Atlas Merchant Capital LLC, TRB Advisors LP, Global Atlantic Financial Group, Pine Brook and J. Safra Group. Under the terms of the purchase and sale agreement, the investor group formed Hopmeadow Holdings, LP, a limited partnership, that acquired TLI and its life and annuity insurance operating subsidiaries consisting primarily of the Company and TLA. As part of the transaction, the Company has a new indirect parent company.

As part of the Talcott sale transaction, the Company received a pre-closing return of capital from TLA totaling $309.5 million, and, in turn, funded a pre-closing return of capital to TLI totaling $619.0 million. This return of capital included amounts that HHI paid to the Company and its affiliates for certain assets that were transferred to HHI related to the reallocation of alternative minimum tax credits and other tax settlements.

The Company owned an office building located in Windsor, Connecticut, which was sold to a Hartford affiliate prior to close for its fair market value. The Hartford compensated the Company for any loss by making a capital contribution to the Company before closing. In addition, as part of the agreement, HHI reimbursed the Company for leakage as defined in the agreement by contributing capital. The Company received capital contributions totaling $97.0 million before closing, of which the Company contributed $37.6 million to TLA.

Immediately following the close of the Talcott sale transaction, the Company and TLA entered into reinsurance agreements with Commonwealth Annuity and Life Insurance Company, a subsidiary of Global Atlantic Financial Group. Pursuant to the reinsurance agreements, the Company ceded on an 85% quota share basis, the Company's variable and fixed payout and fixed deferred annuity contracts and period certain structured settlement contracts. Additionally standard lives structured settlement contracts were ceded on a 75% quota share basis. The reinsurance of certain guaranteed separate account annuitizations continues after the effective date of the reinsurance agreement. The net impact of this reinsurance transaction on the Company’s results of operations and financial condition included the transfer of reserves, deposit liabilities

and IMR totaling approximately $5.9 billion, offset by cash and invested assets totaling $5.8 billion at market value. The Company realized gains of $185 million and received a ceding commission of $ 216 million, before tax. The net gain totaling $174 million, after tax, was deferred as a component of Other than special surplus funds on the Company's Statement of Liabilities, Surplus and Other Funds, and will be amortized over a period of 25 years as earnings are projected to emerge from this block of business. For the Commonwealth transaction, TLA recorded a net gain totaling $73 million, after tax, deferred as a component of Other than special surplus funds on the TLA's Statement of Liabilities, Surplus and Other Funds. The net gain will be amortized over a period of 25 years as earnings are projected to emerge from this block of business.

Subsequent to the closing, the Company will provide administrative services for structured settlement and terminal funding agreements written by another affiliate of The Hartford that is not part of the sale transaction.

In April 2018, the Company dissolved a directly owned affiliated holding company, Hartford Life International Holding Company, and TLA, AML, and TIL became direct subsidiaries of TL.

TL and TLA received approval from the State of Connecticut Department of Insurance on January 22, 2018, to enter into an assumption reinsurance agreement effective February 1, 2018. Pursuant to this agreement TL transferred approximately $4.6 billion of reserves and $0.1 billion of associated interest maintenance reserve liability along with cash and invested assets with a book value totaling $4.7 billion, equal to the liabilities, to TLA. This assumption reinsurance transaction was considered a non-economic transaction and TLA and TL received no material impacts to surplus as a result of this transaction.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State Transferable and Non-transferable Tax Credits

1. Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total are presented below:

(1) Description of State Transferable and Non-transferable Tax Credits	(2) State	(3) Carrying Value	(4) Unused Amount
Innovate PA	PA	$ 191,760	$ 314,361
Total		$ 191,760	$ 314,361

2. Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Tax Credits

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

3. The Company did not have any impairment amounts recognized during the reporting period.

4. State Tax Credits Admitted and Non-admitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 191,760	$ —
b. Non-transferable	—	—

F. Subprime Mortgage-Related Risk Exposure:

1. In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

   To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

   Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

2. There is no direct exposure through investments in subprime mortgage loans.

3. Direct exposure through other investments as of December 31, 2019:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 177,608,069	$ 189,384,927	$ 200,417,658	$ (296,238)
b. Commercial mortgage-backed securities		—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 177,608,069	$ 189,384,927	$ 200,417,658	$ (296,238)

4. There is no underwriting exposure to subprime mortgage risk.

NOTES TO FINANCIAL STATEMENTS

G. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Talcott Resolution Pathways Program ("the Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft sheet is provided to the beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

   Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported net of reinsured balances.

   Interest rates did not change during the reporting year. Between January 1, 2019 and December 31, 2019, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

   The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

2. The retained asset accounts held within the Program are aged as follows:

	December 31, 2019		December 31, 2018	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	19	$ 1,200,329	31	$ 1,090,649
b. 13 to 24 Months	15	367,031	75	1,984,820
c. 25 to 37 Months	56	1,604,439	29	868,926
d. 38 to 48 Months	23	626,861	30	596,347
e. 49 to 60 Months	22	505,357	31	1,365,862
f. Over 60 Months	568	12,530,886	684	14,436,179
g. Total	703	$ 16,834,903	880	$ 20,342,783

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

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	880	$20,342,783	—	$ —
b. Number/amount of retained asset accounts issued/ added during the year	30	1,569,853	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	71,293	—	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A	—	—	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	N/A	—	—	—
f. Number/amount of retained asset accounts closed/ reinsured during the year	207	5,149,026	—	—
g. Number/balance of retained asset accounts at the end of the year	703	$16,834,903	—	$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

I. Realized Amount on Life Insurance

The Company had no ownership of or rights to control life insurance policies.

Note 22 - Events Subsequent

The Company had no other material subsequent events through the filing date of February 24, 2020.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. There are no 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.

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

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.

a. For the years ended December 31, 2019 and 2018, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $5,480,251 and $61,516,010, respectively. These amounts were calculated using the federal tax rate in effect at that time.

b. For the years ended December 31, 2019 and 2018, the total amount of reinsurance credit taken for this agreement was $6,937,027 and $77,868,367, respectively.

2. The Company has no 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.

Section 3 - Ceded Reinsurance Report - Part B

1. The estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement is $0.

2. There have been no new agreements executed, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

The Company has not commuted any material ceded reinsurance during the year.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E. The Company had no variable annuity reinsurance contracts with an affiliated captive reinsurer.

F. The Company had no reinsurance agreements with an affiliated captive reinsurer.

G. The Company did not utilize captives to assume reserves for ceding entities.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.-C. The Company has no retrospectively rated contracts.

D. The Company had no medical loss ratio rebates.

E. The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were $5,266,604 and $4,565,589 for the years ended December 31, 2019 and 2018, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2019 and 2018, the Company paid policyholder dividends in the amount of $5,277,608 and $3,478,995, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

The Company had no premium deficiency reserves.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.

2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.

3. As of December 31, 2019, the Company had $28,944,269 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled $240,976 at year end and are reported on Exhibit 5, Miscellaneous Reserves.

4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.

5. Tabular Interest is determined as the balancing item.

6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under a reinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2019 (including General and Separate Account liabilities) is presented below:

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	$ —	$ 1,748,329,445	$ —	$ 1,748,329,445	10.84%
b. At book value less current surrender charge of 5% or more	1,494,520	—	—	1,494,520	0.01%
c. At fair value	—	—	9,714,945,838	9,714,945,838	60.21%
d. Total with market value adjustment or at fair value	1,494,520	1,748,329,445	9,714,945,838	11,464,769,803	71.06%
e. At book value without adjustment (minimal or no charge or adjustment)	1,350,937,968	—	—	1,350,937,968	8.37%
2. Not subject to discretionary withdrawal	3,032,922,673	—	286,646,864	3,319,569,537	20.57%
3. Total (gross)	4,385,355,161	1,748,329,445	10,001,592,702	16,135,277,308	100.00%
4. Reinsurance ceded	1,112,010,697	1,454,076,725	—	2,566,087,422	
5. Total (net)	$ 3,273,344,464	$ 294,252,720	$ 10,001,592,702	$ 13,569,189,886	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 1,044,420	$ —	$ —	$ 1,044,420	

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	$ 5,568,347,418	1,772,951,711	$ —	$ 7,341,299,129	39.47%
b. At book value less current surrender charge of 5% or more	2,492	—	—	2,492	—%
c. At fair value	—	—	8,795,808,048	8,795,808,048	47.28%
d. Total with market value adjustment or at fair value	5,568,349,910	1,772,951,711	8,795,808,048	16,137,109,669	86.75%
e. At book value without adjustment (minimal or no charge or adjustment)	2,193,701	—	—	2,193,701	0.01%
2. Not subject to discretionary withdrawal	1,973,584,195	421,219,589	67,679,823	2,462,483,607	13.24%
3. Total (gross)	7,544,127,806	2,194,171,300	8,863,487,871	18,601,786,977	100.00%
4. Reinsurance ceded	5,826,853,046	1,507,008,954	—	7,333,862,000	
5. Total (net)	$ 1,717,274,760	$ 687,162,346	$8,863,487,871	$ 11,267,924,977	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 1,744	$ —	$ —	$ 1,744	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a. With market value adjustment	$ —	$ —	$ —	$ —	—%
b. At book value less current surrender charge of 5% or more	—	—	—	—	—%
c. At fair value	—	—	10,887,294,308	10,887,294,308	93.21%
d. Total with market value adjustment or at fair value	—	—	10,887,294,308	10,887,294,308	93.21%
e. At book value without adjustment (minimal or no charge or adjustment)	16,840,875	—	—	16,840,875	0.14%
2. Not subject to discretionary withdrawal	776,141,545	—	—	776,141,545	6.65%
3. Total (gross)	792,982,420	—	10,887,294,308	11,680,276,728	100.00%
4. Reinsurance ceded	562,289,861	—	—	562,289,861	
5. Total (net)	$ 230,692,559	$ —	$10,887,294,308	$11,117,986,867	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 4,990,400,140
2. Exhibit 5, Supplementary Contract Section, Total (net)	219,084
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	230,692,559
4. Subtotal	5,221,311,783
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	19,846,495,639
6. Exhibit 3, Supplemental Contract Section, Total (net)	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	10,887,294,308
11. Subtotal	30,733,789,947
12. Combined total	$35,955,101,730

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life actuarial reserves by withdrawal characteristics as of December 31, 2019 is presented below:

	General Account			Separate Account - Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
(A) Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	$ 56,857,006	$ 56,857,006	$ 68,615,480	$ —	$ —	$ —
(2) Universal Life	2,703,066,421	2,702,057,990	2,721,095,529	212,653,707	212,653,707	249,985,634
(3) Universal Life with Secondary Guarantees	525,600,446	447,641,171	1,232,376,722	—	—	—
(4) Indexed Universal Life	19,544,724	16,698,849	22,206,944	—	—	—
(5) Indexed Universal Life with Secondary Guarantees	—	—	—	—	—	—
(6) Indexed Life	—	—	—	—	—	—
(7) Other Permanent Cash Value Life Insurance	—	755,173	54,621,828	—	—	—
(8) Variable Life	—	—	—	—	—	—
(9) Variable Universal Life	101,016,439	100,104,359	107,278,859	41,507,534,184	41,507,534,184	41,507,570,311
(10) Miscellaneous Reserves	—	—	—	—	—	—
(B) Not subject to discretionary withdrawal or no cash values						
(1) Term Policies without Cash Value	XXX	XXX	$ 122,913,451	XXX	XXX	—
(2) Accidental Death Benefits	XXX	XXX	10,874	XXX	XXX	—
(3) Disability - Active Lives	XXX	XXX	17,317	XXX	XXX	—
(4) Disability - Disabled Lives	XXX	XXX	18,854,753	XXX	XXX	—
(5) Miscellaneous Reserves	XXX	XXX	43,989,882	XXX	XXX	—
(C) Total (gross: direct + assumed)	3,406,085,036	3,324,114,548	4,391,981,639	41,720,187,891	41,720,187,891	41,757,555,945
(D) Reinsurance Ceded	1,505,059,324	1,422,363,590	2,436,535,471	—	—	—
(E) Total (net) (C) - (D)	$ 1,901,025,712	$1,901,750,958	$1,955,446,168	$41,720,187,891	$41,720,187,891	$41,757,555,945

Reconciliation of total life actuarial reserves:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	$ 1,955,446,168
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	—
3. Exhibit 5, Disability - Active Lives Section, Total (net)	—
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	—
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	—
6. Subtotal	1,955,446,168
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	41,757,555,945
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	—
10. Subtotal (Lines (7) through (9))	41,757,555,945
11. Combined Total ((6) and (10))	$ 43,713,002,113

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31:

2019		
Type	Gross	Net of Loading
Ordinary new business	$ —	$ —
Ordinary renewal	—	—
Group life	176,696	170,722
Total	$ 176,696	$ 170,722

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling $77,140,674,684 and $73,980,267,343 as of December 31, 2019 and 2018, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:

   - Individual variable annuities
   - Group variable annuities
   - Variable life insurance
   - Group life insurance
   - Modified guarantee contracts

   In accordance with the domiciliary state procedures for approving items within the Separate Account, the Separate Account classifications are supported by state statute.

NOTES TO FINANCIAL STATEMENTS

2. In accordance with the products/transactions recorded within the Separate Account, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2019 and 2018, the Company's Separate Account statement included legally insulated assets of $76,157,664,389 and $72,735,306,611, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

Product Lines	December 31, 2019		December 31, 2018	
	Legally Insulated Assets	Assets (not Legally Insulated)	Legally Insulated Assets	Assets (not Legally Insulated)
Individual variable annuities	$ 10,024,235,645	$ —	$ 9,319,977,691	$ —
Group variable annuities	20,282,310,071	—	18,794,014,485	—
Variable life insurance	884,684,252	—	774,366,167	—
Group life insurance	44,966,434,421	—	43,443,920,412	—
Modified guarantee contracts	—	983,010,295	403,027,856	1,244,960,732
Total	$ 76,157,664,389	$ 983,010,295	$ 72,735,306,611	$ 1,244,960,732

3. In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

As of December 31, 2019, the General Account of the Company had a maximum guarantee for Separate Account liabilities of $397,344,631. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2019	$ 1,526,522
b.	2018	$ 1,743,305
c.	2017	$ 2,095,626
d.	2016	$ 2,444,358
e.	2015	$ 2,145,007

As of December 31, 2019, the General Account of the Company had paid no Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2018, 2017, 2016, and 2015 were $0.

4. As of November 20, 2019, all securities lending agreements have been terminated. As of December 31, 2018, securities loaned totaled $2,032,995 and collateral received totaling $2,104,066 was held in the Separate Account. Policies and procedures for the Separate Account's security lending were consistent with the General Account.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were $846,327,057 and $853,676,775 for the years ended December 31, 2019 and 2018, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual and group variable annuity, variable and group life contracts, group pension contracts and modified guaranteed contracts, wherein the policyholder assumes substantially all the investment risks and rewards. The assets of these accounts are segregated from other investments and carried at fair value.

An analysis of the Separate Account reserves as of December 31, 2019 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended December 31, 2019	$ —	$ —	$ 7,694	$ 2,143,845,475	$ 2,143,853,169
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	$ —	$ 556,891,033	$ 674,509,667	$ 71,259,945,192	$ 72,491,345,892
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 556,891,033	$ 674,509,667	$ 71,259,945,192	$ 72,491,345,892
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	556,891,033	253,290,078	—	810,181,111
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	70,886,052,906	70,886,052,906
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	—	—
5. Subtotal	—	556,891,033	253,290,078	70,886,052,906	71,696,234,017
b. Not subject to discretionary withdrawal	—	—	421,219,589	373,892,286	795,111,875
c. Total	$ —	$ 556,891,033	$ 674,509,667	$ 71,259,945,192	$ 72,491,345,892
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2019	December 31, 2018
1. Transfers as reported in the Summary of Operations of the Separate Account Statement		
a. Transfer to Separate Accounts	$ 1,012,296,304	$ (2,641,968,682)
b. Transfer from Separate Accounts	4,203,921,880	9,504,639,232
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(3,191,625,576)	(12,146,607,914)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	91,825,836	111,409,862
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health		
Annual Statement (1c) + 2	$ (3,099,799,740)	$ (12,035,198,052)

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

1.3 State regulating? CT

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

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

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2019

3.4 By what department or departments?
State of Connecticut Insurance Department

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [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 the answer is YES, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of 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, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated with 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 the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
Talcott Resolution Distribution Company, Inc.	Windsor, CT	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?
Deloitte & Touche, LLP, City Place I, 31st Floor, 185 Asylum Street, Hartford, CT 06103-3402

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 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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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?
John Buck Brady, F.S.A., M.A.A.A., Vice President & Chief Actuary, 1 Griffin Road North, Windsor, CT 06095

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 0

12.2 If yes, provide explanation

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

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

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

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

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

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The Code of Ethics was last updated on August 9, 2019 for technical, administrative and other non-substantive changes.

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).

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 subordinator 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 or is likely to 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 $ 0

20.12 To stockholders not officers $ 0

20.13 Trustees, supreme or grand (Fraternal only) $ 0

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 $ 0

20.22 To stockholders not officers 0

20.23 Trustees, supreme or grand (Fraternal only) 0

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 reporting 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 $ 0

21.22 Borrowed from others $ 0

21.23 Leased from others $ 0

21.24 Other $ 0

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 $ 0

22.22 Amount paid as expenses $ 3,537

22.23 Other amounts paid $ 0

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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 [ ] No [X]

24.02 If no, give full and complete information, relating thereto:
Excluding securities held in physical form in Talcott's home office, our primary custodian bank, JPMorgan Chase Bank, N.A. held most.

24.03 For security 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 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 0

24.06 If answer to 24.04 is no, report amount of collateral for other programs $ 0

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

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

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

24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

24.103 Total payable for securities lending reported on the liability page: $ 0

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 current 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	$ 214,243,363
25.22	Subject to reverse repurchase agreements	$ 2,955,307
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 3,884,001
25.28	On deposit with states	$ 3,608,055
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 165,672,109
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 0
25.32	Other	$ 0

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 are for Life/Fraternal reporting entities only.

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

26.4 If the response to 26.3 is yes. Does the reporting entity utilize:

26.41 Special accounting provisions of SSAP No. 108 Yes [ ] No [X]

26.42 Permitted accounting practice Yes [ ] No [X]

26.43 Other accounting guidance Yes [X] No [ ]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provision of SSAP No. 108, does the reporting entity attest to the following: Yes [ ] No [X]

- 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 Guidance 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 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: $ 0

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
JPMorgan Chase Bank N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199

GENERAL INTERROGATORIES

PART 1 - COMMON 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
Hartford Investment Management Company	U

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

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 [X] No [ ]

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
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

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

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
		$	

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	$ 6,484,677,567	$ 7,305,220,087	$ 820,542,520
30.2	Preferred Stocks	$ 57,307,995	$ 57,987,123	$ 679,128
30.3	Totals	$ 6,541,985,562	$ 7,363,207,210	$ 821,221,648

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

See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the fair value.

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

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

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

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 for each self-designation 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 an 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 [X] No [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 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]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 189,226

36.2 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
AMERICAN COUNCIL OF LIFE INSURERS	$ 110,274

37.1 Amount of payments for legal expenses, if any? $ 1,123,203

37.2 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
EVERSHEDS SUTHERLAND LLP	$ 351,030

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

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

1 Name	2 Amount Paid
	$

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?	Yes [X] No [ ]
1.2	If yes, indicate premium earned on U.S. business only.	$ 1,739,362
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	$ 0
	1.3 Reason for excluding:	
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	$ 0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	$ 1,569,624
1.6	Individual policies:	
	Most current three years:	
	1.61 Total premium earned	$ 0
	1.62 Total incurred claims	$ 0
	1.63 Number of covered lives	$ 0
	All years prior to most current three years:	
	1.64 Total premium earned	$ 383,250
	1.65 Total incurred claims	$ 264,766
	1.66 Number of covered lives	$ 81
1.7	Group policies:	
	Most current three years:	
	1.71 Total premium earned	$ 178,927
	1.72 Total incurred claims	$ 109,571
	1.73 Number of covered lives	$ 79
	All years prior to most current three years:	
	1.74 Total premium earned	$ 1,177,184
	1.75 Total incurred claims	$ 1,195,287
	1.76 Number of covered lives	$ 496

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ (5,833,366)	$ (5,343,534,485)
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 6,080,129	$ 6,901,562
2.5	Reserve Denominator	$ 7,197,432,687	$ 7,311,505,959
2.6	Reserve Ratio (2.4/2.5)	0.1%	0.1%

3.1	Does the reporting entity have Separate Accounts?	Yes [X] No [ ]
3.2	If yes, has a Separate Accounts statement been filed with this Department	Yes [X] No [ ] N/A[ ]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	$ 181,324,705
3.4	State the authority under which Separate Accounts are maintained: Connecticut General Statutes Sections 38a-433 and 38a-459	
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?	Yes [X] No [ ]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?	Yes [X] No [ ]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	$ 554,515
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:	$ 0
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)

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.	$ 0
5.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	$ 0
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?	Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

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

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit 5 Letters of Credit	6 Trust Agreements	7 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 premiums written	$ 145,068,338
7.2	Total incurred claims	$ 504,545,389
7.3	Number of covered lives	320,482

*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 guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or charted, 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	$ 0
9.22	Received	$ 0

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

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

10.21	Page 3, Line 1	$ 0
10.22	Page 4, Line 1	$ 0

11. For stock reporting entities only:

11.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:	$ 1,107,535,846

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

12.11	Cash	$ 2,747,958,356
12.12	Stock	$ 0

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

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

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31	Earned premium	$ 0	$ 0	$ 0
13.32	Paid claims	$ 0	$ 0	$ 0
13.33	Claim liability and reserve (beginning of year)	$ 0	$ 0	$ 0
13.34	Claim liability and reserve (end of year)	$ 0	$ 0	$ 0
13.35	Incurred claims	$ 0	$ 0	$ 0

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	$ 0	$ 0
13.42	$25,000 — 99,999	$ 0	$ 0
13.43	$100,000 — 249,999	$ 0	$ 0
13.44	$250,000 — 999,999	$ 0	$ 0
13.45	$1,000,000 or more	$ 0	$ 0

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

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

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

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 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	51,132,118	52,244,543	53,554,106	57,290,369	59,055,517
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	7,444,546	8,093,204	8,862,306	7,174,754	7,420,186
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	47,567,348	48,786,925	49,865,205	53,257,116	64,492,021
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	106,144,012	109,124,672	112,281,617	117,722,239	130,967,724
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated				XXX	XXX
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)		2,643		3,990	705,067
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	0	2,643	0	3,990	705,067
	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)	(38,372,181)	(48,538,642)	(52,776,423)	(50,124,165)	463,612,274
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	91,331,295	(3,210,606,327)	217,894,077	208,828,439	213,661,498
16.	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(59,070,608)	(51,382,573)	(52,727,913)	(49,536,385)	592,227,128
17.2	Group annuities (Line 20.4, Col. 7)	277,409	(2,033,007,880)	320,559,033	433,360,647	137,184,813
18.1	A&H - group (Line 20.4, Col. 8)					180,282
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)					
18.3	A&H - other (Line 20.4, Col. 10)	720	938	31,958	35,191	39,653
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)					
20.	Total	(5,833,365)	(5,343,534,483)	432,980,732	542,563,727	1,406,905,647
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	11,575,549,342	12,273,018,335	20,069,585,601	21,048,356,794	21,743,899,819
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	8,381,097,433	8,560,319,969	16,516,979,653	16,650,320,827	16,803,798,404
23.	Aggregate life reserves (Page 3, Line 1)	7,065,225,091	7,214,821,321	11,751,969,043	11,891,636,445	11,925,457,236
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A&H reserves (Page 3, Line 2)	166,604	175,373			
25.	Deposit-type contract funds (Page 3, Line 3)	230,692,558	241,563,170	2,240,045,234	2,492,724,274	2,623,448,455
26.	Asset valuation reserve (Page 3, Line 24.01)	153,227,099	153,755,091	301,863,299	318,914,990	349,113,120
27.	Capital (Page 3, Lines 29 & 30)	5,690,000	5,690,000	5,690,000	5,690,000	5,690,000
28.	Surplus (Page 3, Line 37)	3,188,758,830	3,706,973,061	3,546,809,593	4,392,218,629	4,933,781,147
	Cash Flow (Page 5)					
29.	Net cash from operations (Line 11)	372,900,135	359,329,886	1,007,794,892	725,363,628	103,684,564
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,348,837,853	3,840,714,940	3,761,257,254	4,588,474,182	5,160,900,802
31.	Authorized control level risk-based capital	246,730,914	267,265,752	502,720,404	347,989,757	469,386,356
	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)	59.0	59.2	64.5	63.6	62.5
33.	Stocks (Lines 2.1 and 2.2)	10.1	11.4	7.3	10.7	13.5
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	11.4	9.4	9.1	8.0	7.3
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.1		0.4	0.4	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	1.4	2.0	1.8	2.4	1.7
37.	Contract loans (Line 6)	12.3	11.3	6.9	6.5	6.3
38.	Derivatives (Line 7)	1.1	1.2	1.5	1.9	1.9
39.	Other invested assets (Line 8)	4.3	3.4	5.5	4.5	5.7
40.	Receivables for securities (Line 9)	0.2	0.0	0.4	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)		1.5	2.4	1.4	0.1
42.	Aggregate write-ins for invested assets (Line 11)	0.2	0.4	0.2	0.6	0.5
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 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	1,040,990,002	1,221,579,818	1,204,360,010	1,979,161,341	2,636,080,666
47.	Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	1,040,990,002	1,221,579,818	1,204,360,010	1,979,161,341	2,636,080,666
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)	74,439,757	24,947,484	282,005,475	778,315,064	745,129,167
53.	Total admitted assets (Page 2, Line 28, Col. 3)	88,716,224,026	86,253,285,678	109,356,592,611	111,449,826,857	114,420,864,730
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	587,199,744	534,685,891	1,835,740,650	1,607,435,934	896,432,371
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(83,627,308)	(130,260,024)	(59,978,355)	(90,153,852)	(14,304,316)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	12,381,457	443,571,459	(814,415,045)	(697,305,902)	160,672,893
57.	Total of above Lines 54, 55 and 56	515,953,893	847,997,326	961,347,250	819,976,180	1,042,800,948
	Benefits and Reserve Increase (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 & 8)	2,652,965,727	7,781,514,642	6,036,903,794	4,048,589,135	5,002,662,018
59.	Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6)	28,874	16,800	36,319	35,087	529,462
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(8,309,647)	(22,871,101)	(5,864,972)	(7,077,453)	398,245,109
61.	Increase in A&H reserves (Line 19, Col. 6)	(8,769)	175,373			
62.	Dividends to policyholders and refunds to members (Line 30, Col 1)	5,278,021	3,479,428	1,871,878	2,974,847	2,968,439
	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 100.00	(2,674.6)	(2.8)	41.6	34.0	13.6
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 100.00	2.0	2.1	1.8	2.1	1.8
65.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	2,792.4	22,519.1	113.6	99.7	240.7
66.	A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
67.	A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	179,011.1	(1,372.6)	(9,487.0)	4.2	(15.1)
	A&H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)					187,023
69.	Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)					
70.	Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	195,393				
71.	Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	175,288				
	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)	(3,667,474)	4,026,777	29,602,224	24,012,534	11,214,578
74.	Ordinary - individual annuities (Page 6, Col. 4)	289,802,033	10,424,904	182,910,423	210,624,710	226,544,778
75.	Ordinary - supplementary contracts	XXX	1,097,702	3,169,027	3,293,932	3,499,999
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9)	20,827,443	15,677,666	12,976,276	11,390,653	34,924,360
78.	Group annuities (Page 6, Col. 5)	(144,429,848)	(11,514,147)	27,002,005	41,634,524	33,768,592
79.	A&H - group (Page 6.5, Col. 3)		(7,597)	1,817,776	(1,775)	(265,358)
80.	A&H - credit (Page 6.5, Col. 10)					
81.	A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10)	(1,148,746)	(179,734)	(17,517)	4,581	7,294
82.	Aggregate of all other lines of business (Page 6, Col. 8)	120,843,302	99,557,435	1,000,110,068	751,116,477	(205,454)
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	282,226,711	119,083,006	1,257,570,282	1,042,075,636	309,488,789

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:

* 8 8 0 7 2 2 0 1 9 4 3 0 5 9 1 0 0 *

DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR

NAIC Group Code.....4926 NAIC Company Code.....88072

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance	141,108,026		20,210,165		161,318,191
2. Annuity considerations	148,305,646		845,866		149,151,512
3. Deposit-type contract funds	922,625	XXX	1,307,806,671	XXX	1,308,729,296
4. Other considerations	17,091,015		1,382,860,654		1,399,951,669
5. Totals (Sum of Lines 1 to 4)	307,427,312	0	2,711,723,356	0	3,019,150,668
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	935,423				935,423
6.2 Applied to pay renewal premiums	1,505				1,505
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	4,297,906				4,297,906
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	5,234,834	0	0	0	5,234,834
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4)	5,234,834	0	0	0	5,234,834
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	489,955,963		377,964,656		867,920,619
10. Matured endowments	301,534		2,183,790		2,485,324
11. Annuity benefits	360,182,474		226,686,454		586,868,928
12. Surrender values and withdrawals for life contracts	1,961,573,285		3,096,551,580		5,058,124,865
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	164,311,042	0	0	0	164,311,042
14. All other benefits, except accident and health	15,274,803		3,950,974		19,225,777
15. Totals	2,991,599,101	0	3,707,337,454	0	6,698,936,555
DETAILS OF WRITE-INS					
1301. Annuity benefits not involving life contingencies	86,681,074				86,681,074
1302. Supplementary contracts with life contingencies	77,629,968				77,629,968
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above)	164,311,042	0	0	0	164,311,042

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year	485	57,646,228			789	37,677,962			1,274	95,324,190
17. Incurred during current year	3,331	483,526,093			2,262	383,845,549			5,593	867,371,642
Settled during current year:										
18.1 By payment in full	3,271	490,262,162			1,995	377,964,654			5,266	868,226,816
18.2 By payment on compromised claims									0	0
18.3 Totals paid	3,271	490,262,162	0	0	1,995	377,964,654	0	0	5,266	868,226,816
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3,271	490,262,162	0	0	1,995	377,964,654	0	0	5,266	868,226,816
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	545	50,910,159	0	0	1,056	43,558,857	0	0	1,601	94,469,016
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year	311,755	59,863,224,996		(a)	212	48,786,925,384			311,967	108,650,150,380
21. Issued during year									0	0
22. Other changes to in force (Net)	(7,143)	(1,666,319,054)			(5)	(1,220,018,430)			(7,148)	(2,886,337,484)
23. In force December 31 of current year	304,612	58,196,905,942	0	(a) 0	207	47,566,906,954	0	0	304,819	105,763,812,896

(a) Includes Individual Credit Life Insurance, prior year $.....0 current year $.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $.....0 current year $.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $.....0 current year $.....0.

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b)	33,157,915	32,708,393		70,829,004	32,566,346
24.1 Federal Employee Health Benefits Plan premium (b)					
24.2 Credit (group and individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	630,502	630,109		736,587	783,571
25.2 Guaranteed renewable (b)	9,792	9,786		5,038	5,359
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	640,294	639,895	0	741,625	788,930
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	33,798,209	33,348,288	0	71,570,629	33,355,276

(b) For health business on indicated lines report: Number of persons insured under PPO managed 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		9	Total
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	Amount of Insurance
1. In force end of prior year			328,697	60,337,747			212	147,546	48,786,925	109,124,672
2. Issued during year										0
3. Reinsurance assumed			1	4					441	445
4. Revived during year			9	7,206						7,206
5. Increased during year (net)				42,077					468,586	510,663
6. Subtotals, Lines 2 to 5	0	0	10	49,287	0	0	0	0	469,027	518,314
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	328,707	60,387,034	0	0	212	147,546	49,255,952	109,642,986
Deductions during year:										
10. Death			4,131	463,423			XXX	1,990	378,308	841,731
11. Maturity			144	3,374			XXX			3,374
12. Disability							XXX			0
13. Expiry			11	1,166						1,166
14. Surrender			1,455	295,729			1	561	338,331	634,060
15. Lapse			2,483	870,950			4	7,559	533,527	1,404,477
16. Conversion							XXX	XXX	XXX	0
17. Decreased (net)			1	175,728				28,751	438,438	614,166
18. Reinsurance										0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	8,225	1,810,370	0	0	5	38,861	1,688,604	3,498,974
21. In force end of year (b) (Line 9 minus Line 20)	0	0	320,482	58,576,664	0	0	207	108,685	47,567,348	106,144,012
22. Reinsurance ceded end of year	XXX		XXX	27,858,183	XXX		XXX	XXX	10,043,792	37,901,975
23. Line 21 minus Line 22	XXX	0	XXX	30,718,481	XXX	(a) 0	XXX	XXX	37,523,556	68,242,037

DETAILS OF WRITE-INS

0801.										0
0802.										0
0803.										0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.										0
1902.										0
1903.										0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only:

(a) Group $.....0; Individual $.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, $.....0.
Additional accidental death benefits included in life certificates were in amount $.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]
If not, how are such expenses met?.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	1,709
25. Other paid-up insurance			7,597	47,418
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	1
28. Term policies-other			6,187	4,460,992
29. Other term insurance-decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	680
31. Totals (Lines 27 to 30)	0	0	6,188	4,461,673
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	9,223	2,982,873
34. Totals, whole life and endowment			305,071	51,132,118
35. Totals (Lines 31 to 34)	0	0	320,482	58,576,664

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			54,507,611	4,069,052
38. Credit Life (Group and Individual)				
39. Group			47,567,348	
40. Totals (Lines 36 to 39)	0	0	102,074,959	4,069,052

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			95,743	47,150,026

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	13,113

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1

47.2

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium			398	158,232				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other			574	151,585			12,942	417,322
52. Total	0	(a) 0	972	(a) 309,817	0	(a) 0	12,942	(a) 417,322

(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	1,937			
2. Issued during year				145
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	1,937	0	0	145
Deductions during year:				
6. Decreased (net)	1,789			145
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	1,789	0	0	145
9. In force end of year	148	0	0	0
10. Amount on deposit		(a)		(a)
11. Income now payable	148			
12. Amount of income payable	(a) 43,284	(a)	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	22,605	181,852	8,712	383,438
2. Issued during year	1,249	445		66,377
3. Reinsurance assumed		(18)		
4. Increased during year (net)				
5. Total (Lines 1 to 4)	23,854	182,279	8,712	449,815
Deductions during year:				
6. Decreased (net)	1,765	19,022	1,688	149,460
7. Reinsurance ceded			(1,682)	(76,545)
8. Totals (Lines 6 and 7)	1,765	19,022	6	72,915
9. In force end of year	22,089	163,257	8,706	376,900
Income now payable:				
10. Amount of income payable	(a) 114,495,604	XXX	XXX	(a) 189,097,566
Deferred fully paid:				
11. Account balance	XXX	(a) 11,775,966,815	XXX	(a) 1,067,942,516
Deferred not fully paid:				
12. Account balance	XXX	(a) 11,915,500	XXX	(a) 27,206,599,261

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					1	845
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX	443	XXX
5. Total (Lines 1 to 4)	0	XXX	0	XXX	444	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	1	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	1	XXX
10. In force end of year	0	(a)	0	(a)	443	(a) 1,289

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	880	
2. Issued during year	30	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	910	0
Deductions during year:		
6. Decreased (net)	207	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	207	0
9. In force end of year	703	0
10. Amount of account balance	(a) 16,834,903	(a)

(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	112,325,472
2. Current year's realized pre-tax capital gains/(losses) of $.....22,624,106 transferred into the reserve net of taxes of $.....4,751,063	17,873,043
3. Adjustment for current year's liability gains/(losses) released from the reserve	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	130,198,515
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	9,686,941
6. Reserve as of December 31, current year (Line 4 minus Line 5)	120,511,574

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 the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2019	8,626,462	1,060,479		9,686,941
2. 2020	7,146,747	673,716		7,820,463
3. 2021	5,904,573	711,753		6,616,326
4. 2022	4,587,805	651,483		5,239,288
5. 2023	3,750,499	590,325		4,340,824
6. 2024	3,533,372	524,512		4,057,884
7. 2025	3,470,078	491,232		3,961,310
8. 2026	3,719,748	493,908		4,213,656
9. 2027	4,172,784	495,223		4,668,007
10. 2028	4,980,985	482,423		5,463,408
11. 2029	5,455,362	495,822		5,951,184
12. 2030	6,118,700	516,739		6,635,439
13. 2031	6,449,757	516,122		6,965,879
14. 2032	6,755,190	543,632		7,298,822
15. 2033	6,954,875	555,670		7,510,545
16. 2034	6,648,123	571,093		7,219,216
17. 2035	5,895,200	593,938		6,489,138
18. 2036	5,068,133	602,025		5,670,158
19. 2037	3,996,467	624,214		4,620,681
20. 2038	2,912,429	644,811		3,557,240
21. 2039	2,134,400	652,313		2,786,713
22. 2040	1,745,188	669,956		2,415,144
23. 2041	1,300,036	687,243		1,987,279
24. 2042	826,419	687,829		1,514,248
25. 2043	471,653	716,781		1,188,434
26. 2044	127,466	718,375		845,841
27. 2045	(45,960)	670,287		624,327
28. 2046	(148,512)	533,494		384,982
29. 2047	(160,876)	383,021		222,145
30. 2048	(71,630)	232,548		160,918
31. 2049 and Later		82,076		82,076
32. Total (Lines 1 to 31)	112,325,472	17,873,043	0	130,198,515

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	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)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	67,604,701	13,201,698	80,806,399	12,432,978	60,515,714	72,948,692	153,755,091
2. Realized capital gains/(losses) net of taxes - General Account	79,785	(3,429,808)	(3,350,023)	(1,824,990)	(9,571,888)	(11,396,878)	(14,746,901)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(1,717)		(1,717)			0	(1,717)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	237,605	2,713,836	2,951,441	1,589,476	10,819,582	12,409,058	15,360,499
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	13,209,011	3,029,094	16,238,105		16,623	16,623	16,254,728
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	81,129,385	15,514,820	96,644,205	12,197,464	61,780,031	73,977,495	170,621,700
9. Maximum reserve	61,577,241	14,299,994	75,877,235	2,783,452	88,126,389	90,909,841	166,787,077
10. Reserve objective	37,179,385	10,986,661	48,166,046	2,769,470	88,069,870	90,839,340	139,005,386
11. 20% of (Line 10 minus Line 8)	(8,790,000)	(905,632)	(9,695,632)	(1,885,599)	5,257,968	3,372,369	(6,323,263)
12. Balance before transfers (Lines 8 + 11)	72,339,385	14,609,188	86,948,573	10,311,865	67,037,999	77,349,864	164,298,437
13. Transfers			0	(7,528,413)	7,528,413	0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(10,762,144)	(309,194)	(11,071,338)			0	(11,071,338)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	61,577,241	14,299,994	75,877,235	2,783,452	74,566,412	77,349,864	153,227,099

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	531,157,596	XXX	XXX	531,157,596	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality	3,926,272,004	XXX	XXX	3,926,272,004	0.0005	1,963,136	0.0016	6,282,035	0.0033	12,956,698
3	2	High quality	1,803,090,573	XXX	XXX	1,803,090,573	0.0021	3,786,490	0.0064	11,539,780	0.0106	19,112,760
4	3	Medium quality	135,466,047	XXX	XXX	135,466,047	0.0099	1,341,114	0.0263	3,562,757	0.0376	5,093,523
5	4	Low quality	33,290,529	XXX	XXX	33,290,529	0.0245	815,618	0.0572	1,904,218	0.0817	2,719,836
6	5	Lower quality	52,435,526	XXX	XXX	52,435,526	0.0630	3,303,438	0.1128	5,914,727	0.1880	9,857,879
7	6	In or near default	9,986	XXX	XXX	9,986	0.0000	0	0.2370	2,367	0.2370	2,367
8		Total unrated multi-class securities acquired by conversion		XXX	XXX	0	XXX		XXX		XXX	
9		Total long-term bonds (sum of Lines 1 through 8)	6,481,722,261	XXX	XXX	6,481,722,261	XXX	11,209,796	XXX	29,205,884	XXX	49,743,063
		PREFERRED STOCKS										
10	1	Highest quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11	2	High quality	34,069,876	XXX	XXX	34,069,876	0.0021	71,547	0.0064	218,047	0.0106	361,141
12	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality	11,145,921	XXX	XXX	11,145,921	0.0630	702,193	0.1128	1,257,260	0.1880	2,095,433
15	6	In or near default	12,092,197	XXX	XXX	12,092,197	0.0000	0	0.2370	2,865,851	0.2370	2,865,851
16		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	57,307,994	XXX	XXX	57,307,994	XXX	773,740	XXX	4,341,158	XXX	5,322,425
		SHORT-TERM BONDS										
18		Exempt obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality	2,955,306	XXX	XXX	2,955,306	0.0005	1,478	0.0016	4,728	0.0033	9,753
20	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
21	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
22	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
23	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
24	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (sum of Lines 18 through 24)	2,955,306	XXX	XXX	2,955,306	XXX	1,478	XXX	4,728	XXX	9,753
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	16,188,832	XXX	XXX	16,188,832	0.0005	8,094	0.0016	25,902	0.0033	53,423
27	1	Highest quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments	16,188,832	XXX	XXX	16,188,832	XXX	8,094	XXX	25,902	XXX	53,423
34		Total (Lines 9 + 17 + 25 + 33)	6,558,174,393	XXX	XXX	6,558,174,393	XXX	11,993,108	XXX	33,577,673	XXX	55,128,663

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36		Farm mortgages - CM2 - high quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37		Farm mortgages - CM3 - medium quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other	76,303,611		XXX	76,303,611	0.0015	114,455	0.0034	259,432	0.0046	350,997
42		Commercial mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages-all other - CM1 - highest quality	834,829,460		XXX	834,829,460	0.0011	918,312	0.0057	4,758,528	0.0074	6,177,738
44		Commercial mortgages-all other - CM2 - high quality	307,819,775		XXX	307,819,775	0.0040	1,231,279	0.0114	3,509,145	0.0149	4,586,515
45		Commercial mortgages-all other - CM3 - medium quality	31,206,326		XXX	31,206,326	0.0069	215,324	0.0200	624,127	0.0257	802,003
46		Commercial mortgages-all other - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial mortgages-all other - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, not in process:										
48		Farm mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49		Residential mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages-all other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages-all other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In process of foreclosure:										
53		Farm mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54		Residential mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages-all other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial mortgages-all other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B mortgages (sum of Lines 35 through 57)	1,250,159,171	0	XXX	1,250,159,171	XXX	2,479,371	XXX	9,151,232	XXX	11,917,252
59		Schedule DA mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60		Total mortgage loans on real estate (Lines 58 + 59)	1,250,159,171	0	XXX	1,250,159,171	XXX	2,479,371	XXX	9,151,232	XXX	11,917,252

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public		XXX	XXX	0	0.0000	0	(a) 0.2431	0	(a) 0.2431	0
2		Unaffiliated private	14,117,107	XXX	XXX	14,117,107	0.0000	0	0.1945	2,745,777	0.1945	2,745,777
3		Federal Home Loan Bank	3,884,001	XXX	XXX	3,884,001	0.0000	0	0.0061	23,692	0.0097	37,675
4		Affiliated life with AVR	1,028,921,333	XXX	XXX	1,028,921,333	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations				0	XXX		XXX		XXX	
6		Fixed income highest quality				0	XXX		XXX		XXX	
7		Fixed income high quality				0	XXX		XXX		XXX	
8		Fixed income medium quality				0	XXX		XXX		XXX	
9		Fixed income low quality				0	XXX		XXX		XXX	
10		Fixed income lower quality				0	XXX		XXX		XXX	
11		Fixed income in or near default				0	XXX		XXX		XXX	
12		Unaffiliated common stock public				0	0.0000	0	(a)	0	(a)	0
13		Unaffiliated common stock private				0	0.0000	0	0.1945	0	0.1945	0
14		Real estate				0	(b)	0	(b)	0	(b)	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - all other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17		Total common stock (sum of Lines 1 through 16)	1,046,922,441	0	0	1,046,922,441	XXX	0	XXX	2,769,470	XXX	2,783,452
		REAL ESTATE										
18		Home office property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19		Investment properties				0	0.0000	0	0.0912	0	0.0912	0
20		Properties acquired in satisfaction of debt	14,500,000			14,500,000	0.0000	0	0.1337	1,938,650	0.1337	1,938,650
21		Total real estate (sum of Lines 18 through 20)	14,500,000	0	0	14,500,000	XXX	0	XXX	1,938,650	XXX	1,938,650
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	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	31,853,928	XXX	XXX	31,853,928	0.0005	15,927	0.0016	50,966	0.0033	105,118
31	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36)	31,853,928	XXX	XXX	31,853,928	XXX	15,927	XXX	50,966	XXX	105,118
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58		Unaffiliated - In Good Standing Defeased with Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	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	6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public		XXX	XXX	0	0.0000	0	(a) 0.2431	0	(a) 0.2431	0
66		Unaffiliated private	408,559,534	XXX	XXX	408,559,534	0.0000	0	0.1945	79,464,829	0.1945	79,464,829
67		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated other - all other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	408,559,534	XXX	XXX	408,559,534	XXX	0	XXX	79,464,829	XXX	79,464,829
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only)				0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties	25,324,568			25,324,568	0.0000	0	0.0912	2,309,601	0.0912	2,309,601
73		Properties acquired in satisfaction of debt				0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	25,324,568	0	0	25,324,568	XXX	0	XXX	2,309,601	XXX	2,309,601
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit				0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit				0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit				0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82		NAIC 2 working capital finance investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83		Other invested assets - Schedule BA	1,344,925	XXX		1,344,925	0.0000	0	0.1580	212,498	0.1580	212,498
84		Other short-term invested assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84)	1,344,925	XXX	0	1,344,925	XXX	0	XXX	212,498	XXX	212,498
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	467,082,955	0	0	467,082,955	XXX	15,927	XXX	82,037,894	XXX	82,092,046

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using 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 (continued)

Basic Contributions, 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
Other Than Mortgage Loans								
91278*AY0	R	NA	BOND WITH INTEREST RATE SWAP	1	86,167,792	43,084	137,868	284,354
91278*AY0	CN	00287Y BD 0	ABBVIE INC.	2FE	10,775,941			
91278*AY0	CN	12593Y BE 2	COMM_16-CR28	1FM	4,018,859			
91278*AY0	CN	126408 HN 6	CSX CORP	2FE	3,195,227			
91278*AY0	CN	20030N CM 1	COMCAST CORPORATION	1FE	11,824,593			
91278*AY0	CN	36250V AD 4	GSMS_15-GC34	1FM	603,633			
91278*AY0	CN	38379R LJ 0	GNR_17-1	1	4,254,183			
91278*AY0	CN	38379R MX 8	GNR_17-22	1	5,412,408			
91278*AY0	CN	38379U 6J 0	GNR_17-24	1	6,004,611			
91278*AY0	CN	38379U JW 7	GNR_16-41	1	1,814,555			
91278*AY0	CN	38380J DK 1	GNR_17-168	1	1,785,111			
91278*AY0	CN	38380J FS 2	GNR_17-171	1	1,690,405			
91278*AY0	CN	48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC	2FE	1,219,524			
91278*AY0	CN	50190D AJ 5	LCCM_17-LC26	1FM	2,024,945			
91278*AY0	CN	61767F BD 2	MSC_16-UB11	1FM	1,918,970			
91278*AY0	CN	69370P AC 5	PERTAMINA PERSERO PT	2FE	582,338			
91278*AY0	CN	89172U AD 0	TPMT_16-4	1FE	15,816,584			
91278*AY0	CN	89173H AC 0	TPMT_17-2	1FM	7,378,038			
91278*AY0	CN	94989E AK 3	WFCM_15-LC20	1FM	2,292,532			
91278*AY0	CN	95001Q AX 9	WFCM_18-C46	1FM	3,555,334			
91283#DN0	R	NA	BOND WITH INTEREST RATE SWAP	1	101,245,146	50,623	161,992	334,109
91283#DN0	CN	00287Y BR 9	ABBVIE INC.	2FE	343,945			
91283#DN0	CN	3138ER NP 1	FNMA 30YR	1	5,033,536			
91283#DN0	CN	31396V NH 7	FNMA_07-26	1	10,909,671			
91283#DN0	CN	3140J8 LL 5	FNMA 30YR	1	17,025,509			
91283#DN0	CN	83162C ZZ 9	SBAP_18-20K	1FE	3,177,713			
91283#DN0	CN	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU	1	34,963,018			
91283#DN0	CN	912810 SE 9	TREASURY BOND	1	29,791,754			
0199999. Subtotal - Other Than Mortgage Loans					374,825,875	93,707	299,860	618,463
0599999. Total					374,825,875	93,707	299,860	618,463

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
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Group							
209014G	16346839	NY	2010	4,000			Denied - Other
0399999. Death Claims - Group				4,000	0	0	XXX
0599999. Subtotal - Disposed Death Claims				4,000	0	0	XXX
2699999. Subtotal - Claims Disposed of During Current Year				4,000	0	0	XXX
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Group							
83ADD006339	5033113	MA	1998	100,000		100,000	Denied - Not A Covered Loss
83ADD011321	5035179	NY	2018	112,500		112,500	Denied - Not Accidental - Illness/Medical Treatment
83AGL001549	5035802	NC	2018	42,000		42,000	Denied - No Coverage At Time Of Loss
83ADD011009	5030100	OK	2017	75,000		75,000	Denied - Not Accidental - Illness/Medical Treatment
2999999. Death Claims - Group				329,500	0	329,500	XXX
3199999. Subtotal - Resisted Death Claims				329,500	0	329,500	XXX
5299999. Subtotal - Claims Resisted of During Current Year				329,500	0	329,500	XXX
5399999. Totals				333,500	0	329,500	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: 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	720	XXX		XXX		XXX		XXX		XXX	720	XXX		XXX		XXX		XXX
2. Premiums earned	720	XXX		XXX		XXX		XXX		XXX	720	XXX		XXX		XXX		XXX
3. Incurred claims	20,105	2,792.4	0	0.0	0	0.0	0	0.0	0	0.0	20,105	2,792.4	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	20,105	2,792.4	0	0.0	0	0.0	0	0.0	0	0.0	20,105	2,792.4	0	0.0	0	0.0	0	0.0
6 Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7 Commissions (a)	(22,172)	(3,079.4)		0.0		0.0		0.0		0.0	(22,172)	(3,079.4)		0.0		0.0		0.0
8 Other general insurance expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9 Taxes, licenses and fees	1,311,052	182,090.6	1,311,052	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10 Total other expenses incurred	1,288,880	179,011.1	1,311,052	0.0	0	0.0	0	0.0	0	0.0	(22,172)	(3,079.4)	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(1,308,265)	(181,703.5)	(1,311,052)	0.0	0	0.0	0	0.0	0	0.0	2,787	387.1	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	(1,308,265)	(181,703.5)	(1,311,052)	0.0	0	0.0	0	0.0	0	0.0	2,787	387.1	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts 5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	85					85			
2. Advance premiums	0								
3. Reserve for rate credits	0								
4. Total premium reserves, current year	85	0	0	0	0	85	0	0	0
5. Total premium reserves, prior year	85					85			
6. Increase in total premium reserves	0	0	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	0								
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year	0								
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	166,519	0	0	0	0	166,519	0	0	0
2. Total prior year	175,288					175,288			
3. Increase	(8,769)	0	0	0	0	(8,769)	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	28,874					28,874			
1.2 On claims incurred during current year	0								
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	166,519					166,519			
2.2 On claims incurred during current year	0								
3. Test:									
3.1 Lines 1.1 and 2.1	195,393	0	0	0	0	195,393	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	175,288					175,288			
3.3 Line 3.1 minus Line 3.2	20,105	0	0	0	0	20,105	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	171					171			
2. Premiums earned	171					171			
3. Incurred claims	(30,606)	(50,712)				20,106			
4. Commissions	(11,434)					(11,434)			
B. Reinsurance Ceded:									
1. Premiums written	32,546,766	31,885,305				640,405		21,056	
2. Premiums earned	33,348,798	32,687,337				640,405		21,056	
3. Incurred claims	33,180,136	30,846,045				664,502		1,669,589	
4. Commissions	7,770,008	7,770,008							

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims			33,230,849	33,230,849
2. Beginning claim reserves and liabilities			318,116,863	318,116,863
3. Ending claim reserves and liabilities			279,777,082	279,777,082
4. Claims paid	0	0	71,570,630	71,570,630
B. Assumed Reinsurance:				
5. Incurred claims			(30,606)	(30,606)
6. Beginning claim reserves and liabilities			334,386	334,386
7. Ending claim reserves and liabilities			272,620	272,620
8. Claims paid	0	0	31,160	31,160
C. Ceded Reinsurance:				
9. Incurred claims			33,180,136	33,180,136
10. Beginning claim reserves and liabilities			318,644,896	318,644,896
11. Ending claim reserves and liabilities			279,932,763	279,932,763
12. Claims paid	0	0	71,892,269	71,892,269
D. Net:				
13. Incurred claims	0	0	20,107	20,107
14. Beginning claim reserves and liabilities	0	0	(193,647)	(193,647)
15. Ending claim reserves and liabilities	0	0	116,939	116,939
16. Claims paid	0	0	(290,479)	(290,479)
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses			20,106	20,106
18. Beginning reserves and liabilities			(193,647)	(193,647)
19. Ending reserves and liabilities			116,939	116,939
20. Paid claims and cost containment expenses	0	0	(290,480)	(290,480)

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
General Account - Non-Affiliates - U.S. Non-Affiliates												
64190	13-3191369	04/01/2003	Allianz Life Insurance Company of New York	NY	OTH/G	OL	440,600	71,260				
62308	06-0303370	01/01/1994	Connecticut General Life Insurance Company	CT	CO/I	OL	326,514,202	30,573,664		1,188,497		
62308	06-0303370	10/01/1995	Connecticut General Life Insurance Company	CT	CO/I	OL	51,418,162	22,948,007	(6,796)	100,000		
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/I	OL	215,254	2,520,260	8,246	2,659		
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	VA		4,943,580	220,950			
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	FA		658,211	146,757			
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates						378,588,218	61,714,982	369,157	1,291,156	0	0
1099999.	Total - General Account - Non-Affiliates						378,588,218	61,714,982	369,157	1,291,156	0	0
1199999.	Total - General Account						378,588,218	61,714,982	369,157	1,291,156	0	0
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	VA			750		5,156,042	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	FA					1,282,677	
1999999.	Total - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates						0	0	750	0	6,438,719	0
2199999.	Total - Separate Accounts - Non-Affiliates						0	0	750	0	6,438,719	0
2299999.	Total - Separate Accounts						0	0	750	0	6,438,719	0
2399999.	Total U.S.						378,588,218	61,714,982	369,907	1,291,156	6,438,719	0
9999999.	Total						378,588,218	61,714,982	369,907	1,291,156	6,438,719	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
Non-Affiliates - U.S. Non-Affiliates												
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/I	OH	171	85	166,519			
00000	AA-9995096	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility	MA	OTH/G	OH			8,148	11,591		
00000	AA-9995074	07/01/1990	LDG Special Risk Reinsurance	MA	OTH/G	OH			49,324	37,038		
0899999.	Total - Non-Affiliates - U.S. Non-Affiliates						171	85	223,991	48,629	0	0
1099999.	Total - Non-Affiliates						171	85	223,991	48,629	0	0
1199999.	Total - U.S.						171	85	223,991	48,629	0	0
9999999.	Total						171	85	223,991	48,629	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
68365	04-2729166	04/01/1999	AXA Corporate Solutions Life Reinsurance Company	DE	616,017	
68365	04-2729166	03/13/2000	AXA Corporate Solutions Life Reinsurance Company	DE	10,279	
68365	04-2729166	05/08/2000	AXA Corporate Solutions Life Reinsurance Company	DE	498,926	
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		32,743,804
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	484,850	20,853,903
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	20,069,734	
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	2,210,960	
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS		1,614
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		1,879
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		800
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		1,575
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		3,104
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS		544
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS		1,022
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		3,133,326
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		6,524,722
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	1,386,083	27,232,062
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	82,687	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ		38,792,684
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO		157,479
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	530,860	6,909,312
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE		5,798,390
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	582,494	
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	2,510,979	36,183,672
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO		10,674,460
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY	8,704	
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				28,992,573	189,014,352
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	167,150	
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU		
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	8,468	
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates				175,618	0
1099999.	Total - Life and Annuity Non-Affiliates				29,168,191	189,014,352
1199999.	Total - Life and Annuity				29,168,191	189,014,352
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		3,317,979
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		48,629
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		7,262,065
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	49,580	
66281	52-0419790	07/01/2003	Transamerica Premier Life Insurance Company	IA		113,000
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL		169,531
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL		74,287
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates				49,580	10,985,491
2199999.	Total - Accident and Health Non-Affiliates				49,580	10,985,491
2299999.	Total - Accident and Health				49,580	10,985,491
2399999.	Total U.S.				29,042,153	199,999,843
2499999.	Total Non-U.S.				175,618	0
9999999.	Total				29,217,771	199,999,843

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
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
68365	04-2729166	04/01/1999	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		51,209	9,574,386	2,304,426				
68365	04-2729166	03/13/2000	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		5,154	968,267	294,560				
68365	04-2729166	05/08/2000	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA			464,886	113,592				
68365	04-2729166	10/01/2000	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		4,336	220,849	127,814				
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	2,621,858,632	2,728,345	2,618,550	18,707,464				42,041,982
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	1,554,652,175	1,122,570	1,056,242	2,803,863				7,162,443
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	25,942,276			377,570				
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	25,942,276			377,570				
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	946,351,865	885,839	839,690	5,580,757				16,028,128
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	2,799,118,974	2,610,208	2,498,417	19,423,197				10,551,999
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA		1,709,419,917	1,827,655,357	56,420,893				
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VA		6,937,027	77,868,367	4,325,327				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	2,690,713	57,582	53,001	33,445				
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	9,332,252			34,380				
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	CO/G	FA		145,672,971	144,554,146					
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	3,131,843	65,235	61,391	61,815				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,332,818	29,572	26,333	9,804				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	2,625,497	23,767	20,114	3,607				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	5,173,075	116,220	101,649	33,648				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	906,169	37,312	33,280	22,479				
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	1,703,240	32,037	29,306	25,512				
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							8,556,282	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							2,291,673	
86258	13-2572994	03/27/2003	General Re Life Corporation	CT	YRT/I	OL	9,534,042			107,206				
88340	59-2859797	03/27/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,316,809			12,073				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		16,411,050	19,655,626	5,309,010				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL	440,600	71,260	96,346					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL	416,881,468	1,892,265	1,935,448	6,573,323				
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	OTH/G	OL	1,363,759,935	1,571,381	1,506,634	11,261,478				27,943,251
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	OTH/I	OL	2,703,555,666	2,247,558	2,154,819	13,054,243				20,139,505
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company	IN	YRT/I	OL	7,422,642			35,428				
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	CO/G	FA		7,997,624,903	8,069,501,361	679,127,871				
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	YRT/I	VA		6,336	1,716,485	124,613				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	OL	3,499,773,122	1,012,506,084	1,065,577,494	46,102,982				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	XXXL	4,397,772,642	104,720,232	101,171,486	7,175,315				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	AXXX	5,185,243,575	1,286,301,798	1,218,745,069	50,560,617				
93572	43-1235868	03/27/2003	RGA Reinsurance Company	MO	YRT/I	OL	109,911,630			2,267,656				

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	03/01/2004	RGA Reinsurance Company	MO	OTH/G	OL	99,967,472	41,063	38,429	433,985				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	29,502,341			506,378				
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	7,422,642			28,774				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	536,151,945	514,514	501,221	4,146,038				10,735,022
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	29,453,641	40,520	32,290	429,776				
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/G	OL				(4,432)				
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL								
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	442,527,215	344,888	394,712	2,963,310				10,307,782
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	14,061,191	(3,541)	(1,486)	45,045				(88,955)
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,611,350			8,540				
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	27,689,744			154,913				
68713	84-0499703	03/27/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	59,515,518			839,828				
68713	84-0499703	03/01/2004	Security Life of Denver Insurance Company	CO	YRT/I	OL	6,587,240			37,280				
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,953,114,130	2,110,418	2,102,017	16,999,360				42,383,029
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	2,733,009,307	2,288,076	2,187,108	13,519,706				20,134,595
82627	06-0839705	12/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	44,851,809			350,483				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		13,303	20,200					
82627	06-0839705	03/27/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	16,645,572			152,006				
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	88,924,456			589,762				
82627	06-0839705	06/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		27,635	27,886					
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,610,853,937	790,285	852,204	2,655,075				27,134,450
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	111,551,513	109,508	101,285	590,680				1,931,020
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VA			1,394,466	4,763,156				
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY	CO/I	VA			642,933	1,250,733				
70688	36-6071399	03/01/2004	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	23,741,721			338,063				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						33,533,556,680	12,299,428,837	12,558,998,264	983,591,997	0	0	10,847,955	236,404,251
1099999.	Total - General Account - Authorized - Non-Affiliates						33,533,556,680	12,299,428,837	12,558,998,264	983,591,997	0	0	10,847,955	236,404,251
1199999.	Total - General Account - Authorized						33,533,556,680	12,299,428,837	12,558,998,264	983,591,997	0	0	10,847,955	236,404,251
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			3,794,537	2,639,903				
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			407,137	530,557				
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			974,266	1,532,623				
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						0	0	5,175,940	4,703,083	0	0	0	0
2199999.	Total - General Account - Unauthorized - Non-Affiliates						0	0	5,175,940	4,703,083	0	0	0	0
2299999.	Total - General Account - Unauthorized						0	0	5,175,940	4,703,083	0	0	0	0
3499999.	Total - General Account - Authorized, Unauthorized and Certified						33,533,556,680	12,299,428,837	12,564,174,204	988,295,080	0	0	10,847,955	236,404,251

Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates

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
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	MCO/I	VA							118,129,578	
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/G	FA		1,406,515,698	1,742,221,114					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA		1,554,569,982	1,582,628,340					
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							150,945	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA				13,605			17,641,273	
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	MCO/G	VA				704,301,242			19,575,072,018	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	MCO/I	OL	4,368,418,379			24,075,488			1,132,140,046	
4299999.	Total - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates						4,368,418,379	2,961,085,680	3,324,849,454	728,390,335	0	0	20,843,133,860	0
4499999.	Total - Separate Accounts - Authorized - Non-Affiliates						4,368,418,379	2,961,085,680	3,324,849,454	728,390,335	0	0	20,843,133,860	0
4599999.	Total - Separate Accounts - Authorized						4,368,418,379	2,961,085,680	3,324,849,454	728,390,335	0	0	20,843,133,860	0
6899999.	Total - Separate Accounts - Authorized, Unauthorized and Certified						4,368,418,379	2,961,085,680	3,324,849,454	728,390,335	0	0	20,843,133,860	0
6999999.	Total U.S.						37,901,975,059	15,260,514,517	15,883,847,718	1,711,982,332	0	0	20,853,981,815	236,404,251
7099999.	Total Non-U.S.						0	0	5,175,940	4,703,083	0	0	0	0
9999999.	Total						37,901,975,059	15,260,514,517	15,889,023,658	1,716,685,415	0	0	20,853,981,815	236,404,251

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
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS							
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	A	144,209	4,482					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	3,868,490	24,802	162,281,192				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OM	47,082	1,996					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	STDI	(639,463)	1,967,533	2,534,222				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	STDI			57,472				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	A	7,380,578	2,182,741	846,902				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	2,896,626	846,061	11,453,180				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS	3,804,025	5,518					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH	11,853,101	919,778					
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	QA/G	LTC	2,469,356		86,742,637				
19445	25-0687550	06/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa	PA	QA/G	SD	21,056		400,000				
66281	52-0419790	07/01/2003	Transamerica Premier Life Insurance Company	IA	QA/G	MS	61,300						
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL	QA/I	OH	18,044	5,977	26,013				
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL	QA/I	LTDI	621,302	121,153	6,528,239				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						32,545,706	6,080,041	270,869,857	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						32,545,706	6,080,041	270,869,857	0	0	0	0
1199999.	Total - General Account - Authorized						32,545,706	6,080,041	270,869,857	0	0	0	0
3499999.	Total - General Account - Authorized, Unauthorized and Certified						32,545,706	6,080,041	270,869,857	0	0	0	0
6999999.	Total - U.S.						32,545,706	6,080,041	270,869,857	0	0	0	0
9999999.	Total						32,545,706	6,080,041	270,869,857	0	0	0	0

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
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd		167,150		167,150			2,724,227				167,150
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd				0							0
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd		8,468		8,468			8,468				8,468
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates			0	175,618	0	175,618	0	XXX	2,732,695	0	0	0	175,618
1099999.	Total - General Account - Life and Annuity - Non-Affiliates			0	175,618	0	175,618	0	XXX	2,732,695	0	0	0	175,618
1199999.	Total - General Account - Life and Annuity			0	175,618	0	175,618	0	XXX	2,732,695	0	0	0	175,618
2399999.	Total - General Account			0	175,618	0	175,618	0	XXX	2,732,695	0	0	0	175,618
3699999.	Total - Non-U.S.			0	175,618	0	175,618	0	XXX	2,732,695	0	0	0	175,618
9999999.	Total			0	175,618	0	175,618	0	XXX	2,732,695	0	0	0	175,618

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 thru 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 (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x 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 (Cols. 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)

NONE

SCHEDULE S - PART 6

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

		1 2019	2 2018	3 2017	4 2016	5 2015
A.	**OPERATIONS ITEMS**					
1.	Premiums and annuity considerations for life and accident and health contracts	1,749,231	7,036,081	1,645,066	1,730,509	973,562
2.	Commissions and reinsurance expense allowances	31,415	27,252	21,792	16,069	43,819
3.	Contract claims	673,482	588,993	541,517	549,129	589,673
4.	Surrender benefits and withdrawals for life contracts	(3,299,895)	(3,226,603)	(2,348,685)	190,986	(2,541,880)
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(1,523,757)	(1,554,250)	(1,203,357)	(1,822,254)	(1,297,945)
7.	Increase in aggregate reserves for life and accident and health contracts	(656,802)	4,890,472	(50,995)	(30,052)	(744,513)
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	(109,131)	(142,557)	(131,441)	(108,770)	(95,212)
9.	Aggregate reserves for life and accident and health contracts	15,537,464	16,201,045	8,509,745	8,428,078	8,350,368
10.	Liability for deposit-type contracts	2,913,008	3,167,484	2,791,381	3,111,850	3,222,383
11.	Contract claims unpaid	200,000	199,169	218,638	166,039	153,584
12.	Amounts recoverable on reinsurance	29,218	26,146	4,734	13,910	11,492
13.	Experience rating refunds due or unpaid					118,865
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					431
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)		3,711			5,820
20.	Trust agreements (T)	2,733	2,621	2,069	7,152	2,001
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)	10,986,358,467		10,986,358,467
2.	Reinsurance (Line 16)	167,283,116		167,283,116
3.	Premiums and considerations (Line 15)	178,280	(109,130,535)	(108,952,255)
4.	Net credit for ceded reinsurance	XXX	12,883,294,622	12,883,294,622
5.	All other admitted assets (balance)	421,729,479		421,729,479
6.	Total assets excluding Separate Accounts (Line 26)	11,575,549,342	12,774,164,087	24,349,713,429
7.	Separate Account assets (Line 27)	77,140,674,684	2,961,085,680	80,101,760,364
8.	Total assets (Line 28)	88,716,224,026	15,735,249,767	104,451,473,793
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	7,065,391,695	9,661,245,441	16,726,637,136
10.	Liability for deposit-type contracts (Line 3)	230,692,558	2,912,918,804	3,143,611,362
11.	Claim reserves (Line 4)	251,200,691	199,999,842	451,200,533
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,813,211		1,813,211
13.	Premium & annuity considerations received in advance (Line 8)			0
14.	Other contract liabilities (Line 9)	600,663,426		600,663,426
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			0
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			0
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	231,335,851		231,335,851
20.	Total liabilities excluding Separate Accounts (Line 26)	8,381,097,433	12,774,164,087	21,155,261,520
21.	Separate Account liabilities (Line 27)	77,140,677,762	2,961,085,680	80,101,763,442
22.	Total liabilities (Line 28)	85,521,775,195	15,735,249,767	101,257,024,962
23.	Capital & surplus (Line 38)	3,194,448,830	XXX	3,194,448,830
24.	Total liabilities, capital & surplus (Line 39)	88,716,224,026	15,735,249,767	104,451,473,792
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	9,661,245,441		
26.	Claim reserves	199,999,842		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	2,912,918,804		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	0		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	12,774,164,087		
34.	Premiums and considerations	(109,130,535)		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with certified reinsurers	0		
38.	Funds held under reinsurance treaties with certified reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payables/offsets	(109,130,535)		
41.	Total net credit for ceded reinsurance	12,883,294,622		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	368,974	992,452	378,801	10,387,584	12,127,811	34,770,128
2.	Alaska AK	L	8,636,115	43,589	85,386	4,831,378	13,596,468	5,242,079
3.	Arizona AZ	L	715,670	3,024,956	261,378	5,509,691	9,511,695	17,640,133
4.	Arkansas AR	L	829,241	972,765	146,361	4,791,899	6,740,266	4,487,847
5.	California CA	L	3,644,112	13,688,871	1,293,600	137,568,882	156,195,465	159,975,156
6.	Colorado CO	L	790,109	1,312,146	446,336	3,714,944	6,263,535	10,373,854
7.	Connecticut CT	L	3,094,619	2,240,522	424,382	29,771,073	35,530,596	24,377,750
8.	Delaware DE	L	163,365	954,731	41,709	354,260,434	355,420,239	4,660,056
9.	District of Columbia DC	L	72,777	1,050,896	65,953	903,075	2,092,701	2,554,049
10.	Florida FL	L	7,348,648	9,683,813	2,582,536	67,409,002	87,023,999	104,598,226
11.	Georgia GA	L	1,036,369	1,822,737	596,647	22,321,253	25,777,006	46,740,056
12.	Hawaii HI	L	786,317	889,206	1,810,356	4,307,876	7,793,755	12,599,158
13.	Idaho ID	L	187,300	207,442	104,234	2,373,496	2,872,472	2,845,252
14.	Illinois IL	L	1,924,485	5,750,066	871,495	17,015,213	25,561,259	45,150,455
15.	Indiana IN	L	796,530	1,737,162	612,402	17,512,209	20,658,303	16,405,975
16.	Iowa IA	L	253,434	912,916	96,910	5,902,419	7,165,679	16,065,165
17.	Kansas KS	L	1,426,400	1,439,849	310,456	5,314,004	8,490,709	10,520,211
18.	Kentucky KY	L	226,727	1,056,419	177,023	6,521,637	7,981,806	23,392,467
19.	Louisiana LA	L	812,620	2,574,446	244,694	30,216,370	33,848,130	32,852,533
20.	Maine ME	L	258,613	258,250	154,504	3,058,242	3,729,609	13,391,568
21.	Maryland MD	L	1,175,494	2,979,927	578,311	14,288,880	19,022,612	24,567,754
22.	Massachusetts MA	L	996,155	2,351,675	509,329	25,445,046	29,302,205	19,380,532
23.	Michigan MI	L	938,699	3,492,324	332,787	25,314,439	30,078,249	40,176,179
24.	Minnesota MN	L	2,737,357	2,711,929	342,260	56,231,281	62,022,827	27,055,717
25.	Mississippi MS	L	268,915	142,749	114,760	2,392,811	2,919,235	10,334,800
26.	Missouri MO	L	1,476,065	2,809,043	442,204	12,119,735	16,847,047	21,562,286
27.	Montana MT	L	166,487	632,883	56,683	3,620,016	4,476,069	4,089,399
28.	Nebraska NE	L	160,357	1,261,581	146,141	2,978,501	4,546,580	5,670,115
29.	Nevada NV	L	353,068	930,882	156,793	12,931,852	14,372,595	51,246,107
30.	New Hampshire NH	L	291,244	513,339	116,957	7,674,160	8,595,700	3,181,756
31.	New Jersey NJ	L	5,395,245	7,287,020	322,720	42,745,520	55,750,505	63,794,195
32.	New Mexico NM	L	289,448	12,667	207,209	3,243,722	3,753,046	1,959,403
33.	New York NY	L	78,949,654	30,017,205	8,903,972	78,510,491	196,381,322	40,155,476
34.	North Carolina NC	L	2,154,333	3,676,618	1,082,401	18,437,953	25,351,305	35,402,430
35.	North Dakota ND	L	111,704	106,347	24,366	10,361,432	10,603,849	21,142,630
36.	Ohio OH	L	2,344,508	2,556,085	743,666	22,969,660	28,613,919	45,448,343
37.	Oklahoma OK	L	762,336	2,492,249	453,012	6,561,687	10,269,284	10,273,573
38.	Oregon OR	L	250,872	2,777,489	227,829	10,136,395	13,392,585	11,257,959
39.	Pennsylvania PA	L	2,798,303	5,614,465	888,770	104,002,049	113,303,587	10,727,076
40.	Rhode Island RI	L	311,660	320,180	234,675	2,461,031	3,327,546	3,185,551
41.	South Carolina SC	L	11,816,146	4,970,208	339,206	8,727,798	25,853,358	15,014,806
42.	South Dakota SD	L	82,263	354,698	72,747	5,902,269	6,411,977	5,668,963
43.	Tennessee TN	L	824,126	1,867,622	393,744	18,151,690	21,237,182	41,772,665
44.	Texas TX	L	3,623,804	5,598,065	1,102,255	77,741,245	88,065,369	136,966,239
45.	Utah UT	L	1,836,393	88,711	870,591	2,930,794	5,726,489	8,622,677
46.	Vermont VT	L	153,290	490,681	474,201	5,368,328	6,486,500	5,510,081
47.	Virginia VA	L	4,235,147	5,108,883	2,810,547	12,816,275	24,970,852	31,061,642
48.	Washington WA	L	1,243,675	4,084,662	624,699	37,432,486	43,385,522	2,682,009
49.	West Virginia WV	L	62,141	871,783	130,488	5,494,286	6,558,698	16,793,725
50.	Wisconsin WI	L	867,552	2,269,352	347,811	27,873,112	31,357,827	1,995,464
51.	Wyoming WY	L	60,028	146,957	37,653	1,356,817	1,601,455	3,256,855
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	40,118
54.	Puerto Rico PR	N	7,956		394		8,350	31,954
55.	US Virgin Islands VI	N	36		3,865		3,901	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	1,115,627			39,226	1,154,853	58,699
58.	Aggregate Other Alien OT	XXX	85,678	0	0	0	85,678	0
59.	Subtotal	XXX	161,318,191	149,151,513	33,798,209	1,399,951,668	1,744,219,581	1,308,729,296
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,297,904				4,297,904	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	263,509				263,509	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	165,879,604	149,151,513	33,798,209	1,399,951,668	1,748,780,994	1,308,729,296
96.	Plus reinsurance assumed	XXX	(6,530)	154,737	171	221,700	370,078	
97.	Totals (All Business)	XXX	165,873,074	149,306,250	33,798,380	1,400,173,368	1,749,151,072	1,308,729,296
98.	Less reinsurance ceded	XXX	224,141,846	56,939,350	33,797,660	1,400,931,565	1,715,810,421	1,307,806,671
99.	Totals (All Business) less reinsurance ceded	XXX	(58,268,772)	92,366,900	(c) 720	(758,197)	33,340,651	922,625
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	85,678				85,678	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	85,678	0	0	0	85,678	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	6

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

Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policyholder, insured or payor. Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policy covering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or to the situs of the contract.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:
Exhibit 1, Lines 6.4,10.4 and 16.4 Cols 8,9,10

SCHEDULE T - PART 2

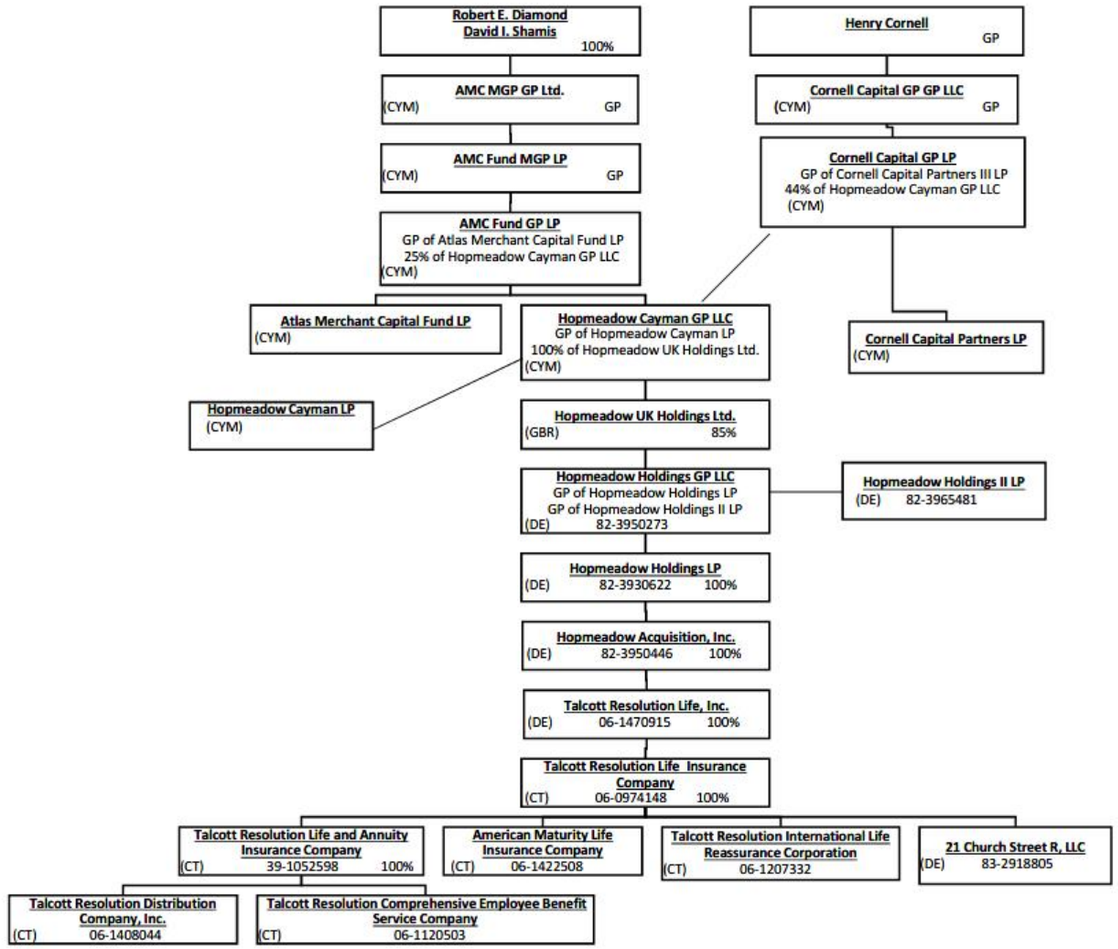
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

		Direct Business Only					
	States, Etc.	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	368,974	992,452	16,245	1,828	34,770,128	36,149,627
2.	Alaska AK	8,636,115	43,589	14,483	1,828	5,242,079	13,938,094
3.	Arizona AZ	715,670	3,024,956	55,072	18,278	17,640,133	21,454,109
4.	Arkansas AR	829,241	972,765	23,171		4,487,847	6,313,024
5.	California CA	3,644,112	13,688,871	532,719	78,595	159,975,156	177,919,453
6.	Colorado CO	790,109	1,312,146	32,763	5,483	10,373,854	12,514,355
7.	Connecticut CT	3,094,619	2,240,522	96,775	5,483	24,377,750	29,815,149
8.	Delaware DE	163,365	954,731	10,162		4,660,056	5,788,314
9.	District of Columbia DC	72,777	1,050,896	34,350		2,554,049	3,712,072
10.	Florida FL	7,348,648	9,683,813	341,136	42,039	104,598,226	122,013,862
11.	Georgia GA	1,036,369	1,822,737	61,936	9,139	46,740,056	49,670,237
12.	Hawaii HI	786,317	889,206	25,686	1,718,130	12,599,158	16,018,497
13.	Idaho ID	187,300	207,442	17,652	1,828	2,845,252	3,259,474
14.	Illinois IL	1,924,485	5,750,066	555,051	7,311	45,150,455	53,387,368
15.	Indiana IN	796,530	1,737,162	138,060	230,303	16,405,975	19,308,030
16.	Iowa IA	253,434	912,916	39,683		16,065,165	17,271,198
17.	Kansas KS	1,426,400	1,439,849	25,612	9,139	10,520,211	13,421,211
18.	Kentucky KY	226,727	1,056,419	25,502	14,622	23,392,467	24,715,737
19.	Louisiana LA	812,620	2,574,446	34,186		32,852,533	36,273,785
20.	Maine ME	258,613	258,250	18,446		13,391,568	13,926,877
21.	Maryland MD	1,175,494	2,979,927	72,256	14,622	24,567,754	28,810,053
22.	Massachusetts MA	996,155	2,351,675	132,933	7,311	19,380,532	22,868,606
23.	Michigan MI	938,699	3,492,324	124,978	25,589	40,176,179	44,757,769
24.	Minnesota MN	2,737,357	2,711,929	169,596	38,384	27,055,717	32,712,983
25.	Mississippi MS	268,915	142,749	15,931	3,656	10,334,800	10,766,051
26.	Missouri MO	1,476,065	2,809,043	36,859	3,656	21,562,286	25,887,909
27.	Montana MT	166,487	632,883	10,816	1,828	4,089,399	4,901,413
28.	Nebraska NE	160,357	1,261,581	30,450	1,828	5,670,115	7,124,331
29.	Nevada NV	353,068	930,882	33,460	16,450	51,246,107	52,579,967
30.	New Hampshire NH	291,244	513,339	27,728	7,311	3,181,756	4,021,378
31.	New Jersey NJ	5,395,245	7,287,020	37,385	5,483	63,794,195	76,519,328
32.	New Mexico NM	289,448	12,667	22,933	12,795	1,959,403	2,297,246
33.	New York NY	78,949,654	30,017,205	1,244,479	18,278	40,155,476	150,385,092
34.	North Carolina NC	2,154,333	3,676,618	222,830	7,311	35,402,430	41,463,522
35.	North Dakota ND	111,704	106,347	6,766		21,142,630	21,367,447
36.	Ohio OH	2,344,508	2,556,085	93,199	21,934	45,448,343	50,464,069
37.	Oklahoma OK	762,336	2,492,249	85,383		10,273,573	13,613,541
38.	Oregon OR	250,872	2,777,489	35,391	14,622	11,257,959	14,336,333
39.	Pennsylvania PA	2,798,303	5,614,465	166,203	10,967	10,727,076	19,317,014
40.	Rhode Island RI	311,660	320,180	152,705	1,828	3,185,551	3,971,924
41.	South Carolina SC	11,816,146	4,970,208	32,553	1,828	15,014,806	31,835,541
42.	South Dakota SD	82,263	354,698	22,217	1,828	5,668,963	6,129,969
43.	Tennessee TN	824,126	1,867,622	41,173	10,967	41,772,665	44,516,553
44.	Texas TX	3,623,804	5,598,065	191,425	20,106	136,966,239	146,399,639
45.	Utah UT	1,836,393	88,711	778,979	5,483	8,622,677	11,332,243
46.	Vermont VT	153,290	490,681	4,343		5,510,081	6,158,395
47.	Virginia VA	4,235,147	5,108,883	103,541	3,656	31,061,642	40,512,869
48.	Washington WA	1,243,675	4,084,662	89,485	14,622	2,682,009	8,114,453
49.	West Virginia WV	62,141	871,783	12,758		16,793,725	17,740,407
50.	Wisconsin WI	867,552	2,269,352	169,595	49,351	1,995,464	5,351,314
51.	Wyoming WY	60,028	146,957	7,544	3,656	3,256,855	3,475,040
52.	American Samoa AS						0
53.	Guam GU					40,118	40,118
54.	Puerto Rico PR	7,956		356		31,954	40,266
55.	US Virgin Islands VI	36					36
56.	Northern Mariana Islands MP						0
57.	Canada CAN	1,115,627				58,699	1,174,326
58.	Aggregate Other Alien OT	85,678					85,678
59.	Totals	161,318,191	149,151,513	6,274,940	2,469,356	1,308,729,296	1,627,943,296

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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 *
Members															
4926	Hopmeadow Holding Grp	00000	82-3930622				Hopmeadow Holdings, LP	DE	UIP	Hopmeadow Holdings, GP LLC	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	00000	82-3950446				Hopmeadow Acquisition, Inc.	DE	UIP	Hopmeadow Holdings, LP	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UDP	Hopmeadow Acquisition, Inc.	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	RE	Talcott Resolution Life, Inc.	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	00000	83-2918805				21 Church Street R, LLC	DE	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holding Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y	
4926	Hopmeadow Holding Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y	

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)
Affiliated Transactions												
00000	82-3930622	Hopmeadow Holdings, LP	690,000,000								690,000,000	
00000	82-3950446	Hopmeadow Acquisition, Inc.									0	
00000	06-1470915	Talcott Resolution Life, Inc.	10,000,000								10,000,000	
88072	06-0974148	Talcott Resolution Life Insurance Company	(700,000,000)	250,000,000			(103,042,700)				(553,042,700)	
81213	06-1422508	American Maturity Life Insurance Company					19,842				19,842	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation									0	
00000	83-2918805	21 Church Street R, LLC									0	
71153	39-1052598	Talcott Resolution Life and Annuity Insurance Company		(250,000,000)			101,737,411				(148,262,589)	
00000	06-1120503	Talcott Resolution Comprehensive Employee Benefit Service Company									0	
00000	06-1408044	Talcott Resolution Distribution Company					1,285,447				1,285,447	
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	0

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 state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will 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 statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.**
If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	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
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?	YES
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?	NO
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?	NO
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?	NO
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?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

EXPLANATIONS:

BAR CODE:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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12. The data for this supplement is not required to be filed.

8807220194200000

13.

14. The data for this supplement is not required to be filed.

8807220194900000

15.

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19. The data for this supplement is not required to be filed.

8807220194440000

20. The data for this supplement is not required to be filed.

8807220194450000

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22. The data for this supplement is not required to be filed.

8807220194470000

23. The data for this supplement is not required to be filed.

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26. The data for this supplement is not required to be filed.

8807220194510000

27. The data for this supplement is not required to be filed.

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29. The data for this supplement is not required to be filed.

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30. The data for this supplement is not required to be filed.

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31. The data for this supplement is not required to be filed.

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32. The data for this supplement is not required to be filed.

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33. The data for this supplement is not required to be filed.

8807220194540000

34. The data for this supplement is not required to be filed.

8807220194950000

35.

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.

36. The data for this supplement is not required to be filed.

8807220193650000

37. The data for this supplement is not required to be filed.

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38. The data for this supplement is not required to be filed.

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39. The data for this supplement is not required to be filed.

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40. The data for this supplement is not required to be filed.

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43. The data for this supplement is not required to be filed.

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45. The data for this supplement is not required to be filed.

8807220192160000

46. The data for this supplement is not required to be filed.

8807220192170000

47. The data for this supplement is not required to be filed.

8807220194350000

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Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds	21,236,879	34,288,091
2505. Miscellaneous liabilities	1,862,140	964,365
2506. Interest on policy or contract funds due or accrued	1,195,541	888,395
2507. Accrued interest on derivatives in a liability position	1,132,321	19,277,308
2597. Summary of remaining write-ins for Line 25	25,426,881	55,418,159

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. IMR adjustment on reinsurance ceded		(163,048,269)
2797. Summary of remaining write-ins for Line 27	0	(163,048,269)

Overflow Page for Write-Ins

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	531,157,596	4.8	531,157,596		531,157,596	4.8
1.02 All Other Governments	211,613,513	1.9	211,613,513		211,613,513	1.9
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	17,079,719	0.2	17,079,719		17,079,719	0.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	21,270,000	0.2	21,270,000		21,270,000	0.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	438,191,421	4.0	438,191,421		438,191,421	4.0
1.06 Industrial and Miscellaneous	5,207,948,689	47.4	5,207,948,689		5,207,948,689	47.4
1.07 Hybrid Securities	47,466,232	0.4	47,466,232		47,466,232	0.4
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans	6,995,091	0.1	6,995,091		6,995,091	0.1
1.11 Total Long-Term Bonds	6,481,722,260	58.9	6,481,722,260	0	6,481,722,260	59.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	57,307,995	0.5	57,307,995		57,307,995	0.5
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	57,307,995	0.5	57,307,995	0	57,307,995	0.5
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	18,001,107	0.2	18,001,107		18,001,107	0.2
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	1,040,990,004	9.5	1,028,921,333		1,028,921,333	9.4
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	1,058,991,111	9.6	1,046,922,440	0	1,046,922,440	9.5
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages	14,573,759	0.1	14,573,759		14,573,759	0.1
4.03 Commercial Mortgages	1,173,855,561	10.7	1,173,855,561		1,173,855,561	10.7
4.04 Mezzanine Real Estate Loans	61,729,852	0.6	61,729,852		61,729,852	0.6
4.05 Total Mortgage Loans	1,250,159,172	11.4	1,250,159,172	0	1,250,159,172	11.4
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	14,500,000	0.1	14,500,000		14,500,000	0.1
5.04 Total Real Estate	14,500,000	0.1	14,500,000	0	14,500,000	0.1
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	7,000,968	0.1	7,000,968		7,000,968	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	145,131,219	1.3	145,131,219		145,131,219	1.3
6.03 Short-Term Investments (Schedule DA)	2,955,306	0.0	2,955,306		2,955,306	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	155,087,493	1.4	155,087,493	0	155,087,493	1.4
7. Contract Loans	1,353,909,927	12.3	1,353,909,927		1,353,909,927	12.3
8. Derivatives (Schedule DB)	119,894,198	1.1	119,894,198		119,894,198	1.1
9. Other Invested Assets (Schedule BA)	467,333,793	4.2	467,082,953		467,082,953	4.3
10. Receivables for Securities	19,619,814	0.2	19,619,814		19,619,814	0.2
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	20,152,214	0.2	20,152,214		20,152,214	0.2
13. Total Invested Assets	10,998,677,977	100.0	10,986,358,466	0	10,986,358,466	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	14,500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		14,500,000
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		14,500,000
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		14,500,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,105,232,868
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	213,378,236	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	89,285,101	302,663,337
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		58,457
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		(4,341,529)
7.	Deduct amounts received on disposals, Part 3, Column 15		153,034,298
8.	Deduct amortization of premium and mortgage interest points and commitment fees		150,360
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,250,428,475
12.	Total valuation allowance		(269,303)
13.	Subtotal (Line 11 plus Line 12)		1,250,159,172
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,250,159,172

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		403,961,752
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	15,290,611	
2.2	Additional investment made after acquisition (Part 2, Column 9)	105,491,636	120,782,247
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	21,791,751	
5.2	Totals, Part 3, Column 9	(8,098,986)	13,692,765
6.	Total gain (loss) on disposals, Part 3, Column 19		(3,193)
7.	Deduct amounts received on disposals, Part 3, Column 16		58,974,516
8.	Deduct amortization of premium and depreciation		15,047
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	2,909	
9.2	Totals, Part 3, Column 14		2,909
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	12,095,712	
10.2	Totals, Part 3, Column 11	17,409	12,113,121
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		467,333,796
12.	Deduct total nonadmitted amounts		250,840
13.	Statement value at end of current period (Line 11 minus Line 12)		467,082,956

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,285,608,648
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,676,597,701
3.	Accrual of discount		12,528,347
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(11,144)	
4.2	Part 2, Section 1, Column 15	(30)	
4.3	Part 2, Section 2, Column 13	(39,098,279)	
4.4	Part 4, Column 11	2,448,829	(36,660,624)
5.	Total gain (loss) on disposals, Part 4, Column 19		22,172,110
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,333,454,331
7.	Deduct amortization of premium		29,201,141
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	(52,305)	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15	217,461	165,156
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	1,555,662	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	1,648,372	
9.4	Part 4, Column 13		3,204,034
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		3,469,535
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,598,021,367
12.	Deduct total nonadmitted amounts		12,068,670
13.	Statement value at end of current period (Line 11 minus Line 12)		7,585,952,697

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	531,157,596	628,594,353	530,504,941	521,376,047
Governments (Including all obligations	2. Canada	2,325,000	3,021,693	2,325,000	2,325,000
guaranteed by governments)	3. Other Countries	209,288,513	236,690,362	210,088,948	207,768,716
	4. Totals	742,771,109	868,306,408	742,918,889	731,469,763
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	17,079,719	20,923,769	17,629,908	14,280,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	21,270,000	24,391,349	21,270,000	21,270,000
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	438,191,421	487,102,922	439,366,044	391,381,497
Industrial and Miscellaneous,	8. United States	4,478,906,655	5,081,723,597	4,535,973,390	4,422,487,651
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	87,841,675	100,503,889	90,152,192	85,982,983
and Hybrid Securities (Unaffiliated)	10. Other Countries	695,661,682	717,376,853	696,160,569	695,724,592
	11. Totals	5,262,410,012	5,899,604,339	5,322,286,151	5,204,195,226
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,481,722,261	7,300,328,787	6,543,470,992	6,362,596,486
PREFERRED STOCKS	14. United States	23,238,118	23,240,943	23,240,942	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	34,069,876	34,746,180	19,746,996	
	17. Totals	57,307,994	57,987,123	42,987,938	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	57,307,994	57,987,123	42,987,938	
COMMON STOCKS	20. United States	17,501,752	17,501,752	17,501,756	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	499,355	499,355	300,282	
	23. Totals	18,001,107	18,001,107	17,802,038	
Parent, Subsidiaries and Affiliates	24. Totals	1,040,990,002	1,040,990,002	59,444,642	
	25. Total Common Stocks	1,058,991,109	1,058,991,109	77,246,680	
	26. Total Stocks	1,116,299,103	1,116,978,232	120,234,618	
	27. Total Bonds and Stocks	7,598,021,364	8,417,307,019	6,663,705,610	

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 Column 7 as a % of Line 11.7	9 Total from Column 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	22,505,104	55,692,383	40,680,484	41,172,110	371,107,516	XXX	531,157,596	8.2	890,390,931	12.4	510,880,134	20,277,462
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	22,505,104	55,692,383	40,680,484	41,172,110	371,107,516	XXX	531,157,596	8.2	890,390,931	12.4	510,880,134	20,277,462
2. **All Other Governments**												
2.1 NAIC 1		19,282,142	30,344,064	10,225,102	15,031,509	XXX	74,882,816	1.2	61,063,860	0.9	6,813,223	68,069,593
2.2 NAIC 2	635,765	47,403,212	40,079,527	8,731,322	26,018,872	XXX	122,868,698	1.9	134,285,234	1.9	61,108,216	61,760,482
2.3 NAIC 3	42,330	3,939,675	1,959,630	860,731	2,469,075	XXX	9,271,441	0.1	6,670,861	0.1		9,271,441
2.4 NAIC 4		1,708,227	2,882,330			XXX	4,590,557	0.1	2,794,784	0.0		4,590,557
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	678,096	72,333,255	75,265,551	19,817,155	43,519,457	XXX	211,613,513	3.3	204,814,739	2.9	67,921,439	143,692,074
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1				11,515,815	3,016,534	XXX	14,532,349	0.2	14,627,772	0.2	14,532,349	
3.2 NAIC 2				2,547,370		XXX	2,547,370	0.0	7,316,470	0.1	2,547,370	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	14,063,185	3,016,534	XXX	17,079,719	0.3	21,944,242	0.3	17,079,719	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1					21,270,000	XXX	21,270,000	0.3	21,270,000	0.3	21,270,000	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	21,270,000	XXX	21,270,000	0.3	21,270,000	0.3	21,270,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	20,774,276	66,092,483	48,532,640	91,626,681	201,135,785	XXX	428,161,864	6.6	386,576,404	5.4	414,762,224	13,399,640
5.2 NAIC 2					10,029,557	XXX	10,029,557	0.2	4,234,390	0.1	10,029,557	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	20,774,276	66,092,483	48,532,640	91,626,681	211,165,341	XXX	438,191,421	6.8	390,810,794	5.5	424,791,781	13,399,640

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	303,123,860	1,027,977,492	777,922,171	483,426,627	797,930,130	XXX	3,390,380,280	52.3	3,499,565,240	48.9	1,609,293,417	1,781,086,863
6.2 NAIC 2	116,612,465	387,667,895	307,077,124	347,045,935	462,165,357	XXX	1,620,568,776	25.0	1,705,323,469	23.8	697,223,876	923,344,900
6.3 NAIC 3	1,855,937	40,828,254	74,528,388	2,252,592	1,180,886	XXX	120,646,057	1.9	231,909,168	3.2	39,309,928	81,336,129
6.4 NAIC 4	9,000,000	5,290,100	12,597,196	447,182		XXX	27,334,478	0.4	30,156,146	0.4	2,520,349	24,814,129
6.5 NAIC 5	6,144,069	40,201,488	5,618,861			XXX	51,964,417	0.8	78,670,704	1.1		51,964,417
6.6 NAIC 6	5,674	4,309	2			XXX	9,986	0.0	28,748	0.0		9,986
6.7 Totals	436,742,005	1,501,969,538	1,177,743,742	833,172,336	1,261,276,373	XXX	5,210,903,994	80.4	5,545,653,475	77.5	2,348,347,570	2,862,556,424
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0	390,060	0.0		
7.2 NAIC 2			47,076,172			XXX	47,076,172	0.7	43,855,435	0.6	35,480,046	11,596,127
7.3 NAIC 3					390,060	XXX	390,060	0.0	22,156,941	0.3	390,060	
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	47,076,172	0	390,060	XXX	47,466,232	0.7	66,402,436	0.9	35,870,106	11,596,127
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0	3,789,984	0.1		
10.3 NAIC 3		1,672,411	3,486,077			XXX	5,158,488	0.1	9,817,255	0.1		5,158,488
10.4 NAIC 4		745,679	619,815			XXX	1,365,494	0.0	269,696	0.0		1,365,494
10.5 NAIC 5		471,109				XXX	471,109	0.0	991,013	0.0		471,109
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	2,889,199	4,105,892	0	0	XXX	6,995,091	0.1	14,867,948	0.2	0	6,995,091

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 Column 7 as a % of Line 11.7	9 Total from Column 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) 346,403,240	1,169,044,499	897,479,358	637,966,334	1,409,491,474	0	4,460,384,905	68.8	XXX	XXX	2,577,551,347	1,882,833,558
11.2 NAIC 2	(d) 117,248,230	435,071,107	394,232,823	358,324,627	498,213,785	0	1,803,090,573	27.8	XXX	XXX	806,389,064	996,701,509
11.3 NAIC 3	(d) 1,898,268	46,440,340	79,974,096	3,113,323	4,040,021	0	135,466,047	2.1	XXX	XXX	39,699,988	95,766,058
11.4 NAIC 4	(d) 9,000,000	7,744,006	16,099,341	447,182	0	0	33,290,529	0.5	XXX	XXX	2,520,349	30,770,180
11.5 NAIC 5	(d) 6,144,069	40,672,597	5,618,861	0	0	0	(c) 52,435,526	0.8	XXX	XXX	0	52,435,526
11.6 NAIC 6	(d) 5,674	4,309	2	0	0	0	(c) 9,986	0.0	XXX	XXX	0	9,986
11.7 Totals	480,699,481	1,698,976,858	1,393,404,481	999,851,466	1,911,745,281	0	(b) 6,484,677,566	100.0	XXX	XXX	3,426,160,749	3,058,516,817
11.8 Line 11.7 as a % of Col. 7	7.4	26.2	21.5	15.4	29.5	0.0	100.0	XXX	XXX	XXX	52.8	47.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	525,980,629	1,003,809,591	1,040,736,368	712,382,219	1,590,975,460		XXX	XXX	4,873,884,268	68.1	3,189,550,073	1,684,334,195
12.2 NAIC 2	48,525,874	401,053,263	466,963,038	391,488,647	590,774,160		XXX	XXX	1,898,804,982	26.5	940,907,130	957,897,852
12.3 NAIC 3	2,921,166	33,774,571	129,230,698	20,340,642	84,287,148		XXX	XXX	270,554,225	3.8	106,602,261	163,951,964
12.4 NAIC 4	4,055,307	16,679,810	11,787,138	698,370			XXX	XXX	33,220,626	0.5	7,082,502	26,138,124
12.5 NAIC 5	2,072,714	59,641,182	17,947,820				XXX	XXX	(c) 79,661,716	1.1		79,661,716
12.6 NAIC 6	20,433	8,301	13				XXX	XXX	(c) 28,748	0.0	0	28,748
12.7 Totals	583,576,124	1,514,966,718	1,666,665,076	1,124,909,879	2,266,036,769	0	XXX	XXX	(b) 7,156,154,565	100.0	4,244,141,966	2,912,012,599
12.8 Line 12.7 as a % of Col. 9	8.2	21.2	23.3	15.7	31.7	0.0	XXX	XXX	100.0	XXX	59.3	40.7
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	113,025,823	383,589,821	384,072,295	424,074,341	1,272,789,068		2,577,551,347	39.7	3,189,550,073	44.6	2,577,551,347	XXX
13.2 NAIC 2	1,232,126	74,425,155	107,015,879	210,868,849	412,847,056		806,389,064	12.4	940,907,130	13.1	806,389,064	XXX
13.3 NAIC 3		5,781,158	30,629,235	1,718,650	1,570,946		39,699,988	0.6	106,602,261	1.5	39,699,988	XXX
13.4 NAIC 4		1,264,144	809,023	447,182			2,520,349	0.0	7,082,502	0.1	2,520,349	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	114,257,949	465,060,278	522,526,432	637,109,022	1,687,207,069	0	3,426,160,749	52.8	4,244,141,966	59.3	3,426,160,749	XXX
13.8 Line 13.7 as a % of Col. 7	3.3	13.6	15.3	18.6	49.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.8	7.2	8.1	9.8	26.0	0.0	52.8	XXX	XXX	XXX	52.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	233,377,417	785,454,679	513,407,063	213,891,993	136,702,407		1,882,833,558	29.0	1,684,334,195	23.5	XXX	1,882,833,558
14.2 NAIC 2	116,016,105	360,645,952	287,216,944	147,455,778	85,366,730		996,701,509	15.4	957,897,852	13.4	XXX	996,701,509
14.3 NAIC 3	1,898,268	40,659,182	49,344,861	1,394,673	2,469,075		95,766,058	1.5	163,951,964	2.3	XXX	95,766,058
14.4 NAIC 4	9,000,000	6,479,861	15,290,318				30,770,180	0.5	26,138,124	0.4	XXX	30,770,180
14.5 NAIC 5	6,144,069	40,672,597	5,618,861				52,435,526	0.8	79,661,716	1.1	XXX	52,435,526
14.6 NAIC 6	5,674	4,309	2				9,986	0.0	28,748	0.0	XXX	9,986
14.7 Totals	366,441,532	1,233,916,580	870,878,049	362,742,444	224,538,212	0	3,058,516,817	47.2	2,912,012,599	40.7	XXX	3,058,516,817
14.8 Line 14.7 as a % of Col. 7	12.0	40.3	28.5	11.9	7.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	5.7	19.0	13.4	5.6	3.5	0.0	47.2	XXX	XXX	XXX	XXX	47.2

(a) Includes $.....1,787,307,286 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....27,903,105 current year of bonds with Z designations and $.....71,351,305 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....6,019,485 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....161 current year, $.....206 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 $.....2,955,306; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 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	2,917,798	1,551,263	8,057,017	28,848,972	369,760,683	XXX	411,135,733	6.3	643,586,829	9.0	391,308,783	19,826,951
1.02 Residential Mortgage-Backed Securities	997,591	2,934,976	1,434,951	644,617	17,036	XXX	6,029,171	0.1	7,908,236	0.1	6,029,171	
1.03 Commercial Mortgage-Backed Securities	17,495,334	47,471,920	28,889,243	10,226,900	1,239,924	XXX	105,323,320	1.6	158,200,791	2.2	105,323,320	
1.04 Other Loan-Backed and Structured Securities	1,094,381	3,734,224	2,299,272	1,451,621	89,872	XXX	8,669,372	0.1	80,695,074	1.1	8,218,860	450,511
1.05 Totals	22,505,104	55,692,383	40,680,484	41,172,110	371,107,516	XXX	531,157,596	8.2	890,390,931	12.4	510,880,134	20,277,462
2. **All Other Governments**												
2.01 Issuer Obligations	678,096	72,333,255	75,265,551	19,817,155	43,519,457	XXX	211,613,513	3.3	204,814,739	2.9	67,921,439	143,692,074
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	678,096	72,333,255	75,265,551	19,817,155	43,519,457	XXX	211,613,513	3.3	204,814,739	2.9	67,921,439	143,692,074
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations				14,063,185	3,016,534	XXX	17,079,719	0.3	21,944,242	0.3	17,079,719	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	14,063,185	3,016,534	XXX	17,079,719	0.3	21,944,242	0.3	17,079,719	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations					21,270,000	XXX	21,270,000	0.3	21,270,000	0.3	21,270,000	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	21,270,000	XXX	21,270,000	0.3	21,270,000	0.3	21,270,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	1,220,002	3,432,126	10,766,068	64,647,480	206,520,747	XXX	286,586,423	4.4	260,321,132	3.6	273,186,784	13,399,640
5.02 Residential Mortgage-Backed Securities	16,258,986	49,148,359	31,121,752	21,738,386	4,644,594	XXX	122,912,077	1.9	106,075,627	1.5	122,912,077	
5.03 Commercial Mortgage-Backed Securities	3,295,288	13,511,998	6,644,820	5,240,815		XXX	28,692,920	0.4	24,414,035	0.3	28,692,920	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	20,774,276	66,092,483	48,532,640	91,626,681	211,165,341	XXX	438,191,421	6.8	390,810,794	5.5	424,791,781	13,399,640
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	88,841,174	488,246,641	591,982,603	770,905,440	1,220,703,407	XXX	3,160,679,264	48.7	3,386,928,034	47.3	1,800,094,768	1,360,584,495
6.02 Residential Mortgage-Backed Securities	83,880,182	159,841,014	74,716,638	9,495,727	9,818,404	XXX	337,751,966	5.2	469,739,592	6.6	178,481,694	159,270,271
6.03 Commercial Mortgage-Backed Securities	31,166,012	134,054,945	319,467,008	15,523,854		XXX	500,211,819	7.7	422,571,723	5.9	299,409,746	200,802,074
6.04 Other Loan-Backed and Structured Securities	232,854,637	719,826,939	191,577,493	37,247,315	30,754,562	XXX	1,212,260,946	18.7	1,266,414,127	17.7	70,361,362	1,141,899,584
6.05 Totals	436,742,005	1,501,969,538	1,177,743,742	833,172,336	1,261,276,373	XXX	5,210,903,994	80.4	5,545,653,475	77.5	2,348,347,570	2,862,556,424
7. **Hybrid Securities**												
7.01 Issuer Obligations			3,805,902			XXX	3,805,902	0.1	22,770,391	0.3	3,805,902	
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities			43,270,270		390,060	XXX	43,660,330	0.7	43,632,044	0.6	32,064,203	11,596,127
7.05 Totals	0	0	47,076,172	0	390,060	XXX	47,466,232	0.7	66,402,436	0.9	35,870,106	11,596,127
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired		2,889,199	4,105,892			XXX	6,995,091	0.1	14,867,948	0.2		6,995,091
10.03 Totals	0	2,889,199	4,105,892	0	0	XXX	6,995,091	0.1	14,867,948	0.2	0	6,995,091
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	93,657,070	565,563,285	689,877,141	898,282,231	1,864,790,827	XXX	4,112,170,555	63.4	XXX	XXX	2,574,667,395	1,537,503,159
11.02 Residential Mortgage-Backed Securities	101,136,759	211,924,349	107,273,341	31,878,730	14,480,035	XXX	466,693,214	7.2	XXX	XXX	307,422,943	159,270,271
11.03 Commercial Mortgage-Backed Securities	51,956,634	195,038,862	355,001,071	30,991,568	1,239,924	XXX	634,228,060	9.8	XXX	XXX	433,425,986	200,802,074
11.04 Other Loan-Backed and Structured Securities	233,949,018	723,561,163	237,147,035	38,698,937	31,234,494	XXX	1,264,590,647	19.5	XXX	XXX	110,644,425	1,153,946,222
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	2,889,199	4,105,892	0	0	XXX	6,995,091	0.1	XXX	XXX	0	6,995,091
11.08 Totals	480,699,481	1,698,976,858	1,393,404,481	999,851,466	1,911,745,281	0	6,484,677,566	100.0	XXX	XXX	3,426,160,749	3,058,516,817
11.09 Line 11.08 as a % of Col. 7	7.4	26.2	21.5	15.4	29.5	0.0	100.0	XXX	XXX	XXX	52.8	47.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	300,578,392	621,063,249	737,834,916	827,889,274	2,074,269,538	XXX	XXX	XXX	4,561,635,369	63.7	2,980,778,235	1,580,857,133
12.02 Residential Mortgage-Backed Securities	82,922,795	211,728,209	158,763,502	97,573,656	32,735,293	XXX	XXX	XXX	583,723,455	8.2	417,713,542	166,009,913
12.03 Commercial Mortgage-Backed Securities	56,692,634	214,648,118	241,889,097	65,055,491	26,901,209	XXX	XXX	XXX	605,186,549	8.5	470,178,551	135,007,997
12.04 Other Loan-Backed and Structured Securities	143,382,302	463,949,901	516,886,855	134,391,457	132,130,730	XXX	XXX	XXX	1,390,741,245	19.4	375,471,637	1,015,269,608
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans		3,577,243	11,290,705			XXX	XXX	XXX	14,867,948	0.2		14,867,948
12.08 Totals	583,576,124	1,514,966,718	1,666,665,076	1,124,909,879	2,266,036,769	0	XXX	XXX	7,156,154,565	100.0	4,244,141,966	2,912,012,599
12.09 Line 12.08 as a % of Col. 9	8.2	21.2	23.3	15.7	31.7	0.0	XXX	XXX	100.0	XXX	59.3	40.7
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	5,905,571	114,210,963	191,133,374	593,395,013	1,670,022,474	XXX	2,574,667,395	39.7	2,980,778,235	41.7	2,574,667,395	XXX
13.02 Residential Mortgage-Backed Securities	62,694,347	160,466,625	53,616,484	24,044,537	6,600,950	XXX	307,422,943	4.7	417,713,542	5.8	307,422,943	XXX
13.03 Commercial Mortgage-Backed Securities	32,728,153	155,283,709	228,706,162	15,468,039	1,239,924	XXX	433,425,986	6.7	470,178,551	6.6	433,425,986	XXX
13.04 Other Loan-Backed and Structured Securities	12,929,879	35,098,980	49,070,413	4,201,433	9,343,721	XXX	110,644,425	1.7	375,471,637	5.2	110,644,425	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	114,257,949	465,060,278	522,526,432	637,109,022	1,687,207,069	0	3,426,160,749	52.8	4,244,141,966	59.3	3,426,160,749	XXX
13.09 Line 13.08 as a % of Col. 7	3.3	13.6	15.3	18.6	49.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.8	7.2	8.1	9.8	26.0	0.0	52.8	XXX	XXX	XXX	52.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	87,751,499	451,352,322	498,743,767	304,887,218	194,768,353	XXX	1,537,503,159	23.7	1,580,857,133	22.1	XXX	1,537,503,159
14.02 Residential Mortgage-Backed Securities	38,442,412	51,457,724	53,656,858	7,834,193	7,879,085	XXX	159,270,271	2.5	166,009,913	2.3	XXX	159,270,271
14.03 Commercial Mortgage-Backed Securities	19,228,482	39,755,153	126,294,910	15,523,530		XXX	200,802,074	3.1	135,007,997	1.9	XXX	200,802,074
14.04 Other Loan-Backed and Structured Securities	221,019,140	688,462,183	188,076,622	34,497,504	21,890,773	XXX	1,153,946,222	17.8	1,015,269,608	14.2	XXX	1,153,946,222
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans		2,889,199	4,105,892			XXX	6,995,091	0.1	14,867,948	0.2	XXX	6,995,091
14.08 Totals	366,441,532	1,233,916,580	870,878,049	362,742,444	224,538,212	0	3,058,516,817	47.2	2,912,012,599	40.7	XXX	3,058,516,817
14.09 Line 14.08 as a % of Col. 7	12.0	40.3	28.5	11.9	7.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	5.7	19.0	13.4	5.6	3.5	0.0	47.2	XXX	XXX	XXX	XXX	47.2

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	132,096,183	132,096,183			
2. Cost of short-term investments acquired	150,468,257	150,468,257			
3. Accrual of discount	497,811	497,811			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(13,206)	(13,206)			
6. Deduct consideration received on disposals	280,069,872	280,069,872			
7. Deduct amortization of premium	23,866	23,866			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,955,306	2,955,306	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	2,955,306	2,955,306	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		(55,213,551)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	3,857,625	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(3,517,805)	339,820
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(8,320,137)	
3.2	Section 2, Column 19	61,727,907	53,407,770
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(47,041,131)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(44,596,910)
7.	Amortization:		
7.1	Section 1, Column 19	224,926	
7.2	Section 2, Column 21	(290,184)	(65,259)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	(1,496,479)	
9.2	Section 2, Column 20	35,693	(1,460,786)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		(5,436,226)
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		(5,436,226)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				5,162,805
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				11,026,027
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(3,994,457)			
3.14	Section 1, Column 18, prior year	1,067,174	(5,061,631)	(5,061,631)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(3,994,457)			
3.24	Section 1, Column 19, prior year plus	1,067,174			
3.25	SSAP No. 108 Adjustments		(5,061,631)	(5,061,631)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(35,882,217)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	(36,949,386)			
4.23	SSAP No. 108 Adjustments		(36,949,386)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				1,067,170
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				(1,067,170)
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)				16,188,832
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				16,188,832

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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
91283#DN0	BOND WITH INTEREST RATE SWAP	1	345,066	343,945	370,377	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		7,693	00287Y BR 9	ABBVIE INC.	2FE	343,945	362,684
91283#DN0	BOND WITH INTEREST RATE SWAP	1	16,849,716	17,025,509	17,634,866	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		375,652	3140J8 LL 5	FNMA 30YR	1	17,025,509	17,259,214
91283#DN0	BOND WITH INTEREST RATE SWAP	1	5,032,065	5,033,536	5,266,062	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		112,186	3138ER NP 1	FNMA 30YR	1	5,033,536	5,153,876
91283#DN0	BOND WITH INTEREST RATE SWAP	1	11,443,945	10,909,671	12,980,595	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		255,134	31396V NH 7	FNMA_07-26	1	10,909,671	12,725,461
91283#DN0	BOND WITH INTEREST RATE SWAP	1	3,177,713	3,177,713	3,506,298	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		70,845	83162C ZZ 9	SBAP_18-20K	1FE	3,177,713	3,435,454
91283#DN0	BOND WITH INTEREST RATE SWAP	1	28,188,478	29,791,754	34,727,677	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		628,441	912810 SE 9	TREASURY BOND	1	29,791,754	34,099,236
91283#DN0	BOND WITH INTEREST RATE SWAP	1	34,963,018	34,963,018	39,641,917	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29		779,474	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU	1	34,963,018	38,862,443
91278*AY0	BOND WITH INTEREST RATE SWAP	1	9,864,366	10,775,941	13,798,800	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		2,402,152	00287Y BD 0	ABBVIE INC.	2FE	10,775,941	11,396,648
91278*AY0	BOND WITH INTEREST RATE SWAP	1	11,874,049	11,824,593	17,553,206	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		2,891,546	20030N CM 1	COMCAST CORPORATION	1FE	11,824,593	14,661,660
91278*AY0	BOND WITH INTEREST RATE SWAP	1	3,943,174	4,018,859	5,168,038	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		960,234	12593Y BE 2	COMM_16-CR28	1FM	4,018,859	4,207,804
91278*AY0	BOND WITH INTEREST RATE SWAP	1	3,075,379	3,195,227	4,480,969	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		748,910	126408 HN 6	CSX CORP	2FE	3,195,227	3,732,058
91278*AY0	BOND WITH INTEREST RATE SWAP	1	1,818,971	1,814,555	2,260,095	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		442,952	38379U JW 7	GNR_16-41	1	1,814,555	1,817,143
91278*AY0	BOND WITH INTEREST RATE SWAP	1	4,317,498	4,254,183	5,335,379	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		1,051,389	38379R LJ 0	GNR_17-1	1	4,254,183	4,283,990
91278*AY0	BOND WITH INTEREST RATE SWAP	1	1,818,713	1,785,111	2,251,624	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		442,890	38380J DK 1	GNR_17-168	1	1,785,111	1,808,734
91278*AY0	BOND WITH INTEREST RATE SWAP	1	1,721,774	1,690,405	2,128,758	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		419,283	38380J FS 2	GNR_17-171	1	1,690,405	1,709,475
91278*AY0	BOND WITH INTEREST RATE SWAP	1	5,489,753	5,412,408	6,789,091	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		1,336,854	38379R MX 8	GNR_17-22	1	5,412,408	5,452,236
91278*AY0	BOND WITH INTEREST RATE SWAP	1	6,090,922	6,004,611	7,530,926	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		1,483,250	38379U 6J 0	GNR_17-24	1	6,004,611	6,047,676
91278*AY0	BOND WITH INTEREST RATE SWAP	1	593,702	603,633	770,976	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		144,577	36250V AD 4	GSMS_15-GC34	1FM	603,633	626,399
91278*AY0	BOND WITH INTEREST RATE SWAP	1	1,187,405	1,219,524	1,815,659	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		289,155	48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC	2FE	1,219,524	1,526,504

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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*AY0	BOND WITH INTEREST RATE SWAP	1	1,979,008	2,024,945	2,562,796	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		481,924	50190D AJ 5	LCCM_17-LC26	1FM	2,024,945	2,080,872
91278*AY0	BOND WITH INTEREST RATE SWAP	1	1,880,058	1,918,970	2,336,705	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		457,828	61767F BD 2	MSC_16-UB11	1FM	1,918,970	1,878,877
91278*AY0	BOND WITH INTEREST RATE SWAP	1	593,702	582,338	922,851	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		144,577	69370P AC 5	PERTAMINA PERSERO PT	2FE	582,338	778,274
91278*AY0	BOND WITH INTEREST RATE SWAP	1	15,736,083	15,816,584	20,095,374	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		3,832,022	89172U AD 0	TPMT_16-4	1FE	15,816,584	16,263,352
91278*AY0	BOND WITH INTEREST RATE SWAP	1	7,297,593	7,378,038	9,391,339	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		1,777,096	89173H AC 0	TPMT_17-2	1FM	7,378,038	7,614,242
91278*AY0	BOND WITH INTEREST RATE SWAP	1	2,254,585	2,292,532	2,883,772	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		549,032	94989E AK 3	WFCM_15-LC20	1FM	2,292,532	2,334,740
91278*AY0	BOND WITH INTEREST RATE SWAP	1	3,463,264	3,555,334	4,666,659	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48		843,368	95001Q AX 9	WFCM_18-C46	1FM	3,555,334	3,823,291
9999999999.	Total			187,412,937	226,870,809	XXX	XXX	XXX	0	22,928,465	XXX	XXX	XXX.	187,412,937	203,942,344

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	10	350,413,856	7	253,944,666	7	218,257,008	3	197,359,016	10	350,413,856
2. Add: Opened or Acquired Transactions	5	158,690,765	1	102,619,562					6	261,310,327
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,001	XXX	17,110	XXX	53,253	XXX	884,248	XXX	957,612
4. Less: Closed or Disposed of Transactions	8	252,467,225	1	138,265,267	4	20,404,496	1	9,985,574	14	421,122,562
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,695,731	XXX	59,063	XXX	546,749	XXX	844,753	XXX	4,146,296
7. Ending inventory	7	253,944,666	7	218,257,008	3	197,359,016	2	187,412,937	2	187,412,937

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	(5,436,226)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	16,188,832	
3.	Total (Line 1 plus Line 2)		10,752,606
4.	Part D, Section 1, Column 5	136,083,028	
5.	Part D, Section 1, Column 6	(125,330,422)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	19,764,728	
8.	Part B, Section 1, Column 13	(997,501)	
9.	Total (Line 7 plus Line 8)		18,767,227
10.	Part D, Section 1, Column 8	150,682,740	
11.	Part D, Section 1, Column 9	(131,915,513)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	105,158,124	
14.	Part B, Section 1, Column 20	16,120,550	
15.	Part D, Section 1, Column 11	121,278,674	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	96,778,764	88,953,292	7,825,473	
2. Cost of cash equivalents acquired	8,301,722,297	6,452,940,583	1,848,781,714	
3. Accrual of discount	7,789,143	7,789,143		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(278)	(278)		
6. Deduct consideration received on disposals	8,261,130,713	6,549,654,746	1,711,475,967	
7. Deduct amortization of premium	27,993	27,993		
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	145,131,220	0	145,131,219	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	145,131,220	0	145,131,219	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
21 Church Street		Rockville	MD	01/30/2019.	01/30/2019.	14,500,000		14,500,000					0		98,683	
0599999. Total - Properties Held for Sale						14,500,000	0	14,500,000	0	0	0	0	0	0	98,683	0
0699999. Totals						14,500,000	0	14,500,000	0	0	0	0	0	0	98,683	0

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
Acquired by Internal Transfer								
21 Church Street	Rockville	MD	01/30/2019.	Deed-in-Lieu of Foreclosure	14,500,000		14,500,000	
0299999. Total - Acquired by Internal Transfer					14,500,000	0	14,500,000	0
0399999. Totals					14,500,000	0	14,500,000	0

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
Mortgages in Good Standing - Residential Mortgages - All Other														
BHM1WQ0W3		MARICOPA	AZ		08/23/2018.	3.71	14,573,759						21,275,560	08/30/2017
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							14,573,759	0	0	0	0	0	21,275,560	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
B0A0FLYC2		SEATTLE	WA		02/24/2004.	5.59	3,961,320						33,580,000	06/11/2019
BHM01FKF8		BALTIMORE	MD		12/21/2005.	6.15	4,585,129						8,875,000	08/07/2019
BHM01GJ76		ONTARIO	CA		11/18/2015.	3.53	585,000						2,082,607	04/04/2019
BHM01GJ84		ONTARIO	CA		11/18/2015.	3.53	606,000						2,079,052	04/04/2019
BHM01JC69		NEW YORK	NY		05/10/2019.	5.51	5,792,304		(43,452)				27,224,205	05/22/2019
BHM01VL05		GAITHERSBURG	MD		09/28/2006.	6.05	7,232,027						22,000,000	11/01/2018
BHM02T4T5		SIMI VALLEY	CA		09/05/2007.	5.98	13,805,640						32,200,000	10/10/2019
BHM03Z7L4		MULTI-CITY	MU		06/24/2014.	3.96	1,233,372		2,574				3,328,605	03/18/2019
BHM0JEHH2		MULTI-CITY	MU		04/14/2011.	4.90	865,438						2,434,934	05/01/2019
BHM0JEHZ2		MULTI-CITY	MU		04/14/2011.	4.90	3,736,094						11,622,738	11/26/2019
BHM0JEJK3		MULTI-CITY	MU		04/14/2011.	4.85	24,332,023						87,452,909	11/26/2019
BHM0JEJL1		MULTI-CITY	MU		05/10/2019.	4.85	5,414,111		(25,941)				12,373,311	05/01/2019
BHM0JEJN7		MULTI-CITY	MU		05/10/2019.	4.85	5,388,678		(27,365)				14,943,485	05/01/2019
BHM0JEJP2		SANTA BARBARA	CA		04/14/2011.	4.90	3,176,156						8,240,598	04/04/2019
BHM0JMW53		STAMFORD	CT		03/18/2011.	6.03	10,595,320						14,368,425	12/18/2019
BHM0K4486		MULTI-CITY	MD		09/14/2011.	5.86	20,009,067						43,842,517	11/01/2019
BHM0K4494		BALTIMORE	MD		03/28/2019.	4.25	25,225,357						47,048,276	03/28/2019
BHM0K8FC6		FOSTER CITY	CA		04/29/2011.	4.75	18,655,000						65,921,412	08/01/2019
BHM0K8FD4		FOSTER CITY	CA		04/29/2011.	4.75	14,770,000						51,147,584	08/01/2019
BHM0K8FE2		FOSTER CITY	CA		04/29/2011.	4.75	13,375,000						44,090,745	08/01/2019
BHM0KJGK3		ALEXANDRIA	VA		10/11/2011.	4.87	11,152,379						17,133,200	08/12/2019
BHM0KQZY6		KENT VALLEY	WA		05/10/2019.	4.27	5,353,413		(25,898)				19,462,202	06/11/2019
BHM0KTWD9		MISSION VALLEY	CA		05/10/2019.	4.34	5,646,200		(18,424)				12,974,048	04/16/2019
BHM0KTYC9		NEWPORT BEACH	CA		09/28/2011.	4.31	9,242,733						27,923,077	05/22/2019
BHM0KTYD7		IRVINE	CA		09/28/2011.	4.31	1,680,497						4,253,158	05/22/2019
BHM0KTYG0		IRVINE	CA		10/26/2011.	4.31	13,222,198		0				36,170,202	12/19/2019
BHM0L66Z8		MULTI-CITY	MU		04/11/2012.	4.50	3,692,552						8,259,060	04/16/2019
BHM0L6753		MULTI-CITY	MU		04/11/2012.	4.50	6,824,087		(15,991)				15,776,718	05/01/2019
BHM0L83Z7		IRVINE	CA		03/28/2012.	4.15	10,180,393						31,497,472	12/19/2019
BHM0L8411		IRVINE	CA		03/28/2012.	4.15	9,332,026						27,084,916	12/19/2019
BHM0L8429		NEWPORT BEACH	CA		03/28/2012.	4.15	5,938,562						18,405,015	12/19/2019
BHM0L8BN5		GLEN BURNIE	MD		11/30/2011.	5.00	1,805,144						3,379,592	10/10/2019
BHM0LC8T7		SAN BRUNO	CA		12/09/2011.	5.00	10,757,424						39,150,000	10/23/2019
BHM0LKG86		ENCINITAS	CA		02/16/2012.	4.02	19,109,917						41,169,767	09/26/2019
BHM0LZHT6		CARLSBAD	CA		04/03/2012.	4.08	3,270,234						9,139,691	09/26/2019
BHM0M26W3		WASHINGTON	DC		09/21/2017.	3.64	5,769,000						9,607,308	06/11/2019
BHM0M2AN8		CHICAGO	IL		04/24/2012.	4.04	14,300,069						23,187,251	11/13/2019
BHM0M2C06		EVANSTON	IL		04/28/2015.	3.86	5,711,576						12,621,429	10/23/2019
BHM0M3UB0		BELLEVUE	WA		07/17/2012.	3.34	8,701,846						83,107,894	10/10/2019
BHM0M5QW4		HOUSTON	TX		03/15/2012.	3.73	9,000,000						21,828,358	04/01/2019
BHM0M67U7		MULTI-CITY	MU		05/07/2015.	3.55	27,034,948						70,651,331	05/01/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
BHM0MG4H7		MULTI-CITY	TX		04/28/2015.	3.88	3,000,000						7,609,428	08/01/2019
BHM0MH1N5		WASHINGTON	DC		06/28/2012.	4.22	8,555,410						16,548,387	10/31/2019
BHM0MN8Z8		MULTI-CITY	MU		05/10/2019.	4.30	1,935,496		38,269				5,453,280	10/10/2019
BHM0SMD47		FALLS CHURCH	VA		04/28/2015.	4.20	1,754,779						3,600,000	10/10/2019
BHM0SVJL3		ANAHEIM	MA		04/28/2015.	2.74	3,000,000						8,502,857	11/13/2019
BHM0T2SQ5		BOSTON	MA		04/28/2015.	3.65	933,171						1,920,000	11/13/2019
BHM0TLCP2		SECAUCUS	NJ		06/27/2013.	3.27	7,738,858						17,678,571	08/07/2019
BHM0U02F9		BOSTON	MA		04/28/2015.	3.97	2,345,397						5,450,000	08/06/2019
BHM0UBFX2		NEW YORK	NY		08/07/2013.	3.51	5,855,675						9,723,288	08/15/2019
BHM0UC982		NEWPORT BEACH	CA		09/19/2013.	4.06	4,401,819						13,102,408	12/19/2019
BHM0UPQ68		BOSTON	MA		09/13/2013.	4.50	5,731,902						10,888,235	09/26/2019
BHM0V2CJ5		DALLAS	TX		10/03/2013.	4.72	6,767,841						11,312,000	11/13/2019
BHM0XQNM1		TIMONIUM	MD		01/15/2014.	5.14	18,462,044						34,447,059	09/01/2019
BHM0XVNF5		CORAL SPRINGS	FL		04/28/2015.	3.82	2,000,000						4,190,476	08/27/2019
BHM13T3U0		CHARLESTON	SC		05/10/2019.	3.94	6,100,399		(640)				10,627,074	06/11/2019
BHM15T4C7		LAUREL	MD		05/10/2019.	4.17	5,865,913		5,369				11,139,627	05/01/2019
BHM15X6S1		GLEN MILLS	PA		05/10/2019.	3.89	7,859,319		9,596				13,351,700	06/11/2019
BHM1947Z4		FAIRFAX	VA		03/31/2015.	3.22	3,000,000						4,789,474	09/25/2019
BHM195YY4		FORT MILL	SC		04/03/2015.	3.78	19,750,000						44,000,000	09/01/2019
BHM197Y38		NORTH BETHESDA	MD		04/10/2015.	3.49	7,000,000						14,134,940	05/28/2019
BHM19G5H9		MULTI-CITY	NJ		05/26/2015.	3.61	2,300,000						4,527,719	10/23/2019
BHM1AKCX5		WESTMINSTER	MD		08/27/2015.	4.00	5,177,104						9,534,701	08/27/2019
BHM1CR3Y6		FAIRVIEW	OR		08/12/2015.	3.48	590,000						1,418,624	08/06/2019
BHM1D68D2		PALO ALTO	CA		11/05/2015.	3.72	895,000						1,880,276	03/01/2019
BHM1D68L4		PALO ALTO	CA		11/05/2015.	3.72	1,000,000						1,872,093	03/01/2019
BHM1D91Z4		FT. LAUDERDALE	FL		09/23/2015.	4.14	8,126,438						19,700,000	09/26/2019
BHM1DBX43		ONTARIO	CA		11/18/2015.	3.53	1,077,000						3,338,707	04/04/2019
BHM1DGLR4		BOSTON	MA		10/30/2015.	3.60	2,400,000						4,922,188	03/01/2019
BHM1E2204		CHICAGO SUBMARKETS	IL		12/08/2015.	4.00	4,000,000						8,280,000	04/04/2019
BHM1EZCW0		RALEIGH	NC		01/19/2016.	3.90	2,706,787						4,737,147	08/06/2019
BHM1J09R7		SAN DIEGO	CA		03/23/2016.	3.85	1,350,000						2,285,196	08/06/2019
BHM1J0ZN7		SAN ANTONIO	TX		03/01/2016.	3.96	3,281,935						4,887,693	04/04/2019
BHM1K1AN0		MULTI-CITY	MD		12/22/2016.	3.67	48,650,000						79,980,667	11/01/2019
BHM1K89H0		CARROLLTON	TX		02/16/2017.	4.20	9,276,734						16,525,434	05/01/2019
BHM1K91U7		OAKLAND	CA		09/29/2016.	3.05	4,700,000						10,125,164	06/11/2019
BHM1KBXM5		BALTIMORE	MD		11/22/2016.	3.81	10,500,000						17,500,000	10/01/2019
BHM1KFJV2		SECACUS	NJ		11/01/2016.	3.39	35,250,000						63,384,722	05/22/2019
BHM1LLN27		LOGAN TOWNSHIP	NJ		12/01/2016.	3.41	6,373,334						10,500,000	08/27/2019
BHM1MK122		CHARLESTON	SC		01/20/2017.	4.22	32,200,000						48,040,342	10/10/2019
BHM1NWMJ5		MULTI-CITY	CA		04/26/2017.	4.37	57,000,000						103,335,484	10/10/2019
BHM1P01Y3		BEAVERTON	OR		04/11/2017.	3.75	10,000,000						19,666,689	06/11/2019
BHM1QNTR7		PHOENIX	AZ		06/09/2017.	3.84	14,850,000						29,700,000	06/11/2019
BHM1QXUM4		PHOENIX	AZ		07/07/2017.	3.32	3,125,000						6,723,684	08/07/2019
BHM1R1JQ7		IRVING	TX		07/11/2017.	3.81	24,400,000						48,800,000	11/13/2019

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
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (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
BHM1R8X11		JERICHO	NY		08/31/2017.	4.01	45,595,198		3,729				87,000,000	10/01/2019
BHM1T12H3		COLUMBUS	OH		12/19/2017.	4.08	2,500,000						3,867,403	08/02/2019
BHM1T6GL8		SANTA CLARA	CA		03/01/2018.	3.99	47,000,000						85,800,000	06/11/2019
BHM1TLYF8		ARLINGTON	TX		06/28/2018.	4.36	31,657,873						47,175,135	11/01/2019
BHM1TM2K0		MIAMI	FL		12/09/2019.	5.04	19,379,794						35,939,136	11/07/2017
BHM1TZS31		THOUSAND OAKS	CA		03/02/2018.	4.15	4,000,000						7,956,674	05/22/2019
BHM1U1PQ6		DALLAS	TX		06/28/2018.	4.41	16,000,000						24,304,762	08/02/2019
BHM1U3X67		MULI-CITY	CA		03/23/2018.	3.51	5,000,000						8,773,585	06/11/2019
BHM1V4CS9		LOUISVILLE	KY		06/14/2018.	4.28	5,000,000						8,633,333	08/02/2019
BHM1V56Z7		DAVENPORT	FL		07/25/2018.	4.36	7,500,000						11,945,639	09/03/2019
BHM1VRFH9		SEATTLE	WA		08/06/2019.	5.21	4,591,000						10,194,073	05/01/2019
BHM1WEGM5		CALABASAS	CA		10/01/2018.	4.36	4,400,000						10,840,000	05/28/2019
BHM1XQC17		BOSTON	MA		11/27/2018.	4.50	25,000,000						45,727,273	06/11/2019
BHM1XTEQ4		SAN JOSE	CA		01/15/2019.	4.63	8,100,000						14,684,516	04/16/2019
BHM1YFLA0		LACEY	WA		12/11/2019.	4.39	1,988,303		889				6,767,003	11/12/2018
BHM1ZBA51		WILMINGTON	SC		05/10/2019.	5.00	5,615,924						8,130,146	02/04/2019
BHM1ZVWA2		BOSTON	MA		05/23/2019.	3.98	6,600,000						11,512,500	03/21/2019
BHM206A74		SAN MARCOS	CA		05/24/2019.	4.22	3,200,000						5,337,931	04/26/2019
BHM20BQD3		DALLAS	TX		11/05/2019.	4.10	6,500,000						10,621,279	10/10/2019
BHM20W7T3		DENVER	CO		12/02/2019.	3.56	2,000,000						3,560,981	09/26/2019
BHM20ZLX1		DEAR PARK	NY		09/30/2019.	4.15	8,711,945						12,304,688	08/14/2019
BHM215A18		DENVER	CO		08/28/2019.	3.51	10,300,000						22,660,000	07/25/2019
BHM21LBR5		MADISON	WI		09/11/2019.	3.55	6,429,845						10,014,477	07/09/2019
BHM21Z2L7		PHILLIPSBURG	NJ		12/02/2019.	4.27	25,099,393		29,072				78,263,984	09/18/2019
BHM223KU7		SAN DIEGO	CA		11/27/2019.	3.30	5,900,000						9,355,724	10/23/2019
BHM227VA0		OLNEY	MD		11/26/2019.	3.25	41,000,000						82,500,116	10/21/2019
BHM228ZB2		FREDERICK	MD		11/01/2019.	3.50	5,400,000						13,106,160	10/10/2019
BHM229HF1		MULTI-CITY	MU		12/19/2019.	3.35	37,300,000						64,146,771	11/08/2019
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,174,124,864	0	(68,212)	0	0	0	2,578,896,715	XXX
Mortgages in Good Standing - Mezzanine Loans														
BHM1W9NJ5		FLORISSANT	MO		07/20/2018.	3.66	35,134,558		17,999				51,479,206	01/29/2018
BHM21C6E0		MIAMI	FL		08/14/2019.	3.61	26,595,294		7,619				35,900,775	07/15/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							61,729,852	0	25,618	0	0	0	87,379,981	XXX
0899999. Total - Mortgages in Good Standing							1,250,428,475	0	(42,595)	0	0	0	2,687,552,256	XXX
3399999. Totals							1,250,428,475	0	(42,595)	0	0	0	2,687,552,256	XXX

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....4,435,009 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Residential Mortgages - All Other								
BHM1WQ0W3	MARICOPA	AZ		12/12/2019	3.71		1,076,206	1,571,103
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other						0	1,076,206	1,571,103
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM01JC69	NEW YORK	NY		05/10/2019	5.51		5,911,914	27,224,205
BHM0JEJL1	MULTI-CITY	MU		05/10/2019	4.85		4,640,598	10,376,671
BHM0JEJN7	MULTI-CITY	MU		05/10/2019	4.85		4,616,247	12,519,200
BHM0K4494	BALTIMORE	MD		03/28/2019	4.25	25,225,357		47,048,276
BHM0KQZY6	KENT VALLEY	WA		05/10/2019	4.27		5,379,311	19,462,257
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019	4.34		5,737,775	12,974,061
BHM0L6753	MULTI-CITY	MU		05/10/2019	4.50		4,439,162	10,032,287
BHM0MN8Z8	MULTI-CITY	MU		05/10/2019	4.30		4,229,172	12,397,811
BHM0RMP52	MULTI-CITY	MU		05/10/2019	3.32		4,991,003	
BHM13T3U0	CHARLESTON	SC		05/10/2019	3.94		6,183,740	10,627,087
BHM15T4C7	LAUREL	MD		05/10/2019	4.17		5,927,204	11,139,643
BHM15X6S1	GLEN MILLS	PA		05/10/2019	3.89		7,942,717	13,351,719
BHM1R8X11	JERICHO	NY		11/21/2019	4.01		(461,280)	87,000,155
BHM1TM2K0	MIAMI	FL		12/09/2019	5.04		15,217,936	27,542,081
BHM1VRFH9	SEATTLE	WA		08/06/2019	5.21		191,000	424,106
BHM1XTEQ4	SAN JOSE	CA		01/15/2019	4.63	8,100,000		14,684,527
BHM1YFLA0	LACEY	WA		12/11/2019	4.39	97,047	1,890,366	12,058,932
BHM1ZBA51	WILMINGTON	SC		05/10/2019	5.00	5,700,000		8,150,785
BHM1ZVWA2	BOSTON	MA		05/23/2019	3.98	6,600,000		11,512,518
BHM206A74	SAN MARCOS	CA		05/24/2019	4.22	3,200,000		5,337,933
BHM20BQD3	DALLAS	TX		11/05/2019	4.10	6,500,000		10,621,279
BHM20W7T3	DENVER	CO		12/02/2019	3.56	2,000,000		3,560,981
BHM20ZLX1	DEAR PARK	NY		09/30/2019	4.15	8,750,000		12,304,694
BHM215A18	DENVER	CO		08/28/2019	3.51	10,300,000		22,660,023
BHM21LBR5	MADISON	WI		09/11/2019	3.55	6,450,000		10,014,477
BHM21Z2L7	PHILLIPSBURG	NJ		12/02/2019	4.27	13,692,196	11,372,032	120,201,334
BHM223KU7	SAN DIEGO	CA		11/27/2019	3.30	5,900,000		9,355,724
BHM227VA0	OLNEY	MD		11/26/2019	3.25	41,000,000		82,500,116
BHM228ZB2	FREDERICK	MD		11/01/2019	3.50	5,400,000		13,106,160
BHM229HF1	MULTI-CITY	MU		12/19/2019	3.35	37,300,000		64,146,771
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						186,214,599	88,208,895	702,335,812
Mortgages in Good Standing - Mezzanine Loans								
BHM21C6E0	MIAMI	FL		08/14/2019	3.61	27,163,636		36,667,976
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						27,163,636	0	36,667,976
0899999. Total - Mortgages in Good Standing						213,378,236	89,285,101	740,574,891
3399999. Totals						213,378,236	89,285,101	740,574,891

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM03Z7Q3	ROCKVILLE	MD		01/01/2001.	12/01/2018.	38,318					0		(62,895)	(51,144)			0
0199999. Total - Mortgages Closed by Repayment						38,318	0	0	0	0	0	0	(62,895)	(51,144)	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004.	12/01/2019.	183,176					0		183,176	183,176			0
BHM01FKF8	BALTIMORE	MD		12/21/2005.	12/01/2019.	283,122					0		283,122	283,122			0
BHM01JC69	NEW YORK	NY		05/10/2019.	12/01/2019.			(6,720)			(6,720)		69,438	69,438			0
BHM01VL05	GAITHERSBURG	MD		09/28/2006.	12/01/2019.	829,792					0		829,792	829,792			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007.	12/01/2019.	695,093					0		695,093	695,093			0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014.	12/01/2019.	27,270		287			287		27,557	27,557			0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011.	12/01/2019.	20,727					0		20,727	20,727			0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011.	12/01/2019.	89,476					0		89,476	89,476			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011.	12/01/2019.	586,722					0		586,722	586,722			0
BHM0JEJL1	MULTI-CITY	MU		05/10/2019.	12/01/2019.	20,845		(1,179)			(1,179)		84,674	84,674			0
BHM0JEJN7	MULTI-CITY	MU		05/10/2019.	12/01/2019.	20,845		(1,243)			(1,243)		84,269	84,269			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011.	12/01/2019.	76,066					0		76,066	76,066			0
BHM0JMW53	STAMFORD	CT		03/18/2011.	12/01/2019.	632,932					0		632,932	632,932			0
BHM0K4486	MULTI-CITY	MD		09/14/2011.	12/01/2019.	566,090					0		566,090	566,090			0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011.	12/01/2019.	404,789					0		402,187	415,011			0
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019.	10/01/2019.			(2,065)			(2,065)		71,086	71,086			0
BHM0KTYD7	IRVINE	CA		09/28/2011.	12/01/2019.	45,414					0		45,414	45,414			0
BHM0KTYG0	IRVINE	CA		10/26/2011.	12/01/2019.	355,220					0		355,220	355,220			0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012.	12/01/2019.	87,068					0		87,068	87,068			0
BHM0L6753	MULTI-CITY	MU		04/11/2012.	12/01/2019.	58,045		(1,099)			(1,099)		117,731	117,731			0
BHM0L83Z7	IRVINE	CA		03/28/2012.	12/01/2019.	271,364					0		271,364	271,364			0
BHM0L8411	IRVINE	CA		03/28/2012.	12/01/2019.	248,750					0		248,750	248,750			0
BHM0L8429	NEWPORT BEACH	CA		03/28/2012.	12/01/2019.	158,296					0		158,296	158,296			0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011.	12/01/2019.	65,787					0		65,787	65,787			0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011.	12/01/2019.	632,781					0		632,781	632,781			0
BHM0LKG86	ENCINITAS	CA		02/16/2012.	12/01/2019.	428,390					0		428,390	428,390			0
BHM0LZHT6	CARLSBAD	CA		04/03/2012.	12/01/2019.	67,529					0		67,529	67,529			0
BHM0M2AN8	CHICAGO	IL		04/24/2012.	12/01/2019.	279,624					0		279,624	279,624			0
BHM0M2C06	EVANSTON	IL		04/28/2015.	12/01/2019.	115,066					0		115,066	115,066			0
BHM0M3UB0	BELLEVUE	WA		07/17/2012.	12/01/2019.	3,068,762					0		3,068,762	3,068,762			0
BHM0MH1N5	WASHINGTON	DC		06/28/2012.	12/01/2019.	222,075					0		222,075	222,075			0
BHM0MN8Z8	MULTI-CITY	MU		05/10/2019.	12/01/2019.			(52,139)			(52,139)		2,279,806	2,279,806			0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015.	12/01/2019.	42,686					0		42,686	42,686			0
BHM0T2SQ5	BOSTON	MA		04/28/2015.	12/01/2019.	20,428					0		20,428	20,428			0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013.	12/01/2019.	214,333					0		214,333	214,333			0
BHM0U02F9	BOSTON	MA		04/28/2015.	12/01/2019.	48,544					0		48,544	48,544			0
BHM0UBFX2	NEW YORK	NY		08/07/2013.	12/01/2019.	115,963					0		115,963	115,963			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0UC982	NEWPORT BEACH	CA		09/19/2013.	12/01/2019.	107,437					0		107,437	107,437			0
BHM0UPQ68	BOSTON	MA		09/13/2013.	12/01/2019.	104,318					0		104,318	104,318			0
BHM0V2CJ5	DALLAS	TX		10/03/2013.	12/01/2019.	114,279					0		114,279	114,279			0
BHM0XQNM1	TIMONIUM	MD		01/15/2014.	12/01/2019.	350,209					0		350,209	350,209			0
BHM13T3U0	CHARLESTON	SC		05/10/2019.	12/01/2019.			(183)			(183)		82,517	82,517			0
BHM15T4C7	LAUREL	MD		05/10/2019.	12/01/2019.			3,277			3,277		69,937	69,937			0
BHM15X6S1	GLEN MILLS	PA		05/10/2019.	12/01/2019.			4,007			4,007		97,001	97,001			0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015.	12/01/2019.	231,448					0		231,448	231,448			0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015.	12/01/2019.	172,386					0		172,386	172,386			0
BHM1EZCW0	RALEIGH	NC		01/19/2016.	12/01/2019.	80,758					0		80,758	80,758			0
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016.	12/01/2019.	69,787					0		69,787	69,787			0
BHM1K89H0	CARROLLTON	TX		02/16/2017.	12/01/2019.	178,442					0		178,442	178,442			0
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016.	12/01/2019.	126,666					0		126,666	126,666			0
BHM1R8X11	JERICHO	NY		08/31/2017.	12/01/2019.	887,131					0		887,131	887,131			0
BHM1TLYF8	ARLINGTON	TX		06/28/2018.	12/01/2019.	964,446					0		964,446	964,446			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018.	12/01/2019.	1,047,543		2,397			2,397		1,049,940	1,049,940			0
BHM20ZLX1	DEAR PARK	NY		09/30/2019.	12/01/2019.						0		38,055	38,055			0
BHM21C6E0	MIAMI	FL		08/14/2019.	12/01/2019.			2,313			2,313		578,274	578,274			0
BHM21LBR5	MADISON	WI		09/11/2019.	12/01/2019.						0		20,155	20,155			0
0299999. Total - Mortgages With Partial Repayments						15,417,922	0	(52,348)	0	0	(52,348)	0	18,911,211	18,924,034	0	0	0
Mortgages Disposed																	
BHM01LDQ9	LINTHICUM	MD		04/28/2006.	09/01/2019.	5,160,972					0		5,160,972	5,160,972			0
BHM01LDR7	LINTHICUM	MD		04/28/2006.	09/01/2019.	3,887,486					0		3,887,486	3,887,486			0
BHM0JB0A1	ATLANTA	GA		01/14/2011.	04/01/2019.	6,404,003					0		6,404,003	6,404,003			0
BHM0JECE4	BREA	CA		02/01/2011.	12/01/2019.	10,683,872					0		10,683,872	10,683,872			0
BHM0JZXT1	ONTARIO	CA		08/02/2011.	07/01/2019.	17,284,956					0		17,284,956	17,284,956			0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011.	12/01/2019.	249,775					0		249,775	249,775			0
BHM0M3437	DALLAS	TX		04/28/2015.	03/01/2019.	4,708,053					0		4,708,053	4,708,053			0
BHM0M48Q0	SAN JOSE	CA		04/28/2016.	01/01/2019.	6,608,809					0		6,608,809	6,608,809			0
BHM0M4LU6	HOUSTON	TX		04/18/2012.	05/28/2019.	19,000,000					0		19,000,000	19,000,000			0
BHM0ME839	RALEIGH	NC		06/26/2012.	06/01/2019.	5,470,281					0		5,470,281	5,470,281			0
BHM0MN8Z8	MULTI-CITY	MU		10/25/2019.	10/25/2019.						0						0
BHM0RMP52	MULTI-CITY	MU		06/27/2013.	07/01/2019.	10,225,596		3,041			3,041		15,216,589	15,235,636		15,998	15,998
BHM0SD884	PLYMOUTH	MN		04/28/2015.	03/01/2019.	884,196				0	0		884,196	884,196			0
BHM1AEHV8	CHICAGO	IL		09/30/2015.	10/29/2019.	1,000,000					0		1,000,000	1,000,000			0
BHM1JWGP3	BREA	CA		07/21/2016.	12/20/2019.	3,170,000					0		3,170,000	3,170,000			0
BHM1WQ0W3	MARICOPA	AZ		08/23/2018.	06/20/2019.	10,610					0		10,610	10,610			0
BHM1ZBA51	WILMINGTON	SC		05/10/2019.	12/01/2019.						0		84,076	84,076			0
BHM1ZTRQ8	MULTI-CITY	MD		09/14/2011.	03/01/2019.	19,818,683					0		19,818,683	19,818,683			0
0399999. Total - Mortgages Disposed						114,567,291	0	3,041	0	0	3,041	0	119,642,361	119,661,408	0	15,998	15,998

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Transferred																	
BHM03Z7Q3	ROCKVILLE	MD		12/27/2018.	01/30/2019.	15,141,441					0		18,885,150	14,499,999		(4,357,526)	(4,357,526)
0499999. Total - Mortgages Transferred						15,141,441	0	0	0	0	0	0	18,885,150	14,499,999	0	(4,357,526)	(4,357,526)
0599999. Total Mortgages						145,164,972	0	(49,308)	0	0	(49,308)	0	157,375,827	153,034,298	0	(4,341,529)	(4,341,529)

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production Payments - Unaffiliated																			
BHM0NF NK 0	BICE 161H BNK PETROLEUM		CAMARILLO	CA	DIRECT WITH ISSUER		09/10/2012										14,906		
0199999. Total - Oil and Gas Production Payments - Unaffiliated									0	0	0	0	0	0	0	0	14,906	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
995737 22 8	ADAMS STREET PARTNERS		CHICAGO	IL	DIRECT WITH ISSUER		12/11/2006		913,957	547,573	547,573	(97,497)					15,625	357,120	0.836
BHM0JB RQ 7	AEA INVESTORS CAYMAN FEEDER LP		NEW YORK	NY	DIRECT WITH ISSUER		04/28/2015	3	1,058	6,625	6,625	(33,302)					47,029	408,251	3.351
BHM1JL JQ 2	AEA INVESTORS SBF III LP		NEW YORK	NY	VARIOUS		03/25/2016	3	16,750,930	19,427,280	19,427,280	2,143,234						1,999,070	4.094
BHM13F H2 7	AMPORTS PARENT LLC		JACKSONVILLE	FL	HIMCO OPERATIONAL TRANSACTION		07/18/2014		25,000								35,932		2.543
999712 49 0	APOLLO ADVISORS V L.P.		NEW YORK	NY	DIRECT WITH ISSUER		02/09/2006	3	1,626,603	115,072	115,072	57,433		143,898				958,000	1.003
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP		NEW YORK	NY	CAPITAL CALL		03/15/2019	3	3,927,498	3,440,521	3,440,521	(486,977)					30,534	17,064,010	0.084
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	DIRECT WITH ISSUER		01/24/2008	3	3,360,594	188,448	188,448	864,858		1,045,318			(268,277)	418,000	0.164
BHM03W XD 0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	VARIOUS		05/21/2012	3	4,437,606	2,004,593	2,004,593	661,443		1,649,802			62,421	1,856,321	0.202
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTON	DC	CAPITAL CALL		05/24/2018	3	450	71,456	71,456	71,365					19	202,035	1.831
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP		CHEVY CHASE	MD	VARIOUS		12/19/2016	3	16,961,898	21,088,208	21,088,208	2,864,437						863,657	2.488
BHM02X 3K 6	BCP V CO-INVESTORS L.P.		WARSAW	IN	DIRECT WITH ISSUER		09/28/2007		510										
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V		NEW YORK	NY	DIRECT WITH ISSUER		09/24/2010	3	3,698,144	869,091	869,091	773,705		1,188,331			235,864	968,054	0.818
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP		NEW YORK	NY	VARIOUS		02/17/2017		10,065,138	12,769,892	12,769,892	1,374,234					454,968	4,930,131	0.082
BHM01Q 7D 4	BRAZOS EQUITY FUND II L P		DALLAS	TX	DIRECT WITH ISSUER		12/23/2015	3	50	83,531	83,531	5,554					9,626	473,470	2.501
BHM05F QF 8	BRAZOS EQUITY FUND III L P		DALLAS	TX	VARIOUS		07/29/2013	3	2,249,143	2,222,823	2,222,823	(293,946)					29,362	2,847,445	1.612
995744 93 5	BRIDGEPOINT CAPITAL LIMITED		NEW YORK	GBR	DIRECT WITH ISSUER		03/29/2010	3	104	10,436	10,436	12,506				2,909	8	407,832	0.674
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	DIRECT WITH ISSUER		11/04/2011	2	1,545,459	2,624,038	2,622,866	532,778						785,000	9.546
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	DIRECT WITH ISSUER		08/20/2012	2	206	96,515	96,515	4,270					10,410	2,065	0.356
BHM0JA JE 5	BRYNWOOD PARTNERS VI LP		GREENWICH	CT	VARIOUS		12/23/2013	3	994,651	9,327	9,327	(116,110)					134,795	2,533,012	3.169
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP		GREENWICH	CT	CAPITAL CALL		04/20/2018		1,171,596	1,433,153	1,433,153	309,142						1,978,404	0.486
BHM0L5 YM 8	BRYNWOOD VI PCC PARALLEL I LP		GREENWICH	CT	PORTFOLIO TRANSFER		08/17/2011	3	752,302	1	1								
BHM1SD XV 3	BSOF PARALLEL ONSHORE FUND LLAMA		NEW YORK	NY	DIRECT WITH ISSUER		02/14/2018		36			(897)							0.006
BHM00Z Y1 1	BUNKER HILL CAPITAL LP		BOSTON	MA	DIRECT WITH ISSUER		12/23/2005	3	8,143,791	189,653	189,653	(34,893)						3,698,660	14.064
13138@ 10 6	CALTIUS PARTNERS III L.P.		LOS ANGELES	CA	DIRECT WITH ISSUER		11/15/2010	2	119,918	82,378	82,378	35,297						543,311	2.051
BHM01W XR 1	CAPITAL PARTNERS		GREENWICH	CT	VARIOUS		09/27/2011	3	923,278	155,104	155,104	1,078,380		923,277				1,375,399	5.370
BHM1VF GN 1	CAPITAL PARTNERS INCOME FUND III L		NORWALK	CT	CAPITAL CALL		05/30/2018		5,441,157	4,655,411	4,655,411	(669,267)					404,438	12,058,843	2.917
BHM02X 9R 5	CARLYLE PARTNERS V L.P.		WASHINGTON	DC	VARIOUS		10/11/2012	3	4,945,884	2,499,814	2,499,814	(37,109)					129,087	3,328,015	0.118
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP		CHARLOTTE	NC	VARIOUS		12/19/2016	3	1,747,056	2,625,691	2,625,691	(1,019,684)					3,290,619	977,470	1.902
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP		CHARLOTTE	NC	VARIOUS		09/21/2017		4,359,625	4,744,110	4,744,110	241,162						3,420,537	1.941
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP		BOSTON	MA	VARIOUS		02/02/2016	3	5,345,787	6,278,499	6,278,499	343,844						5,904,213	3.257
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP		BOSTON	MA	VARIOUS		11/05/2010	3	2,104,708	612,468	612,468	78,002		102,237			79,909	302,000	0.937
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT		CLEARWATER	FL	DIRECT WITH ISSUER		05/24/2013		265,289	2,174	2,174	(1)	1	61,972					
BHM1KA 3R 9	CIP CAPITAL FUND II LP		NEW YORK	NY	VARIOUS		08/18/2016	3	12,809,104	14,429,340	14,429,340	845,805						940,836	3.236
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	VARIOUS		06/10/2013	3	1,111,385	3,828,432	3,828,432	(10,915)					558,747	798,000	3.353
BHM1CS 2E 9	CORTEC GROUP FUND VI LP		NEW YORK	NY	VARIOUS		03/10/2016	3	14,334,577	15,304,598	15,304,598	1,938,831					94,579	4,415,423	2.650
BHM1TE L1 9	CPIM STRUCTURED CREDIT 1000 LP		LONDON	OT	HIMCO OPERATIONAL TRANSACTION		12/29/2017		2,062	2,062	2,062								
BHM01P Q6 0	D. E. SHAW SECURITIES LP		NEW YORK	NY	DIRECT WITH ISSUER		03/31/2006	13	241,320	297,061	297,061	(158,595)							0.012

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

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			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
999698 17 8	DCM III L.P.		MENLO PARK	CA	VARIOUS		01/22/2001	1	3,547,332	741,218	741,218	192,943		261,372					1.275
BHM01Q ZH 4	DEEPHAVEN EVENT FUND LLC		MINNETONKA	MN	DIRECT WITH ISSUER		05/02/2006	13	112										8.962
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP		NEW YORK	NY	DIRECT WITH ISSUER		12/23/2016	2	110,066	75,366	75,366	(13,509)						68,846	1.117
BHM1TE L2 7	DRAWBRIDGE SPECIAL OPPS FUND II		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION		12/29/2017		127,116	118,262	118,262	(7,965)							0.003
BHM037 87 6	DRAWBRIDGE SPECIAL OPS		NEW YORK	NY	DIRECT WITH ISSUER		07/31/2008	13	97,211	310,441	310,441	12,018							0.021
BHM0L7 3Z 9	EDG PARTNERS II LP		ATLANTA	GA	VARIOUS		02/29/2012	3	5,412,294	2,662,523	2,662,523	10,861					12,034	164,953	3.373
BHM035 2R 2	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	DIRECT WITH ISSUER		11/23/2010		3,962,112	929,816	929,816	(350,910)						276,114	1.156
BHM1RX UR 2	ELLIOTT ASSOCIATES LP		NEW YORK	NY	VARIOUS		10/02/2017		15,000,000	15,234,287	15,234,287	182,918							0.126
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L		SAN FRANCISCO	CA	VARIOUS		01/04/2016	3	4,844,719	4,105,007	4,105,007	549,778						3,755,915	3.387
BHM025 M2 6	FAITH MEDIA HOLDINGS LLC		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION		11/25/2013		4,208,139	4	4								1.305
995724 51 5	FINANCIAL TECHNOLOGY VENTURES II		SAN FRANCISCO	CA	VARIOUS		11/06/2003	1	1,912,263	1,003,874	1,003,874	(167,141)							0.725
BHM1UU YN 9	FRONTENAC XI PRIVATE CAPITAL LP		CHICAGO	IL	CAPITAL CALL		04/17/2018		2,700,000	2,995,300	2,995,300	170,090					280,928	9,300,000	5.712
BHM14X G2 8	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	VARIOUS		10/26/2015		4,710,346	5,205,011	5,205,011	(181,573)					292,356	468,028	0.426
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP		NEW YORK	NY	VARIOUS		05/23/2016	3	5,463,298	5,391,568	5,391,568	476,316						5,530,021	1.069
BHM01E 1X 3	GARTMORE RIVERVIEW DIVERSIFIED OPP		RED BANK	NY	DIRECT WITH ISSUER		04/28/2006	13	540,693	238,341	238,341	(36,144)							37.000
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS		NEW YORK	NY	VARIOUS		03/15/2011		1,707,491	599,068	599,068	(1,748,549)					3,309,449	1,509,346	0.530
995670 05 6	GRP II LLP		LOS ANGELES	CA	DIRECT WITH ISSUER		05/19/2017	1	385	561,612	561,612	555,057					117,246	819,000	2.855
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.		NEW YORK	NY	VARIOUS		02/08/2012	3	5,518,424	4,172,926	4,172,926	28,432					22,983		4.689
BHM1TE L0 1	HIGHLAND CREDIT STRATEGIES FUND LP		OAKS	PA	HIMCO OPERATIONAL TRANSACTION		12/29/2017		1,039			(124)							2.789
BHM1TE KY 8	HIGHLAND CRUSADER FUND LP		OAKS	PA	HIMCO OPERATIONAL TRANSACTION		12/29/2017		88,136	80,359	80,359	(10,375)							0.603
BHM007 G5 4	HIGHSTAR CAPITAL L.P. II		NEW YORK	NY	DIRECT WITH ISSUER		03/27/2015	3									35,153		
BHM00X JR 6	HURON II LLP		DETROIT	MI	VARIOUS		12/22/2004	3	2,882,327	164,241	164,241	(7,905)						2,451,101	4.806
BHM025 L8 4	INTERMEDIA PARTNERS VII LP		GREENWICH	CT	DIRECT WITH ISSUER		01/05/2007	3	13,696,648	14	14			1,140,271				232,710	2.352
BHM1AM CW 3	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO OPERATIONAL TRANSACTION		04/30/2015		12,000,000	12	12	(1,019,442)		5,490,273					5.056
BHM1V3 NS 9	INVENTUS POWER HOLDINGS LLC		WOODRIDGE	IL	CAPITAL CALL		04/25/2018		1,757,179	4,769,593	4,769,593	3,816,363							5.168
BHM20N 5B 4	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	VARIOUS		05/31/2019		331,798	1,161,294	1,161,294	829,497							5.192
995742 02 0	J W CHILDS EQUITY PARTNERS III		BOSTON	MA	DIRECT WITH ISSUER		08/07/2013	3	20,178	136	136	(270)							0.372
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY		NEW YORK	NY	VARIOUS		10/26/2017		22,299,150	22,320,024	22,320,024	111,274					1,846,681	2,704,581	3.579
BHM035 DC 3	KRG CAPITAL FUND IV LP		DENVER	CO	CAPITAL CALL		12/27/2017	3	423	303,887	303,887	(181,153)					71,788	201,687	0.889
BHM1TX MA 6	LEEDS EQUITY PARTNERS VI LP		NEW YORK	NY	CAPITAL CALL		02/01/2018		2,478,330	3,015,707	3,015,707	499,360						1,256,398	0.970
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV		NEW YORK	NY	CAPITAL CALL		03/29/2018		4,286,899	4,247,657	4,247,657	(39,238)						20,713,105	1.077
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP		NEW YORK	NY	VARIOUS		05/26/2006	3	8,051,848	6,113,811	6,113,811	(54,969)					13,725	376	3.630
BHM1B4 26 0	LINEAGE CAPITAL II LP		BOSTON	MA	VARIOUS		06/10/2015	3	929,500	992,083	992,083	31,835					45,588	1,670,500	2.640
995636 35 4	MESIROW PARTNERSHIP FUND I		CHICAGO	IL	VARIOUS		02/17/2000		3,977,631	236,162	236,162	(355,332)		88,962			98,198		9.304
995660 63 6	MIDMARK EQUITY PARTNERS II		CHATHAM	NJ	PORTFOLIO TRANSFER		06/01/2004	3	769	308,451	308,451	85,284							6.606
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP		NEW YORK	NY	CAPITAL CALL		12/18/2017		6,097,385	5,145,044	5,145,044	172,309					103,568	7,650,627	1.833
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	VARIOUS		07/16/2012		2,825,891	2,506,490	2,506,490	48,288					36,162	575,816	0.208
BHM1Q2 BC 5	MPE PARTNERS II LP		BOSTON	MA	VARIOUS		03/30/2017	3	7,230,692	9,637,641	9,637,641	1,874,326						6,519,308	5.234
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP		ATLANTA	GA	VARIOUS		03/15/2016	3	11,084,772	10,084,562	10,084,562	177,558					808,216	2,589,796	2.489
BHM032 S5 9	NEW SILK ROUTE PE ASIA FUND		NEW YORK	IND	VARIOUS		03/05/2008	3	9,722,200	5,041,603	5,041,603	(1,060,075)						2,049,000	1.145
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP		NEW YORK	NY	CAPITAL CALL		10/30/2017	3	11,850,442	13,158,458	13,158,458	1,543,134						4,649,558	1.729

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			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
995734 20 9	OZ DOMESTIC PARTNERS		GRAND CAYMAN	KY	DIRECT WITH ISSUER		01/02/2002	13	13			(166)					79		
BHM1T8 E2 8	PAMLICO CAPITAL IV LP		CHARLOTTE	NC	CAPITAL CALL		12/20/2017		5,850,032	5,893,208	5,893,208	194,749						1,649,968	0.824
BHM1NB HY 4	PARTHENON INVESTORS V LP		BOSTON	MA	VARIOUS		01/03/2017	3	7,365,071	11,574,623	11,574,623	3,368,442					93,353	6,384,929	1.267
BHM0MA 07 6	PHYSICAL REHABILITATION NETWORK HO		EVANSTON	IL	DIRECT WITH ISSUER		05/01/2015		2,406,001	2	2								9.402
BHM1K7 8W 0	POLK GROUP HOLDINGS LP		LAKELAND	FL	DIRECT WITH ISSUER		07/20/2016		9,000,000	6,198,402	6,198,402	(1,451,598)							3.928
BHM1KN K1 9	PRAIRIE CAPITAL VI QP LP		CHICAGO	IL	VARIOUS		11/03/2016	3	5,500,000	5,971,513	5,971,513	403,162						4,500,000	2.957
BHM01V 2W 6	PRIVATE MARKETS FUND III LP		CONSHOHOCKEN	PA	DIRECT WITH ISSUER		09/29/2017		70	4,983,735	4,983,735	(1,735,219)					2,066,501	1,208,000	3.306
BHM1U9 03 7	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	CAPITAL CALL		02/22/2018		400,000	360,937	360,937	(39,063)							0.154
BHM01G MU 1	RIVERSIDE FUND III LP		BOSTON	MA	VARIOUS		12/04/2009	3	1,680,241	123,989	123,989	332,680					(291,800)		4.392
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I		NEW YORK	NY	VARIOUS		05/23/2017	3	8,948,855	6,950,544	6,950,544	36,862					(191,876)	4,169,896	4.938
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP		BRIARCLIFF MANOR	NY	VARIOUS		05/23/2016	3	5,319,204	5,659,049	5,659,049	450,330					357,254	8,430,796	4.051
BHM0ZK TA 2	SBP HOLDING LP - CL B		GLENBURNIE	MD	HIMCO OPERATIONAL TRANSACTION		03/27/2014		1,766,953										0.906
BHM1UB G5 0	SBP HOLDING LP - CLASS C		NEW YORK	NY	VARIOUS		03/01/2018		293,221	0	0	(352,246)							1.890
BHM1M5 PC 7	SILVER OAK SERVICE PARTNERS III LP		EVANSTON	IL	VARIOUS		11/21/2016	3	6,213,375	5,893,922	5,893,922	(56,209)						5,036,750	5.047
BHM1DD U1 8	SLS MSOUTH HOLDINGS LLC		ATLANTA	GA	HIMCO OPERATIONAL TRANSACTION		09/14/2015	3	1,500,000	1,069,069	1,069,069	(74,493)							2.015
BHM1XQ D6 5	SRS EQUITY HOLDINGS LLC - TALCOTT		COLORADO SPRINGS	CO	HIMCO OPERATIONAL TRANSACTION		11/01/2018	3	3,831,191	3,028,014	3,028,014	(387,168)					309,287		7.270
BHM045 M8 1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	DIRECT WITH ISSUER		12/24/2010	3	2,737,619	4,147,405	4,147,405	(182,578)						1,486,530	4.109
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP		NEW YORK	NY	VARIOUS		10/28/2016		12,723,017	15,990,567	15,990,567	259,615					1,785,929	10,189,817	0.325
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP		NEW YORK	NY	VARIOUS		09/29/2015	3	3,879,592	4,027,862	4,027,862	(70,077)					368,052	1,085,206	0.533
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP		NEW YORK	NY	CAPITAL CALL		09/26/2018		4,365,101	4,079,620	4,079,620	(285,481)					432,793	10,634,899	1.010
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP		KENILWORTH	NJ	VARIOUS		03/30/2016	3	2,779,901	8,041,661	8,041,661	2,252,577						25,000	3.810
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V		LOS ANGELES	CA	VARIOUS		12/02/2015	2	487,229	685,689	685,689	166,029					5,738	1,770,350	0.967
BHM03C AA 5	THE HURON FUND III LP		DETROIT	MI	DIRECT WITH ISSUER		12/07/2011	3	4,281,761	2,021,852	2,021,852	(297,336)						1,155,073	2.778
991036 20 3	THE RESOLUTE FUND LP		NEW YORK	NY	VARIOUS		10/25/2004	3	704,187	1	1								0.534
BHM05D GA 5	TPF II LP		OMAHA	NE	DIRECT WITH ISSUER		11/12/2013		2,047,937	287,348	287,348	35,650						1,323,563	0.581
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP		DALLAS	TX	CAPITAL CALL		01/16/2018		3,599,668	5,538,924	5,538,924	2,210,640						11,400,332	3.722
BHM0JQ VC 0	UCC-LRS LLC		NEW YORK	NY	DIRECT WITH ISSUER		05/01/2015		600										
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L		GREENWICH	CT	VARIOUS		03/24/2017	3	4,428,596	3,758,860	3,758,860	171,507						3,071,405	3.751
BHM19E G1 7	UPFRONT GROWTH I LP		SANTA MONICA	CA	VARIOUS		09/02/2015		2,601,987	3,241,941	3,241,941	(610,087)					2,534,304	1,258,798	6.644
BHM1SZ U2 1	UPFRONT GROWTH II LP		SANTA MONICA	CA	CAPITAL CALL		12/19/2017		10,309,498	12,454,505	12,454,505	2,063,717					384	1,518,028	16.238
BHM1KJ Y0 5	UPFRONT IV ANCILLARY LP		SANTA CLARA	CA	VARIOUS		10/28/2016		4,444,014	6,853,009	6,853,009	1,616,551						55,986	12.293
BHM197 VC 1	UPFRONT V LP		SANTA MONICA	CA	VARIOUS		07/29/2015		4,594,764	5,447,707	5,447,707	166,923					41	611,353	1.824
BHM1SY 9W 2	UPFRONT VI LP		SANTA MONICA	CA	CAPITAL CALL		12/01/2017		5,560,200	5,624,632	5,624,632	241,861						6,439,800	3.123
BHM1UE C8 2	VMG PARTNERS IV LP		SAN FRANCISCO	CA	CAPITAL CALL		03/15/2018		3,476,261	3,098,898	3,098,898	(242,750)						8,190,406	2.201
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP		CHICAGO	IL	VARIOUS		05/08/2017	3	11,287,258	9,456,831	9,456,831	(1,004,959)					2,808,969	1,790,334	1.445
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									456,236,528	408,811,547	408,810,375	24,591,918	1	12,095,712	0	2,909	22,728,776	245,358,588	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
BHM1BV A5 3	1250 23RD STREET NW		VIENNA	VA	DIRECT WITH ISSUER		11/23/2015		2,107,466	1,724,431	1,724,431	(69,125)					196,520		8.500
BHM0ZN SV 1	1305 CENTRAL AVE (JV EQUITY)		CHARLOTTE	NC	VARIOUS		11/16/2017		44,296	0	0						58,800		23.800
BHM15D UJ 8	401 OBERLIN ROAD (JV EQUITY)		RALEIGH	NC	VARIOUS		01/20/2015		5,457,825	2,827,526	2,827,526	(509,878)					183,375		22.500

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM125 SR 3	8860 & 9000 SMITHS MILL ROAD (JV E		NEW ALBANY	OH	DIRECT WITH ISSUER		10/02/2014		280										20.800
BHM0Z6 G5 8	ANSLEY FALLS (JV EQUITY)		CHARLOTTE	NC	DIRECT WITH ISSUER		07/03/2017		13,636	0	0	(6,997)					8,444		17.727
BHM1NB HR 9	ARBORS OF WATERMARK - JV		COLUMBUS	OH	VARIOUS		02/24/2017		2,306,368	1,585,140	1,585,140	(454,545)					208,413		12.000
BHM1J5 US 0	ATRIUM AT WORLDGATE		HERNDON	VA	DIRECT WITH ISSUER		03/14/2016		1,034,257	1,278,388	1,278,388	81,245						461,702	12.750
BHM14W AW 0	BROOKDALE ON THE PARK		NAPERVILLE	IL	VARIOUS		01/13/2015		2,743,126	1,243,034	1,243,034	(283,214)					236,340	62,393	23.400
BHM0XV KH 4	CAMDEN PINEY POINT (JV EQUITY)		HOUSTON	TX	DIRECT WITH ISSUER		02/27/2014		4,103,808	2,829,269	2,829,269	(205,378)						36,202	24.400
BHM1D3 EP 5	CARMEL CENTER (JV EQUITY)		LOUISVILLE	KY	DIRECT WITH ISSUER		10/14/2015		1,570,475	970,719	970,719	(145,146)					94,092		7.500
BHM01W E7 6	COLONY REALTY PARTNERS II LP 2006		LOS ANGELES	CA	DIRECT WITH ISSUER		06/16/2009		600										1.536
BHM1B0 E5 7	COLUMBIA TRAILS		GRESHAM	OR	DIRECT WITH ISSUER		01/25/2017		95								5,399		8.559
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PARTNERS		BOSTON	MA	DIRECT WITH ISSUER		09/06/2011										3,086,749		
BHM12A EH 9	GRAMERCY APARTMENTS (JV EQUITY)		NEW ALBANY	OH	DIRECT WITH ISSUER		07/16/2014		280			(50)					59		25.200
BHM1H9 6G 7	MAPLE KNOLL (JV EQUITY)		WESTFILED	IN	VARIOUS		02/18/2016		2,617,555	1,769,154	1,769,154	(233,332)					136,980	72,628	18.000
BHM1CC 4R 3	MCBEE STATION		GREENVILLE	SC	VARIOUS		07/30/2015		2,039,527	1,312,140	1,312,140	(198,961)					13,389		9.000
BHM12G SJ 7	MERITEX INDUSTRIAL PORTFOLIO JV		MINNEAPOLIS	MN	DIRECT WITH ISSUER		10/02/2014		1,645,548	1,420,028	1,420,028	32,543					(6,687)	347,797	28.799
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV		MINNEAPOLIS	MN	VARIOUS		12/19/2016		2,645,250	2,219,915	2,219,915	(99,119)					(77,664)	912,051	12.747
BHM193 0C 4	MERITEX METROAIR3 (JV EQUITY)		PLAINFIELD	IN	DIRECT WITH ISSUER		03/25/2015		1,217,178	924,839	924,839	(87,903)					147,150		20.800
BHM01F 2Z 4	NYLIM RE MEZZ FUND II LP 05		NEW YORK	NY	DIRECT WITH ISSUER		09/26/2007		16	28,589	28,589	28,589					41,923		22.720
BHM17A FL 4	ONYX AT WARNER CENTER APTS		WOODLAND HILLS	CA	DIRECT WITH ISSUER		06/02/2017		260										22.700
BHM1DQ ZM 8	PRESTON PARK		NAPERVILLE	IL	VARIOUS		10/29/2015		3,401,825	2,558,299	2,558,299	(207,841)					114,300	271,911	18.000
BHM13R MZ 2	REDROCK BUSINESS CENTER (JV EQUITY		MAPLE GROVE	MN	DIRECT WITH ISSUER		05/24/2018		11,894	0	0								22.000
BHM0RB 8D 8	SAVANNAH AT PARK PLACE (JV EQUITY)		ATLANTA	GA	DIRECT WITH ISSUER		07/07/2014		275										24.750
BHM10S JZ 7	SIGNATURE CLUB (JV EQUITY)		ANN ARBOR	MI	DIRECT WITH ISSUER		09/01/2016		275										24.750
BHM0ZF 3B 9	SILVER OAKS (JV EQUITY)		EVANSTON	IL	DIRECT WITH ISSUER		03/21/2017		286										25.000
BHM024 NH 5	SQUARE MILE PARTNERS II LP		NEW YORK	NY	DIRECT WITH ISSUER		12/27/2007		4,493,711	4	4	(36,576)							4.781
BHM13V RQ 8	TRADITION AT STONEWATER (JV EQUITY		CARY	NC	DIRECT WITH ISSUER		10/20/2014		270			(146)					341		15.660
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)		WOODBURY	MN	VARIOUS		05/12/2015		2,069,888	1,310,146	1,310,146	(183,213)					180,450	357	9.000
BHM1JS ZT 3	WHEATLANDS APTS (JV EQUITY)		AURORA	CO	DIRECT WITH ISSUER		08/09/2016										8,648		
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E		WESTERVILLE	OH	VARIOUS		06/16/2016		2,329,637	1,322,947	1,322,947	(183,964)					135,675		13.500
BHM1CC 4K 8	WIND DANCE APTS		CARROLTON	TX	DIRECT WITH ISSUER		04/25/2016		114,096	0	0						25,374		9.000
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									41,970,003	25,324,568	25,324,568	(2,763,011)	0	0	0	0	4,798,069	2,165,043	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
BHM0V8 ZP 3	FOUNTAINS INVESTORS II LLC (JV EQU		ARLINGTON	VA	DIRECT WITH ISSUER		12/03/2013										4,040		
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									0	0	0	0	0	0	0	0	4,040	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
BHM025 HJ 5	GREAT LAKES II LLC		SPRINGFIELD	MA	DIRECT WITH ISSUER		12/14/2006	13	100,000	1,344,925	1,344,925	(37,156)					34,469		12.195
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									100,000	1,344,925	1,344,925	(37,156)	0	0	0	0	34,469	0	XXX
Surplus Debentures - Unaffiliated																			
401378 AC 8	GUARDIAN LIFE INSURANCE CO AMERICA		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	1FE	12/28/2017		14,036,450	23,724,199	14,051,914		7,959				944,150		
575767 AN 8	MASSACHUSETTS MUTUAL LIFE INSURANC		SPRINGFIELD	MA	HIMCO OPERATIONAL TRANSACTION	1FE	10/11/2019		4,241,762	5,394,255	4,243,044		1,282						
638671 AK 3	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	WELLS FARGO ADVISORS, LLC	1FE	08/12/2016		1,587,610	1,700,043	1,537,393		(15,774)				93,750		

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 and 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
638671 AL 1	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	STIFEL, NICOLAUS & COMPANY INCORPOR	1FE	01/25/2019		5,960,150	6,613,410	5,958,805		(1,345)				291,555		
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION	1FE	09/20/2019		2,908,709	3,640,661	2,910,446		1,737						
878091 BD 8	TEACHERS INSURANCE AND ANNUITY		NEW YORK	NY	JP MORGAN SECURITIES LLC	1FE	09/15/2014		3,152,066	3,875,608	3,152,327		55				154,595		
2799999. Total - Surplus Debentures - Unaffiliated									31,886,747	44,948,177	31,853,928	0	(6,088)	0	0	0	1,484,050	0	XXX
4899999. Subtotal - Unaffiliated									530,193,278	480,429,217	467,333,797	21,791,751	(6,086)	12,095,712	0	2,909	29,060,269	247,523,631	XXX
4999999. Subtotal - Affiliated									0	0	0	0	0	0	0	0	4,040	0	XXX
5099999. Totals									530,193,278	480,429,217	467,333,797	21,791,751	(6,086)	12,095,712	0	2,909	29,064,309	247,523,631	XXX

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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
BHM1JL JQ 2	AEA INVESTORS SBF III LP	NEW YORK	NY	CAPITAL CALL	06/28/2019	3		3,746,368		4.094
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL CALL	03/15/2019	3	2,010,195	1,925,795		0.084
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL CALL	03/27/2019	3		181,248		0.202
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL	02/13/2019	3		7,000,482		2.488
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL CALL	03/28/2019			4,433,828		0.082
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL CALL	04/29/2019	3		25,544		1.612
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL	04/15/2019			77,075		0.486
BHM1VF GN 1	CAPITAL PARTNERS INCOME FUND III L	NORWALK	CT	CAPITAL CALL	03/15/2019			1,451,246		2.917
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL CALL	09/30/2019	3		22,682		0.118
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL	01/22/2019	3		38,073		1.902
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL	01/22/2019			2,425,538		1.941
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CAPITAL CALL	03/12/2019	3		1,052,709		3.257
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	CAPITAL CALL	09/25/2019	3		4,201		0.937
BHM1KA 3R 9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL CALL	04/01/2019	3		3,766,117		3.236
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL	05/31/2019	3		13,187		3.353
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL	01/08/2019	3		5,426,866		2.650
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL	01/22/2019	3		197,760		3.373
BHM1RX UR 2	ELLIOTT ASSOCIATES LP	NEW YORK	NY	CAPITAL CALL	04/01/2019			13,500,000		0.126
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL CALL	02/21/2019	3		1,488,303		3.387
BHM1UU YN 9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	CAPITAL CALL	06/18/2019			180,000		5.712
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL CALL	01/17/2019			788,180		0.426
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL	01/14/2019	3		2,238,243		1.069
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	CAPITAL CALL	02/01/2019			4,313		0.530
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL CALL	04/15/2019	3		152,679		4.689
BHM20N 5B 4	INVENTUS POWER HOLDINGS LLC	WESTCHESTER	IL	VARIOUS	05/31/2019		168,250	163,547		5.192
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL CALL	02/14/2019			3,912,933		3.579
BHM1TX MA 6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL	05/24/2019			910,820		0.970
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL CALL	03/01/2019			3,674,481		1.077
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	CAPITAL CALL	01/02/2019	3		19,258		3.630
BHM1B4 26 0	LINEAGE CAPITAL II LP	BOSTON	MA	CAPITAL CALL	01/30/2019	3		260,000		2.640
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	06/06/2019			3,173,943		1.833
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL CALL	07/17/2019			46,963		0.208
BHM1Q2 BC 5	MPE PARTNERS II LP	BOSTON	MA	CAPITAL CALL	03/18/2019	3		1,429,507		5.234
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL	01/04/2019	3		1,976,291		2.489
BHM01V U9 6	NEWSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	CAPITAL CALL	04/09/2019	2		6,162		
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	01/07/2019	3		6,788,705		1.729
BHM1T8 E2 8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL CALL	06/10/2019			2,550,943		0.824
BHM1NB HY 4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL	02/22/2019	3		1,423,949		1.267
BHM1KN K1 9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	CAPITAL CALL	11/27/2019	3		1,800,000		2.957
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL	05/02/2019	3		2,509,268		4.938
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	CAPITAL CALL	04/05/2019	3		217,932		4.051
BHM1M5 PC 7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	CAPITAL CALL	02/08/2019	3		2,279,250		5.047
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL CALL	03/15/2019			156,362		0.325

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
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	02/15/2019	3		52,844		0.533
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	03/25/2019			3,441,342		1.010
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	CAPITAL CALL	06/24/2019	3		2,667		3.810
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	CAPITAL CALL	06/03/2019	2		426,650		0.967
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL	03/28/2019			1,707,464		3.722
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL	06/17/2019	3		1,478,965		3.751
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL CALL	03/26/2019			811,248		6.644
BHM1SZ U2 1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL CALL	01/31/2019			1,184,649		16.238
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL	03/06/2019			671,105		1.824
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL	03/06/2019			1,983,307		3.123
BHM1UE C8 2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL	01/15/2019			2,914,602		2.201
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	CAPITAL CALL	01/16/2019	3		5,862,702		1.445
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							2,178,445	103,978,297	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
BHM14W AW 0	BROOKDALE ON THE PARK	NAPERVILLE	IL	CAPITAL CALL	05/31/2019			14,161		23.400
BHM1H9 6G 7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	CAPITAL CALL	03/05/2019			69,260		18.000
BHM1CC 4R 3	MCBEE STATION	GREENVILLE	SC	CAPITAL CALL	05/16/2019			13,388		9.000
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL	02/11/2019			1,266,587		12.747
BHM02B Y1 2	MORGAN STANLEY RE FUND VI INTERNAT	NEW YORK	NY	CAPITAL CALL	02/04/2019			787		
BHM1DQ ZM 8	PRESTON PARK	NAPERVILLE	IL	CAPITAL CALL	03/07/2019			80,252		18.000
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)	WOODBURY	MN	CAPITAL CALL	03/14/2019			30,630		9.000
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	CAPITAL CALL	10/07/2019			38,273		13.500
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	1,513,339	0	XXX
Surplus Debentures - Unaffiliated										
575767 AN 8	MASSACHUSETTS MUTUAL LIFE INSURANC	SPRINGFIELD	MA	HIMCO OPERATIONAL TRANSACTION	10/11/2019		4,242,053			
638671 AL 1	NATIONWIDE MUTUAL INSURANCE CO	COLUMBUS	OH	STIFEL, NICOLAUS & COMPANY INCORPOR	01/25/2019		5,960,150			
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION	09/20/2019		2,909,963			
2799999. Total - Surplus Debentures - Unaffiliated							13,112,166	0	0	XXX
4899999. Subtotal - Unaffiliated							15,290,611	105,491,636	0	XXX
5099999. Totals							15,290,611	105,491,636	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
995737 22 8	ADAMS STREET PARTNERS	CHICAGO	IL	CAPITAL DISTRIBUTION	03/20/2006.	12/20/2019.	107,513	21,325				21,325		128,838	128,838			0	2,677
BHM01F 03 7	AEA INVESTORS SMALL BUSINESS FUND	NEW YORK	NY	CAPITAL DISTRIBUTION	04/28/2015.	10/16/2019.	1,369,389	(1,150,984)				(1,150,984)		218,404	218,404			0	1,504,256
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL CALL	03/15/2019.	12/17/2019.						0		8,492	8,492			0	130
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	VARIOUS	01/02/2008.	03/31/2019.	322,712	264,082				264,082		1,271,607	1,271,607			0	102,358
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	05/21/2012.	03/27/2019.	326,215	73,771				73,771		399,986	399,986			0	12,290
BHM1B2 YM 4	AQR MANAGED FUTURES FUND II LP	GREENWICH	CT	CAPITAL DISTRIBUTION	06/01/2016.	03/15/2019.		570,098				570,098		570,098	570,098			0	(39,102)
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	06/10/2010.	04/12/2019.	923,550	(118,870)				(118,870)		804,680	804,680			0	190,039
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL DISTRIBUTION	12/19/2016.	12/20/2019.	196,543	(22,098)				(22,098)		174,445	174,445			0	
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	CAPITAL DISTRIBUTION	09/24/2010.	02/01/2019.	97,018	59,144				59,144		156,162	156,162			0	4,272
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	01/19/2017.	01/10/2019.	664,375	(126,973)				(126,973)		537,402	537,402			0	21,538
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL DISTRIBUTION	07/29/2013.	04/05/2019.	169,333	(18,191)				(18,191)		151,142	151,142			0	549
995744 93 5	BRIDGEPOINT CAPITAL LIMITED	NEW YORK	GBR	CAPITAL DISTRIBUTION	03/05/2007.	12/05/2019.	119,792	(112,089)				(112,089)		24,172	20,596	(3,577)		(3,577)	62,337
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	VARIOUS	11/17/2010.	03/28/2019.	367,586	(95,937)				(95,937)		271,649	271,649			0	(7)
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/20/2018.	10/29/2019.	29,485	1,340				1,340		30,825	30,825			0	
BHM1SD XV 3	BSOF PARALLEL ONSHORE FUND LLAMA	NEW YORK	NY	DIRECT WITH ISSUER	02/14/2018.	06/27/2019.	25,113	(24,094)				(24,094)		1,019	1,019			0	25,209
BHM030 T6 0	CARLYLE MC PARTNERS LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	11/05/2007.	09/30/2019.	3,444	40,815				40,815		44,258	44,258			0	(44,258)
BHM0L6 YU 8	CARLYLE PARTNERS V AIV LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	07/29/2011.	09/30/2019.	4,106	18,576				18,576		22,682	22,682			0	
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	11/25/2011.	05/29/2019.	778,068	(123,949)				(123,949)		654,120	654,120			0	23,380
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	07/16/2014.	01/29/2019.	47,509	(47,509)				(47,509)						0	
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	06/18/2015.	09/24/2019.	1,280,462	(673,835)				(673,835)		606,627	606,627			0	786,076
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	02/15/2017.	05/21/2019.	236,129	(16,291)				(16,291)		219,838	219,838			0	
999703 42 4	CHARLESBANK EQUITY FUND V L.P.	BOSTON	MA	CAPITAL DISTRIBUTION	01/02/2013.	03/04/2019.	24,751	(24,598)				(24,598)		154	154			0	22,082
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	CAPITAL DISTRIBUTION	09/21/2010.	04/30/2019.	211,766	12,116				12,116		223,882	223,882			0	28,428
BHM1KA 3R 9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/18/2016.	04/01/2019.	422,024	(33,291)				(33,291)		388,733	388,733			0	
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/10/2016.	06/17/2019.	422,182	51,520				51,520		473,702	473,702			0	4,942
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	VARIOUS	03/31/2006.	02/19/2019.	536,108	(252,179)				(252,179)		283,929	283,929			0	246,394
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	VARIOUS	07/31/2008.	02/06/2019.	315,298	(212,590)				(212,590)		102,708	102,708			0	235,978
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL DISTRIBUTION	02/29/2012.	06/05/2019.	463	101				101		564	564			0	27
BHM035 2R 2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/10/2010.	01/11/2019.	149,498	(58,547)				(58,547)		90,951	90,951			0	
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	01/04/2016.	04/24/2019.	15,005	9,361				9,361		24,366	24,366			0	
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	02/02/2015.	01/25/2019.	388,385	(57,116)				(57,116)		331,269	331,269			0	84
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2016.	01/14/2019.	50,092	10,255				10,255		60,347	60,347			0	(196)
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	VARIOUS	12/15/2009.	05/15/2019.	3,844,656	(2,177,289)				(2,177,289)		2,591,108	2,591,108			0	1,883,089
995670 05 6	GRP II LLP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/24/2012.	04/25/2019.	3,133,969	(2,950,141)				(2,950,141)		183,828	183,828			0	4,106,495
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER	01/25/2012.	09/30/2019.						0		127,482	127,482			0	
BHM1TE L0 1	HIGHLAND CREDIT STRATEGIES FUND LP	OAKS	PA	DIRECT WITH ISSUER	12/29/2017.	04/23/2019.	5,895	43,656				43,656		49,551	49,551			0	(43,654)
BHM1TE KY 8	HIGHLAND CRUSADER FUND LP	OAKS	PA	CAPITAL DISTRIBUTION	12/29/2017.	08/16/2019.	51,060	(1,462)				(1,462)		49,599	49,599			0	(769)
BHM007 G5 4	HIGHSTAR CAPITAL L.P. II	NEW YORK	NY	CAPITAL DISTRIBUTION	02/25/2011.	01/30/2019.	393,180					0		393,180	393,180			0	(79,054)
999690 26 6	INDUSTRI KAPITAL 2000 LIMITED	LONDON	SWE	CAPITAL DISTRIBUTION	03/06/2013.	05/17/2019.		0				0		0	0	(0)		(0)	35,804
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2017.	09/05/2019.	119,222	1,198				1,198		120,420	120,420			0	9,803

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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
995636 35 4	MESIROW PARTNERSHIP FUND I	CHICAGO	IL	VARIOUS	02/17/2000.	03/28/2019.	110,928	14,503		17,409		(2,906)		110,928	110,928			0	19,287
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	VARIOUS	12/04/2017.	03/27/2019.	35,165	8,951				8,951		575,628	575,628			0	586
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/26/2011.	07/17/2019.	456,424	(71,133)				(71,133)		385,291	385,291			0	17,525
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	VARIOUS	11/06/2015.	01/11/2019.	1,455,494	(130,062)				(130,062)		3,396,999	3,396,999			0	288,653
BHM01V U9 6	NEWSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	VARIOUS	05/14/2015.	09/25/2019.	74,210	(73,983)				(73,983)		3,483	3,483			0	55,167
BHM01G MU 1	RIVERSIDE FUND III LP	BOSTON	MA	DIRECT WITH ISSUER	12/01/2009.	03/31/2019.						0		291,800	291,800			0	
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	VARIOUS	05/09/2017.	10/07/2019.	1,626,694	292,568				292,568		2,972,798	2,972,798			0	232,923
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR.	NY	DIRECT WITH ISSUER	05/10/2016.	06/30/2019.						0		156,545	156,545			0	
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/27/2016.	03/15/2019.	826,071	(159,540)				(159,540)		666,532	666,532			0	39,215
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/17/2015.	02/15/2019.	509,568	(27,506)				(27,506)		482,063	482,063			0	35,073
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/26/2018.	09/10/2019.	644,321					0		644,321	644,321			0	97,903
87311@ 10 9	TCW CRESCENT MEZZ PARTNERS III	LOS ANGELES	CA	CAPITAL DISTRIBUTION	03/05/2007.	06/12/2019.	17,251	13,130				13,130		30,381	30,381			0	(12,566)
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/06/2014.	12/30/2019.	35,284	(35,241)				(35,241)		43	43			0	32,738
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	CAPITAL DISTRIBUTION	01/15/2013.	06/03/2019.	1,576,616	(549,745)				(549,745)		1,026,871	1,026,871			0	97,257
995720 82 8	THE PENINSULA FUND III	DETROIT	MI	CAPITAL DISTRIBUTION	10/03/2005.	12/09/2019.	1	133				133		134	134			0	(134)
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	03/31/2015.	04/25/2019.	2,795,820	(1,149,340)				(1,149,340)		1,646,479	1,646,479			0	2,310,904
BHM1SZ U2 1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/19/2017.	09/03/2019.	470,444	(4,154)				(4,154)		466,290	466,290			0	17
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	07/29/2015.	09/03/2019.	76,292	(11,354)				(11,354)		64,938	64,938			0	1
BHM02S 3T 8	VMG EQUITY PARTNERS L.P.	LOS ANGELES	CA	CAPITAL DISTRIBUTION	01/15/2010.	06/21/2019.	111,714	(111,322)				(111,322)		392	392			0	106,842
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	VARIOUS	05/01/2017.	04/05/2019.	1,430,991	(256,513)				(256,513)		3,184,702	3,184,702			0	708,921
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							29,405,185	(9,371,282)	0	17,409	0	(9,388,690)	0	27,898,841	27,895,265	(3,577)	0	(3,577)	13,131,506
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
BHM1M7 8P 3	AMERICAN CAPITAL GROUP MULTIFAMILY	BELLEVUE	WA	CAPITAL DISTRIBUTION	12/15/2016.	01/31/2019.	3,700,234	409,810				409,810		4,110,044	4,110,044			0	2,544,759
BHM0Z6 G5 8	ANSLEY FALLS (JV EQUITY)	CHARLOTTE	NC	CAPITAL DISTRIBUTION	03/13/2014.	01/25/2019.	1,469,547	791,705				791,705		2,261,253	2,261,253			0	1,775,277
BHM1NB HR 9	ARBORS OF WATERMARK - JV	COLUMBUS	OH	CAPITAL DISTRIBUTION	02/24/2017.	03/20/2019.	920,991	102,130				102,130		1,023,120	1,023,120			0	(4,179)
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PARTNERS	BOSTON	MA	DIRECT WITH ISSUER	09/06/2011.	01/08/2019.	2,553,889	(2,553,516)				(2,553,516)		373	373			0	
BHM12A EH 9	GRAMERCY APARTMENTS (JV EQUITY)	NEW ALBANY	OH	CAPITAL DISTRIBUTION	07/16/2014.	09/27/2019.	725,287	1,908,598				1,908,598		2,610,190	2,610,190			0	2,297,859
BHM12G SJ 7	MERITEX INDUSTRIAL PORTFOLIO JV	MINNEAPOLIS	MN	VARIOUS	10/02/2014.	10/02/2019.	3,233,177	67,062				67,062		3,481,720	3,481,720			0	184,871
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	VARIOUS	08/09/2016.	09/30/2019.	4,641,979	123,909				123,909		5,044,247	5,044,247			0	427,257
BHM02B Y1 2	MORGAN STANLEY RE FUND VI INTERNAT	NEW YORK	NY	CAPITAL DISTRIBUTION	02/16/2018.	12/17/2019.	354,499	(354,166)				(354,166)		1,120	1,120			0	417,099
BHM0V8 ZT 5	THE ASHFORD APTS (JV EQUITY)	ATLANTA	GA	CAPITAL DISTRIBUTION	04/01/2016.	01/17/2019.		950				950		950	950			0	994
BHM13V RQ 8	TRADITION AT STONEWATER (JV EQUITY	CARY	NC	CAPITAL DISTRIBUTION	10/20/2014.	12/09/2019.	1,513,294	775,813				775,813		2,289,107	2,289,107			0	3,425,136
BHM1JS ZT 3	WHEATLANDS APTS (JV EQUITY)	AURORA	CO	CAPITAL DISTRIBUTION	08/09/2016.	02/28/2019.	3,103,154					0		3,103,154	3,103,154			0	2,223,178
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							22,216,051	1,272,296	0	0	0	1,272,296	0	23,925,279	23,925,279	0	0	0	13,292,250
Surplus Debentures - Unaffiliated																			
575767 AJ 7	MASSACHUSETTS MUTUAL LIFE INSURANC	SPRINGFIELD	MA	HIMCO OPERATIONAL TRANSACTION	01/11/2012.	10/11/2019.	4,243,970		(1,917)			(1,917)		4,242,053	4,242,053			0	191,665
575767 AN 8	MASSACHUSETTS MUTUAL LIFE INSURANC	SPRINGFIELD	MA	HIMCO OPERATIONAL TRANSACTION	10/11/2019.	10/11/2019.						0		291	383		92	92	
668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION	09/07/2011.	09/20/2019.	2,917,034		(7,044)			(7,044)		2,909,991	2,909,963		(27)	(27)	150,666

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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION	09/20/2019	09/20/2019						0		1,254	1,573		320	320	
2799999. Total - Surplus Debentures - Unaffiliated							7,161,005	0	(8,961)	0	0	(8,961)	0	7,153,588	7,153,972	0	384	384	342,331
4899999. Subtotal - Unaffiliated							58,782,241	(8,098,986)	(8,961)	17,409	0	(8,125,356)	0	58,977,709	58,974,516	(3,577)	384	(3,193)	26,766,087
5099999. Totals							58,782,241	(8,098,986)	(8,961)	17,409	0	(8,125,356)	0	58,977,709	58,974,516	(3,577)	384	(3,193)	26,766,087

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD				1PL	7,826,951	104.510	8,179,946	7,826,951	7,826,951					3.506	3.506	JAJO	64,030	273,275	08/01/2012.	09/30/2036.
82340* AB 3	SHEPHERDS FLAT FUND TRUST I A-1-G				1FE	12,000,000	111.671	13,400,520	12,000,000	12,000,000					4.480	4.480	JAJO	91,093	537,600	05/02/2011.	04/30/2032.
912810 FG 8	TREASURY BOND				1	1,876,699	127.957	1,919,355	1,500,000	1,751,167		(23,458)			5.250	3.126	FA	29,745	78,750	03/31/2014.	02/15/2029.
912810 FT 0	TREASURY BOND				1	2,348,125	132.758	2,655,156	2,000,000	2,279,607		(12,874)			4.500	3.369	FA	33,995	90,000	03/31/2014.	02/15/2036.
912810 QU 5	TREASURY BOND	SD			1	118,125	113.656	142,070	125,000	119,308		170			3.125	3.420	FA	1,475	3,906	03/16/2012.	02/15/2042.
912810 QZ 4	TREASURY BOND				1	3,020,026	113.645	3,408,199	2,999,000	3,016,773		(520)			3.125	3.089	FA	35,399	93,719	03/27/2013.	02/15/2043.
912810 RB 6	TREASURY BOND				1	914,015	109.176	1,091,757	1,000,000	926,312		2,049			2.875	3.331	MN	3,712	28,750	06/28/2013.	05/15/2043.
912810 RD 2	TREASURY BOND				1	47,311,824	125.309	60,786,402	48,509,400	47,457,090		26,347			3.750	3.890	MN	234,884	1,822,556	12/05/2013.	11/15/2043.
912810 RD 2	TREASURY BOND	M			1	233,997,928	125.309	300,754,184	240,011,000	234,726,259		132,277			3.750	3.892	MN	1,162,141	9,004,932	12/16/2013.	11/15/2043.
912810 RK 6	TREASURY BOND	SD			1	185,599	102.273	194,319	190,000	186,085		109			2.500	2.612	FA	1,794	4,750	04/24/2015.	02/15/2045.
912810 RY 6	TREASURY BOND				1	98,051	107.512	109,662	102,000	98,238		87			2.750	2.946	FA	1,060	2,805	10/25/2017.	08/15/2047.
912810 SA 7	TREASURY BOND				1	41,006	112.703	47,335	42,000	41,040		21			3.000	3.123	FA	476	1,260	05/07/2018.	02/15/2048.
912810 SA 7	TREASURY BOND	C			1	549,673	112.703	634,518	563,000	550,134		282			3.000	3.123	FA	6,380	16,890	05/07/2018.	02/15/2048.
912810 SD 1	TREASURY BOND				1	293,627	112.910	354,538	314,000	294,106		410			3.000	3.346	FA	3,558	9,420	10/25/2018.	08/15/2048.
912810 SE 9	TREASURY BOND				1	699,763	120.969	797,184	659,000	698,925		(821)			3.375	3.058	MN	2,872	22,241	02/01/2019.	11/15/2048.
912810 SE 9	TREASURY BOND	C			1	56,067,175	120.969	63,800,102	52,741,000	55,999,748		(66,295)			3.375	3.051	MN	229,836	1,780,009	02/01/2019.	11/15/2048.
912810 SF 6	TREASURY BOND				1	2,524,078	113.109	2,807,373	2,482,000	2,523,427		(651)			3.000	2.915	FA	28,125	37,230	04/09/2019.	02/15/2049.
912810 SF 6	TREASURY BOND	C			1	22,262,852	113.109	25,017,515	22,118,000	22,260,477		(2,375)			3.000	2.967	FA	250,631	331,770	04/09/2019.	02/15/2049.
912828 4D 9	TREASURY NOTE				1	596,086	102.773	616,640	600,000	597,389		759			2.500	2.641	MS	3,832	15,000	04/05/2018.	03/31/2023.
912828 5T 3	TREASURY NOTE				1	5,011,764	104.879	5,264,921	5,020,000	5,012,774		1,010			2.625	2.651	JD	66,608	65,888	01/28/2019.	12/31/2025.
912828 5T 3	TREASURY NOTE	C			1	678,884	104.879	713,177	680,000	679,021		137			2.625	2.651	JD	9,023	8,925	01/28/2019.	12/31/2025.
912828 V9 8	TREASURY NOTE				1	451,280	102.809	468,807	456,000	452,477		449			2.250	2.369	FA	3,875	10,260	04/10/2017.	02/15/2027.
912828 VB 3	TREASURY NOTE				1	862,692	100.387	895,951	892,500	881,700		3,057			1.750	2.124	MN	2,017	15,619	05/30/2013.	05/15/2023.
912828 NT 3	TREASURY NOTES	SD			1	2,835,703	100.602	2,791,692	2,775,000	2,779,268		(6,733)			2.625	2.374	FA	27,514	72,845	10/12/2010.	08/15/2020.
912803 CK 7	TREASURY STRIP (PRIN)				1	5,646,675	80.736	8,778,371	10,873,000	7,114,696		266,225				3.820	N/A			12/05/2013.	02/15/2031.
912803 EE 9	TREASURY STRIP (PRIN)				1	670,665	56.207	1,307,935	2,327,000	862,761		35,126				4.164	N/A			12/05/2013.	11/15/2043.
0199999. U.S. Government - Issuer Obligations						408,889,264	XXX	506,937,628	418,805,851	411,135,733	0	354,788	0	0	XXX	XXX	XXX	2,294,075	14,328,399	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36200Q JD 7	GNMA 30YR			4	1	3,459	115.460	3,830	3,317	3,753		(109)			7.000	3.610	MON	19	226	07/18/2002.	03/01/2032.
36200Q WP 5	GNMA 30YR			4	1	1,724	114.217	1,889	1,654	1,857		(52)			7.000	3.788	MON	10	115	07/18/2002.	01/01/2032.
36200W TB 7	GNMA 30YR			4	1	2,150	112.266	2,369	2,110	2,215		(27)			7.000	5.614	MON	12	147	03/20/2002.	11/01/2031.
36201C PY 4	GNMA 30YR			4	1	32,752	110.312	35,601	32,273	33,014		(196)			6.500	5.855	MON	175	2,090	02/05/2002.	01/01/2032.
36201E 3C 2	GNMA 30YR			4	1	21,743	102.115	21,602	21,155	22,440		(297)			7.000	5.382	MON	123	1,475	04/17/2002.	05/01/2032.
36201F PK 7	GNMA 30YR			4	1	91,397	112.971	100,458	88,924	94,496		(1,341)			7.000	5.320	MON	519	6,202	04/17/2002.	05/01/2032.
36201F Q6 7	GNMA 30YR			4	1	13,569	101.128	13,351	13,202	13,904		(167)			7.000	5.564	MON	77	895	04/17/2002.	05/01/2032.
36201F T5 6	GNMA 30YR			4	1	3,036	99.989	2,978	2,979	3,117		(37)			7.000	5.697	MON	17	190	03/20/2002.	03/01/2032.
36201J EW 5	GNMA 30YR			4	1	60,664	103.064	60,775	58,969	62,164		(762)			7.000	5.534	MON	344	4,113	04/19/2002.	04/01/2032.
36201U AH 7	GNMA 30YR			4	1	53,530	111.610	57,301	51,340	57,583		(1,545)			7.000	3.903	MON	300	3,507	07/18/2002.	08/01/2032.
36209A 6R 6	GNMA 30YR			4	1	598	102.088	603	591	610		(5)			8.000	7.014	MON	4	47	07/13/2000.	07/01/2030.
36209E VR 0	GNMA 30YR			4	1	1,297	101.126	1,258	1,244	1,385		(40)			7.000	3.368	MON	7	86	07/18/2002.	10/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36209S TU 5	GNMA 30YR			4	1	9,108	108.469	9,475	8,735	9,373		(172)			7.000	4.534	MON	51	607	07/18/2002.	06/01/2028.
3620A1 X7 8	GNMA 30YR			4	1	6,074	111.234	6,542	5,881	6,149		(76)			5.000	3.951	MON	25	293	04/28/2015.	06/01/2039.
3620A8 LU 5	GNMA 30YR			4	1	21,443	111.247	23,138	20,799	21,625		(195)			5.000	4.081	MON	87	1,022	04/28/2015.	08/01/2039.
3620A9 SH 5	GNMA 30YR			4	1	56,077	111.279	60,527	54,393	56,042		(453)			5.000	4.293	MON	227	2,688	04/28/2015.	09/01/2039.
3620AC 3Z 5	GNMA 30YR			4	1	109,577	111.239	118,275	106,325	109,951		(920)			5.000	4.207	MON	443	5,216	04/28/2015.	09/01/2039.
3620AC 4G 6	GNMA 30YR			4	1	11,282	111.282	12,184	10,949	11,365		(114)			5.000	4.121	MON	46	540	04/28/2015.	09/01/2039.
36211S XZ 5	GNMA 30YR			4	1	1,655	101.468	1,610	1,587	1,722		(36)			7.000	4.412	MON	9	110	07/18/2002.	11/01/2029.
36212J WR 3	GNMA 30YR			4	1	1,435	100.266	1,422	1,418	1,446		(7)			8.000	7.379	MON	9	102	07/13/2000.	08/01/2030.
36213D 3C 0	GNMA 30YR			4	1	12,758	110.312	13,728	12,444	12,751		(72)			6.500	5.813	MON	67	804	04/28/2015.	02/01/2032.
36213E YA 8	GNMA 30YR			4	1	1,598	110.448	1,732	1,568	1,639		(17)			7.000	5.762	MON	9	110	03/20/2002.	04/01/2032.
36213S EB 7	GNMA 30YR			4	1	1,981	100.188	1,947	1,944	2,044		(25)			7.000	5.545	MON	11	134	03/20/2002.	06/01/2031.
36213T 6Y 4	GNMA 30YR			4	1	31,813	113.265	35,354	31,213	32,497		(321)			7.000	5.848	MON	182	2,173	03/20/2002.	10/01/2031.
36213V R2 6	GNMA 30YR			4	1	41,391	109.250	43,017	39,375	40,948		(278)			7.000	5.885	MON	230	2,729	04/28/2015.	11/01/2031.
36213X T5 3	GNMA 30YR			4	1	3,538	112.082	3,708	3,308	3,473		(35)			7.000	5.654	MON	19	231	04/28/2015.	05/01/2032.
36225B G7 7	GNMA 30YR PLATINUM			4	1	6,473	115.180	7,209	6,259	6,677		(117)			7.000	4.963	MON	37	433	10/15/2001.	12/01/2029.
36225B LL 0	GNMA 30YR PLATINUM			4	1	22,991	115.173	25,603	22,230	23,763		(439)			7.000	5.016	MON	130	1,534	10/15/2001.	12/01/2030.
36225B NC 8	GNMA 30YR PLATINUM			4	1	1,427	114.915	1,609	1,400	1,463		(20)			7.000	5.676	MON	8	97	03/20/2002.	05/01/2031.
36225B PM 4	GNMA 30YR PLATINUM			4	1	12,974	116.522	14,678	12,596	13,453		(282)			7.000	5.051	MON	73	869	03/06/2002.	09/01/2031.
36225B TE 8	GNMA 30YR PLATINUM			4	1	90,400	117.545	101,913	86,701	97,667		(2,864)			7.000	3.761	MON	506	5,990	07/18/2002.	05/01/2032.
36179U CA 8	GNMA2 30YR			4	1	586,989	103.110	606,381	588,091	586,975		(44)			3.500	3.547	MON	1,715	20,066	09/11/2018.	09/01/2048.
36179U CB 6	GNMA2 30YR			4	1	2,358,648	104.187	2,408,489	2,311,692	2,358,321		955			4.000	3.374	MON	7,706	89,746	09/11/2018.	09/01/2048.
36202E 3E 7	GNMA2 30YR			4	1	128,515	107.506	135,410	125,956	128,658		(957)			4.500	4.004	MON	472	5,579	04/16/2009.	03/01/2039.
36202F CN 4	GNMA2 30YR			4	1	59,664	108.021	63,731	58,998	59,628		(213)			4.500	4.254	MON	221	2,614	11/17/2009.	11/01/2039.
36202F DB 9	GNMA2 30YR			4	1	59,171	108.004	62,294	57,677	59,073		(473)			4.500	3.949	MON	216	2,557	12/17/2009.	12/01/2039.
36202F E6 9	GNMA2 30YR			4	1	161,507	108.040	172,742	159,887	161,762		(420)			4.500	4.237	MON	600	7,089	04/28/2015.	03/01/2040.
36202F EH 5	GNMA2 30YR			4	1	125,597	108.033	134,639	124,628	125,593		(304)			4.500	4.325	MON	467	5,528	03/16/2010.	02/01/2040.
36202F GW 0	GNMA2 30YR			4	1	87,786	108.010	85,326	78,998	90,476		(3,168)			4.500	1.596	MON	296	3,497	09/07/2012.	06/01/2040.
36202F HY 5	GNMA2 30YR			4	1	1,003,391	110.447	1,037,097	938,997	1,014,678		(26,095)			5.000	3.235	MON	3,912	46,205	04/28/2015.	07/01/2040.
36202F LP 9	GNMA2 30YR			4	1	334,804	108.016	345,356	319,727	337,430		(3,021)			4.500	3.315	MON	1,199	14,170	04/28/2015.	10/01/2040.
3620AR JT 9	GNMA2 30YR			4	1	356,796	108.331	372,340	343,707	355,993		(1,489)			4.500	3.800	MON	1,289	15,303	04/28/2015.	10/01/2040.
0299999. U.S. Government - Residential Mortgage-Backed Securities						5,992,782	XXX	6,209,490	5,815,241	6,029,171	0	(46,249)	0	0	XXX	XXX	XXX	21,870	257,127	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38377K A5 9	GNR_10-112			4	1	1,138,523	108.026	1,082,423	1,002,000	1,048,113		(21,474)			4.500	3.062	MON	3,758	45,090	02/27/2012.	06/01/2027.
38377L TS 7	GNR_10-131			4	1	271,851	101.751	268,191	263,576	264,626		(1,723)			4.500	3.926	MON	988	11,280	06/26/2014.	05/01/2040.
38377N SX 3	GNR_10-167			4	1	6,166,361	110.333	6,027,503	5,463,000	5,816,960		(63,318)			4.250	3.126	MON	19,348	232,178	02/24/2012.	11/01/2029.
38378N HQ 9	GNR_13-175 IS			4,5,6	1	278,284	2.504	138,064		140,881		(61,506)			0.634	3.799	MON	2,911	41,672	01/26/2016.	05/01/2055.
38378X TX 9	GNR_14-148 IS			4,5,6	1	1,237,419	3.730	639,220		626,630		(100,091)			0.635	2.899	MON	9,067	111,223	10/16/2014.	10/01/2056.
38379R HG 1	GNR_16-39			4	1	1,770,512	100.468	1,772,561	1,764,310	1,768,431		(510)			2.750	2.697	MON	4,043	48,427	03/22/2016.	01/01/2056.
38379U JW 7	GNR_16-41			4	1	1,831,372	99.900	1,836,418	1,838,265	1,833,802		639			2.600	2.655	MON	3,983	47,564	03/22/2016.	06/01/2057.
38379U SR 8	GNR_16-64			4	1	845,157	99.378	836,828	842,065	844,160		(364)			2.550	2.494	MON	1,789	21,415	05/05/2016.	12/01/2057.
38379R LJ 0	GNR_17-1			4	1	4,272,961	99.224	4,329,431	4,363,295	4,299,308		6,934			2.500	2.829	MON	9,090	108,087	01/06/2017.	12/01/2058.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380J DK 1	GNR_17-168			4	1	2,451,991	99.451	2,501,364	2,515,165	2,468,695		7,819			2.550	2.968	MON	5,345	64,067	11/02/2017.	12/01/2059.
38380J DW 5	GNR_17-168 IS			4,5,6	1	329,889	5.642	272,886		293,032		(24,045)			0.657	3.199	MON	2,648	32,143	11/20/2017.	12/01/2059.
38380J FS 2	GNR_17-171			4	1	1,696,740	99.286	1,727,608	1,740,037	1,708,336		5,322			2.500	2.918	MON	3,625	43,442	11/02/2017.	09/01/2059.
38380J HY 7	GNR_17-181			4	1	3,796,256	99.483	3,862,618	3,882,707	3,819,817		12,596			2.500	2.888	MON	8,089	96,967	11/28/2017.	02/01/2059.
38379R MX 8	GNR_17-22			4	1	5,438,758	99.317	5,510,069	5,547,984	5,469,819		7,719			2.500	2.828	MON	11,558	137,371	01/20/2017.	12/01/2057.
38379R MK 6	GNR_17-23			4	1	5,691,688	98.991	5,763,918	5,822,699	5,731,158		11,643			2.500	2.859	MON	12,131	144,539	01/30/2017.	05/01/2059.
38379U 6J 0	GNR_17-24			4	1	6,025,927	99.290	6,111,825	6,155,529	6,068,304		14,833			2.500	2.826	MON	12,824	153,613	01/30/2017.	12/01/2056.
38379U 6M 3	GNR_17-28			4	1	6,898,156	99.283	6,985,131	7,035,569	6,942,102		14,961			2.500	2.802	MON	14,657	175,468	01/31/2017.	02/01/2057.
38379U 7E 0	GNR_17-30			4	1	4,392,538	99.298	4,447,507	4,478,968	4,417,992		7,094			2.500	2.814	MON	9,331	111,015	01/31/2017.	08/01/2058.
38379R QA 4	GNR_17-35			4	1	2,710,049	99.230	2,766,123	2,787,579	2,733,124		7,514			2.500	2.941	MON	5,807	69,317	03/01/2017.	05/01/2059.
38379U 7H 3	GNR_17-46			4	1	2,818,519	99.285	2,870,468	2,891,136	2,841,585		8,247			2.500	2.892	MON	6,023	72,159	03/01/2017.	11/01/2057.
38379R UK 7	GNR_17-64			4	1	8,929,949	99.282	9,059,044	9,124,558	8,987,296		18,815			2.500	2.843	MON	19,010	227,778	04/05/2017.	11/01/2057.
38379U 4D 5	GNR_17-9			4	1	7,300,870	99.287	7,374,373	7,427,367	7,340,656		12,583			2.500	2.766	MON	15,474	185,366	01/11/2017.	09/01/2056.
38380J ND 6	GNR_18-10 IS			4,5,6	1	7,242,866	6.709	6,311,340		6,498,473		(465,864)			0.753	3.649	MON	59,039	712,832	01/19/2018.	04/01/2060.
38380J VN 5	GNR_18-47			4	1	4,678,798	101.109	4,896,324	4,842,615	4,728,856		24,961			2.750	3.504	MON	11,098	132,985	04/09/2018.	09/01/2050.
38380J XK 9	GNR_18-50			4	1	8,461,241	100.269	8,773,227	8,749,708	8,553,123		57,675			2.700	3.474	MON	19,687	235,955	04/10/2018.	06/01/2058.
38380J 8R 2	GNR_18-95 IS			4,5,6	1	1,563,969	5.271	1,551,722		1,508,851		(63,109)			0.439	5.000	MON	10,779	130,466	07/25/2018.	01/01/2060.
38380N KC 2	GNR_19-105 IS			4,5,6	1	3,912,031	8.302	3,799,902		3,844,312		(70,157)			0.749	3.430	MON	28,570	114,310	08/21/2019.	08/01/2061.
38380M G5 4	GNR_19-14 IS			4,5,6	1	1,761,434	8.456	1,771,796		1,703,040		(62,272)			0.727	4.880	MON	12,699	139,940	01/25/2019.	11/01/2060.
38380M K7 5	GNR_19-17 IS			4,5,6	1	1,865,955	6.620	1,805,980		1,794,464		(86,493)			0.663	4.360	MON	15,080	151,558	02/20/2019.	12/01/2060.
38380M E9 8	GNR_19-8 IS			4,5,6	1	1,306,978	6.759	1,310,237		1,227,376		(168,257)			0.565	4.250	MON	9,127	107,816	01/25/2019.	11/01/2060.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						107,087,040	XXX	106,404,102	88,538,132	105,323,320	0	(969,831)	0	0	XXX	XXX	XXX	347,579	3,906,040	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
48247U AA 3	KSBA_13-1 IS			4,5,6	1	64,929	5.156	40,125		76,324		(14,338)			2.104	5.349	MON	273	18,845	01/28/2015.	08/25/2036.
48248X AA 6	KSBA_13-2 IS			4,5,6	1	64,067	3.906	43,762		67,397		(17,876)			1.700	5.929	MON	317	22,564	01/28/2015.	03/25/2039.
48247F AA 6	KSBA_13-4 IS			4,5,6	1	53,639	5.859	38,095		68,290		(12,656)			2.141	5.599	MON	232	17,050	01/28/2015.	03/25/2035.
48249F AA 4	KSBA_14-1 IS			4,5,6	1	48,197	3.172	30,758		55,751		(12,685)			1.378	4.999	MON	223	15,866	01/28/2015.	10/25/2032.
48249G AA 2	KSBA_14-2 IS			4,5,6	1	76,014	7.406	38,168		141,114		(10,220)			2.918	5.423	MON	251	18,240	01/28/2015.	04/25/2040.
48249K AA 3	KSBA_14-3 IS			4,5,6	1	44,541	3.406	36,556		41,636		(15,393)			1.425	3.902	MON	255	17,350	03/28/2016.	05/25/2039.
83162C VN 0	SBAP_13-20E			4	1FE	423,786	98.651	449,990	456,143	458,179		4,302			2.070	3.422	MN	1,574	9,379	11/27/2013.	05/01/2033.
83162C VV 2	SBAP_13-20J			4	1FE	247,392	103.394	255,788	247,392	247,392					3.370	3.370	AO	2,084	8,437	04/28/2015.	10/01/2033.
83162C ZZ 9	SBAP_18-20K			4	1FE	3,269,196	108.111	3,534,357	3,269,196	3,269,196					3.870	3.870	MN	21,086	121,166	11/08/2018.	11/01/2038.
83162C ZS 5	SBAP_18-25B			4	1FE	1,655,406	106.924	1,770,030	1,655,406	1,655,406					3.710	3.710	FA	25,590	58,595	08/09/2018.	08/01/2043.
83162C A2 9	SBAP_18-25E			4	1FE	2,588,687	108.376	2,805,505	2,588,687	2,588,687					4.000	4.000	MN	17,258	100,746	11/08/2018.	11/01/2043.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						8,535,854	XXX	9,043,133	8,216,824	8,669,372	0	(78,867)	0	0	XXX	XXX	XXX	69,143	408,238	XXX	XXX
0599999. Total - U.S. Government						530,504,941	XXX	628,594,353	521,376,047	531,157,596	0	(740,159)	0	0	XXX	XXX	XXX	2,732,667	18,899,804	XXX	XXX
All Other Governments - Issuer Obligations																					
29135L AA 8	ABU DHABI (EMIRATE OF)		D		1FE	5,616,790	104.735	5,865,138	5,600,000	5,625,057		3,458			3.125	3.053	AO	38,889	106,250	10/16/2019.	10/11/2027.
29135L AF 7	ABU DHABI (EMIRATE OF)		D		1FE	1,935,500	97.500	1,950,000	2,000,000	1,935,721		221			3.125	3.295	MS	15,799		10/31/2019.	09/30/2049.
M0153C AD 6	ABU DHABI (EMIRATE OF)		D		1FE	2,362,780	116.250	2,557,500	2,200,000	2,361,855		(925)			4.125	3.689	AO	20,167	49,500	10/11/2019.	10/11/2047.
P14517 AA 7	BANCO NACIONAL DE COMERCIO EXTERIO		D	1	2FE	3,162,150	106.001	3,392,032	3,200,000	3,171,370		9,009			4.375	4.541	AO	38,694	109,375	10/07/2019.	10/14/2025.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE		D		3FE	2,607,264	69.625	2,684,044	3,855,000	2,658,252		50,988				3.956				10/02/2019.	06/05/2034.
Y09292 AD 8	BOC AVIATION LTD		D	2	1FE	1,160,960	102.057	1,224,688	1,200,000	1,173,849		7,786			3.500	4.263	JJ	17,617	42,000	04/25/2018.	01/31/2023.
12634M AE 0	CNOOC FINANCE 2015 USA LLC		C		1FE	2,390,184	110.920	2,662,068	2,400,000	2,391,535		823			4.375	4.426	MN	17,208	105,000	04/25/2018.	05/02/2028.
P3143N AQ 7	CODELCO INC		D		1FE	2,118,888	104.437	2,297,605	2,200,000	2,124,350		1,813			4.250	4.493	JJ	42,594	76,500	02/26/2019.	07/17/2042.
195325 BQ 7	COLOMBIA (REPUBLIC OF)		D	2	2FE	1,388,800	105.384	1,475,376	1,400,000	1,390,778		1,978			4.000	4.174	FA	19,444	56,000	01/02/2019.	02/26/2024.
195325 BR 5	COLOMBIA (REPUBLIC OF)		D	1	2FE	1,400,919	124.250	1,602,825	1,290,000	1,393,694		(2,346)			5.625	5.032	FA	25,195	72,563	12/06/2018.	02/26/2044.
195325 CU 7	COLOMBIA (REPUBLIC OF)		D	1	2FE	1,441,064	116.150	1,626,100	1,400,000	1,439,157		(815)			5.000	4.805	JD	3,111	70,000	06/14/2017.	06/15/2045.
195325 DL 6	COLOMBIA (REPUBLIC OF)		D	2	2FE	3,833,340	105.750	4,018,500	3,800,000	3,824,749		(2,916)			3.875	3.772	AO	26,996	147,250	08/14/2018.	04/25/2027.
195325 DP 7	COLOMBIA (REPUBLIC OF)		D	1	2FE	196,900	110.900	221,800	200,000	197,184		240			4.500	4.690	MS	2,650	8,325	10/19/2018.	03/15/2029.
200447 AE 0	COMISION FEDERAL DE ELECTRICIDAD		D		2FE	396,584	118.001	472,004	400,000	396,793		51			6.125	6.188	JD	1,021	24,500	06/09/2015.	06/16/2045.
P29595 AB 4	COMISION FEDERAL DE ELECTRICIDAD		D	1	2FE	412,400	105.501	422,004	400,000	409,627		(1,126)			4.750	4.354	FA	6,756	19,000	06/12/2017.	02/23/2027.
219868 CB 0	CORPORACION ANDINA DE FOMENTO		D		1FE	2,095,359	101.701	2,135,721	2,100,000	2,096,688		1,329			3.250	3.328	FA	26,542	34,125	02/06/2019.	02/11/2022.
21987D AD 6	CORPORACION FINANCIERA DE DESARROL		D		2FE	3,136,906	109.251	3,277,530	3,000,000	3,091,930		(14,659)			4.750	4.121	JJ	65,708	142,500	09/14/2018.	07/15/2025.
P31389 AY 8	CORPORACION FINANCIERA DE DESARROL		D		2FE	841,200	104.376	835,008	800,000	817,673		(7,947)			4.750	3.649	FA	15,094	38,000	11/30/2016.	02/08/2022.
P3143N AW 4	CORPORACION NACIONAL DEL COBRE DE		D		1FE	5,701,852	108.063	5,835,402	5,400,000	5,611,112		(32,031)			4.500	3.733	MS	70,875	243,000	02/05/2019.	09/16/2025.
V73789 AD 7	COTE D IVOIRE (REPUBLIC OF)		D		4FE	2,901,000	105.438	2,952,258	2,800,000	2,882,330		(7,426)			6.375	5.902	MS	58,508	133,875	10/09/2019.	03/03/2028.
25714P CF 3	DOMINICAN REPUBLIC		D		3FE	714,000	120.625	844,375	700,000	713,434		(197)			7.450	7.281	AO	8,837	52,150	11/29/2016.	04/30/2044.
25714P CW 6	DOMINICAN REPUBLIC		D		3FE	222,428	114.125	228,250	200,000	222,231		(197)			6.850	5.988	JJ	5,861	6,850	06/21/2019.	01/27/2045.
25714P DT 2	DOMINICAN REPUBLIC (GOVERNMENT)		D		3FE	420,000	110.376	441,504	400,000	415,590		(1,778)			5.950	5.282	JJ	10,313	23,800	05/25/2017.	01/25/2027.
25714P DZ 8	DOMINICAN REPUBLIC (GOVERNMENT)		D	1	3FE	300,000	111.126	333,378	300,000	300,000					6.000	6.000	JJ	8,100	18,000	07/12/2018.	07/19/2028.
279158 AJ 8	ECOPETROL SA		D		2FE	418,600	117.875	542,225	460,000	420,217		597			5.875	6.580	MN	2,477	27,025	02/10/2017.	05/28/2045.
29246Q AB 1	EMPRESA DE TRANSPORTE DE PASAJEROS		D	2	1FE	1,289,400	113.501	1,362,012	1,200,000	1,285,059		(1,739)			5.000	4.529	JJ	26,000	60,000	05/24/2017.	01/25/2047.
P37466 AJ 1	EMPRESA DE TRANSPORTE DE PASAJEROS		D	1	1FE	849,600	106.873	854,982	800,000	842,975		(6,625)			4.750	3.334	FA	15,517	19,000	04/23/2019.	02/04/2024.
29245J AL 6	EMPRESA NACIONAL DEL PETROLEO ENAP		D	1	2FE	599,490	112.081	672,485	600,000	599,531		36			5.250	5.260	MN	4,813	31,500	10/30/2018.	11/06/2029.
P37110 AG 1	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	1,068,725	103.770	1,037,700	1,000,000	1,026,769		(13,235)			4.750	3.306	JD	3,299	47,500	12/01/2016.	12/06/2021.
P37110 AJ 5	EMPRESA NACIONAL DEL PETROLEO ENAP		D	1	2FE	210,900	105.372	210,745	200,000	207,589		(1,418)			4.375	3.514	AO	1,483	8,750	08/07/2017.	10/30/2024.
Y2387E AD 3	EXPORT IMPORT BANK OF MALAYSIA BHD		D		1FE	3,123,780	100.049	3,201,568	3,200,000	3,148,007		24,269			2.480	3.417	AO	15,652	79,360	02/12/2019.	10/20/2021.
30216J AA 3	EXPORT-IMPORT BANK OF INDIA		D		2FE	1,799,076	101.634	1,829,417	1,800,000	1,798,228		204			3.375	3.390	FA	24,638	60,750	03/05/2018.	08/05/2026.
Y23874 GR 8	EXPORT-IMPORT BANK OF INDIA		D		2FE	2,265,988	103.545	2,277,979	2,200,000	2,241,698		(12,843)			4.000	3.338	JJ	40,822	88,000	01/31/2018.	01/14/2023.
Y2702W AD 1	GEORGIA (GOVERNMENT OF)		D		3FE	1,461,425	105.221	1,446,786	1,375,000	1,425,524		(22,630)			6.875	3.901	AO	20,744	55,859	06/26/2019.	04/12/2021.
Y2R03T AA 1	GEORGIAN RAILWAY JSC		D		4FE	1,727,450	109.442	1,751,072	1,600,000	1,708,227		(19,091)			7.750	4.868	JJ	58,556	46,500	10/17/2019.	07/11/2022.
445545 AH 9	HUNGARY (REPUBLIC OF)		D		2FE	8,167,878	109.680	8,226,000	7,500,000	7,899,784		(118,542)			5.375	3.563	FA	145,573	403,125	09/27/2018.	02/21/2023.
44881H ET 7	HYDRO-QUEBEC		A	3	1FE	2,325,000	129.965	3,021,693	2,325,000	2,325,000					8.910	8.907	MN	24,744	207,158	11/10/1994.	11/18/2024.
Y20721 AJ 8	INDONESIA (REPUBLIC OF)		D		2FE	3,094,677	135.712	3,664,232	2,700,000	3,048,951		(12,300)			6.625	5.447	FA	66,581	178,875	05/26/2017.	02/17/2037.
455780 CE 4	INDONESIA (REPUBLIC OF)		D		2FE	1,402,500	110.108	1,541,513	1,400,000	1,402,413		(44)			4.350	4.339	JJ	28,758	60,900	12/06/2017.	01/11/2048.
Y20721 BE 8	INDONESIA (REPUBLIC OF)		D		2FE	818,300	111.790	894,321	800,000	817,268		(434)			4.625	4.473	AO	7,811	37,000	01/09/2019.	04/15/2043.
Y20721 BM 0	INDONESIA (REPUBLIC OF)		D		2FE	837,000	119.012	952,096	800,000	835,734		(725)			5.125	4.816	JJ	18,906	41,000	03/16/2018.	01/15/2045.
Y20721 BN 8	INDONESIA (REPUBLIC OF)		D		2FE	621,750	111.071	666,424	600,000	619,387		(2,363)			4.750	4.138	JJ	13,696	14,250	02/22/2019.	01/08/2026.
Y20721 BS 7	INDONESIA (REPUBLIC OF)		D		2FE	5,008,750	102.644	5,132,195	5,000,000	5,004,810		(2,255)			3.700	3.650	JJ	88,903	185,000	03/23/2018.	01/08/2022.
Y7276L DE 5	KAZAKHSTAN (REPUBLIC OF)		D		2FE	1,008,750	114.839	1,148,392	1,000,000	1,005,512		(841)			5.125	5.010	JJ	22,778	51,250	11/03/2015.	07/21/2025.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Y7276L DF 2	KAZAKHSTAN (REPUBLIC OF)		D		2FE	790,800	147.435	1,179,478	800,000	791,285		129			6.500	6.589	JJ	23,111	52,000	11/03/2015.	07/21/2045.
N4826L AD 4	KAZAKHSTAN TEMIR ZHOLY FINANCE BV		D		3FE	863,800	134.173	1,073,384	800,000	861,495		(1,245)			6.950	6.303	JJ	26,410	55,600	11/30/2018.	07/10/2042.
48667Q AN 5	KAZMUNAYGAS NATIONAL CO		D		2FE	202,500	109.800	219,600	200,000	201,950		(220)			4.750	4.591	AO	1,900	11,474	05/25/2017.	04/19/2027.
48667Q AP 0	KAZMUNAYGAS NATIONAL CO		D		2FE	596,100	119.250	715,500	600,000	596,203		56			5.750	5.796	AO	6,900	43,979	02/14/2018.	04/19/2047.
48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	1,233,010	128.558	1,542,696	1,200,000	1,232,460		(407)			6.375	6.173	AO	14,238	76,500	08/09/2018.	10/24/2048.
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)		D		1FE	1,158,073	107.464	1,241,209	1,155,000	1,159,721		225			3.500	3.431	MS	11,341	36,925	07/30/2019.	03/20/2027.
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)		D		2FE	4,179,103	110.500	4,519,450	4,090,000	4,179,818		507			4.750	4.591	MS	60,981	94,525	10/31/2019.	03/08/2044.
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO		D		2FE	2,600,984	107.150	2,785,900	2,600,000	2,599,804		121			4.150	4.149	MS	27,874	103,750	06/12/2019.	03/28/2027.
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO		D		2FE	190,900	103.900	207,800	200,000	191,922		825			3.750	4.352	JJ	3,542	7,500	09/28/2018.	01/11/2028.
V5311V AA 8	MOROCCO (KINGDOM OF)		D		2FE	410,500	105.316	421,262	400,000	404,948		(1,560)			4.250	3.802	JD	975	17,000	03/31/2016.	12/11/2022.
Y44709 AE 6	NK KAZMUNAYGAZ AO		D		2FE	202,400	109.615	219,231	200,000	201,977		(322)			4.750	4.539	AO	1,768	9,500	08/31/2018.	04/24/2025.
698299 AW 4	PANAMA (REPUBLIC OF)		D		2FE	2,060,000	140.126	2,242,016	1,600,000	2,011,387		(19,007)			6.700	4.354	JJ	46,156	107,200	05/23/2017.	01/26/2036.
698299 BB 9	PANAMA (REPUBLIC OF)		D		2FE	197,500	116.250	232,500	200,000	197,558		34			4.300	4.371	AO	1,481	8,600	04/05/2018.	04/29/2053.
698299 BE 3	PANAMA (REPUBLIC OF)		D	1	2FE	2,180,000	106.250	2,337,500	2,200,000	2,188,276		1,995			3.750	3.864	MS	24,063	82,500	08/17/2015.	03/16/2025.
698299 BF 0	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2FE	622,500	109.000	654,000	600,000	617,949		(1,861)			3.875	3.453	MS	6,717	23,250	06/23/2017.	03/17/2028.
698299 BG 8	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2FE	1,470,900	118.850	1,663,900	1,400,000	1,469,805		(965)			4.500	4.186	MN	8,050	49,500	05/14/2019.	05/15/2047.
698299 BK 9	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2FE	2,601,900	103.000	2,678,000	2,600,000	2,601,832		(68)			3.160	3.152	JJ	36,059		07/18/2019.	01/23/2030.
P75744 AG 0	PARAGUAY REPUBLIC OF (GOVERNMENT)		D	1	3FE	672,000	115.375	692,250	600,000	671,915		(85)			5.400	4.652	MS	8,190		12/02/2019.	03/30/2050.
69370P AC 5	PERTAMINA PERSERO PT		D		2FE	588,366	131.088	786,529	600,000	588,515		130			6.500	6.650	MN	5,850	39,000	10/31/2018.	11/07/2048.
715638 AU 6	PERU (THE REPUBLIC OF)		D		2FE	678,110	146.250	745,875	510,000	662,107		(6,558)			6.550	4.025	MS	9,929	23,253	07/31/2017.	03/14/2037.
715638 BM 3	PERU (THE REPUBLIC OF)		D		2FE	2,717,874	146.126	3,543,556	2,425,000	2,706,673		(4,133)			5.625	4.882	MN	16,293	136,406	07/31/2017.	11/18/2050.
P7794G AH 5	PERU (THE REPUBLIC OF)		D	5	2FE	246,393	100.153	335,511	335,000	292,710		4,550			4.000	5.043	MS	4,243	13,400	12/08/2005.	03/07/2027.
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE		D		2FE	2,575,594	92.625	2,730,855	2,948,291	2,673,393		38,173				3.657				09/11/2018.	06/02/2025.
71568Q AC 1	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	792,250	105.375	843,000	800,000	793,244		735			4.125	4.256	MN	4,217	33,000	03/16/2018.	05/15/2027.
71568P AB 5	PERUSAHAAN LISTRIK NEGARA PT		D		2FE	388,950	112.000	459,200	410,000	389,332		406			5.250	5.638	AO	4,006	21,525	10/19/2018.	10/24/2042.
718286 BN 6	PHILIPPINES (REPUBLIC OF)		D		2FE	243,000	118.246	236,492	200,000	227,423		(3,926)			5.500	3.071	MS	2,781	11,000	10/29/2015.	03/30/2026.
718286 BZ 9	PHILIPPINES (REPUBLIC OF)		D		2FE	607,700	114.469	686,816	600,000	607,260		(238)			3.950	3.863	JJ	10,599	23,700	03/28/2018.	01/20/2040.
69370P AA 9	PT PERTAMINA PERSERO		D		2FE	813,300	128.384	1,027,068	800,000	812,603		(213)			6.450	6.322	MN	4,443	51,600	06/16/2016.	05/30/2044.
74727P BA 8	QATAR (STATE OF)		D		1FE	1,281,708	111.600	1,339,205	1,200,000	1,277,918		(3,791)			4.000	3.179	MS	14,267	24,000	07/30/2019.	03/14/2029.
74727P BB 6	QATAR (STATE OF)		D		1FE	1,563,700	123.750	1,732,500	1,400,000	1,562,120		(1,580)			4.817	4.130	MS	20,044	33,719	06/25/2019.	03/14/2049.
75405U AA 4	RAS LNG 3		D		1FE	18,803,046	114.250	23,135,625	20,250,000	19,669,277		96,587			5.838	6.518	MS	298,833	1,182,195	01/09/2014.	09/30/2027.
760942 BB 7	REPUBLICA ORIENT URUGUAY		D		2FE	1,442,835	110.550	1,602,975	1,450,000	1,443,905		639			4.375	4.439	AO	11,278	63,438	12/04/2018.	10/27/2027.
77586R AC 4	ROMANIA (REPUBLIC OF)		D		2FE	49,938	129.409	64,704	50,000	49,943		1			6.125	6.134	JJ	1,353	3,063	04/28/2015.	01/22/2044.
77586R AD 2	ROMANIA (REPUBLIC OF)		D		2FE	29,693	109.779	32,934	30,000	29,841		35			4.875	5.021	JJ	646	1,463	04/28/2015.	01/22/2024.
77586T AA 4	ROMANIA (REPUBLIC OF)		D		2FE	1,312,425	109.290	1,245,906	1,140,000	1,213,361		(33,089)			6.750	3.542	FA	30,780	76,950	11/18/2016.	02/07/2022.
77586T AC 0	ROMANIA (REPUBLIC OF)		D		2FE	536,023	106.610	575,694	540,000	538,234		437			4.375	4.473	FA	8,466	23,625	04/28/2015.	08/22/2023.
X7360W AV 4	ROMANIA (REPUBLIC OF)		D		2FE	1,455,438	114.950	1,666,775	1,450,000	1,455,325		(82)			5.125	5.100	JD	3,303	74,313	08/08/2018.	06/15/2048.
80413T AH 2	SAUDI ARABIA (KINGDOM OF)		D		1FE	1,594,800	113.523	1,816,371	1,600,000	1,595,376		345			4.500	4.535	AO	14,800	72,000	04/19/2018.	04/17/2030.
80413T AL 3	SAUDI ARABIA (KINGDOM OF)		D		1FE	2,123,150	124.254	2,485,080	2,000,000	2,121,815		(1,335)			5.250	4.861	JJ	48,125	52,500	04/26/2019.	01/16/2050.
M6320U AC 3	SAUDI ARABIA (KINGDOM OF)		D		1FE	3,641,700	110.711	3,764,167	3,400,000	3,640,590		(1,110)			4.500	4.061	AO	27,625	76,500	10/23/2019.	10/26/2046.
M6320U AT 6	SAUDI ARABIA (KINGDOM OF)		D		1FE	1,699,800	112.119	1,793,904	1,600,000	1,694,810		(4,990)			4.375	3.615	AO	14,583	43,750	07/30/2019.	04/16/2029.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82939G AL 2	SINOPEC GROUP OVERSEAS DEV 2018		D	2	1FE	1,393,266	100.334	1,404,673	1,400,000	1,393,345		79			2.950	3.006	MN	5,621		11/04/2019.	11/12/2029.
G8189Y AB 0	SINOPEC GROUP OVERSEAS DEVELOPMENT		D		1FE	830,592	103.622	828,975	800,000	816,911		(6,767)			3.900	2.972	MN	3,813	31,200	12/08/2017.	05/17/2022.
G8201J AC 5	SINOPEC GROUP OVERSEAS DEVELOPMENT		D	1	1FE	400,000	103.198	412,791	400,000	400,000					3.250	3.250	AO	2,275	13,000	11/13/2017.	04/28/2025.
G7995P AA 7	SOUTH EASTERN POWER NETWORKS PLC		B		2FE	16,366,995	122.394	19,943,464	16,294,425	16,294,425				629,145	5.500	5.246	JUN	514,209	861,252	10/20/2004.	06/05/2026.
87973P AB 0	TEMASEK FINANCIAL I LTD		D		1FE	8,614,533	137.281	11,942,100	8,699,000	8,629,725		1,896			5.375	5.441	MN	49,355	467,571	11/16/2009.	11/23/2039.
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)		D		2FE	4,238,167	119.970	5,059,135	4,217,000	4,236,818		(295)			5.100	5.069	JD	7,766	215,067	12/04/2018.	06/18/2050.
917288 BK 7	URUGUAY (ORIENTAL REPUBLIC OF)		D	1	2FE	611,250	111.800	670,800	600,000	610,568		(682)			4.375	4.159	JJ	11,521	13,125	03/05/2019.	01/23/2031.
91822Q 2B 2	UZBEKISTAN (REPUBLIC OF)		D		3FE	2,003,475	106.108	2,122,164	2,000,000	2,003,000		(475)			4.750	4.710	FA	34,569	47,500	03/26/2019.	02/20/2024.
W9801L CS 7	VATTENFALL TREASURY AB		B		2FE	25,680,600	122.545	30,262,587	24,695,000	24,695,000				(454,300)	5.375	5.562	APR	895,784	1,320,380	10/18/2004.	04/29/2024.
0699999. All Other Governments - Issuer Obligations						212,413,948	XXX	239,712,055	210,093,716	211,613,513	0	(131,748)	0	174,845	XXX	XXX	XXX	3,568,859	9,110,660	XXX	XXX
1099999. Total - All Other Governments						212,413,948	XXX	239,712,055	210,093,716	211,613,513	0	(131,748)	0	174,845	XXX	XXX	XXX	3,568,859	9,110,660	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B FR 8	CALIFORNIA (STATE OF)				1FE	1,929,728	160.123	2,449,882	1,530,000	1,871,534		(8,818)			7.625	5.741	MS	38,888	116,663	01/06/2012.	03/01/2040.
13063A 5E 0	CALIFORNIA ST				1FE	6,625,812	150.584	7,868,014	5,225,000	6,309,469		(49,535)			7.500	5.393	AO	97,969	391,875	06/07/2012.	04/01/2034.
13063A 7D 0	CALIFORNIA STATE OF				1FE	2,893,772	152.702	3,176,202	2,080,000	2,806,147		(22,209)			7.300	4.592	AO	37,960	151,840	12/08/2015.	10/01/2039.
19633S AB 9	COLORADO BRIDGE ENTERPRISE				1FE	1,145,000	136.513	1,563,074	1,145,000	1,145,000					6.078	5.001	JD	5,799	69,593	12/02/2010.	12/01/2040.
452152 FA 4	ILLINOIS ST				2FE	2,555,848	117.367	2,810,940	2,395,000	2,547,370		(5,936)			6.725	6.079	AO	40,266	161,064	07/18/2018.	04/01/2035.
13063A 5G 5	STATE OF CALIFORNIA				1FE	2,479,748	160.402	3,055,658	1,905,000	2,400,200		(14,861)			7.550	5.349	AO	35,957	143,828	12/08/2015.	04/01/2039.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						17,629,908	XXX	20,923,769	14,280,000	17,079,719	0	(101,359)	0	0	XXX	XXX	XXX	256,838	1,034,862	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						17,629,908	XXX	20,923,769	14,280,000	17,079,719	0	(101,359)	0	0	XXX	XXX	XXX	256,838	1,034,862	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
442331 3K 8	HOUSTON TEX				1FE	17,785,000	110.564	19,663,807	17,785,000	17,785,000					3.961	3.961	MS	234,821	704,464	12/20/2017.	03/01/2047.
64966H YV 6	NEW YORK N Y				1FE	3,485,000	135.654	4,727,542	3,485,000	3,485,000					5.846	5.846	JD	16,978	203,733	06/10/2010.	06/01/2040.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						21,270,000	XXX	24,391,349	21,270,000	21,270,000	0	0	0	0	XXX	XXX	XXX	251,799	908,197	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						21,270,000	XXX	24,391,349	21,270,000	21,270,000	0	0	0	0	XXX	XXX	XXX	251,799	908,197	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010831 BE 4	ALAMEDA CNTY CALIF JT PWRS AUTH LE				1FE	25,941,363	157.256	29,265,342	18,610,000	25,529,521		(147,459)			7.046	4.539	JD	109,272	1,311,261	02/06/2017.	12/01/2044.
02765U DN 1	AMERICAN MUN PWR OHIO INC				1FE	2,440,620	137.974	2,897,454	2,100,000	2,419,014		(5,531)			5.939	4.919	FA	47,116	124,719	10/07/2015.	02/15/2047.
02765U EK 6	AMERICAN MUN PWR OHIO INC				1FE	3,099,881	171.207	3,740,873	2,185,000	3,042,425		(11,133)			8.084	5.425	FA	66,729	176,635	02/19/2014.	02/15/2050.
02765U CR 3	AMERICAN MUN PWR-OHIO INC				1FE	14,074,254	138.798	16,586,361	11,950,000	13,888,840		(44,574)			6.053	4.875	FA	273,259	723,334	12/02/2015.	02/15/2043.
04351L AA 8	ASCENSION HEALTH				1FE	7,905,000	127.647	10,090,519	7,905,000	7,905,000					4.847	4.847	MN	48,959	383,155	06/12/2013.	11/15/2053.
04352E AB 1	ASCENSION HEALTH			2	1FE	10,000,000	98.237	9,823,720	10,000,000	10,000,000					3.106	2.875	MN	39,688	18,981	10/16/2019.	11/15/2039.
072024 NU 2	BAY AREA TOLL AUTH CALIF TOLL BRDG				1FE	20,929,366	146.419	22,907,253	15,645,000	20,428,067		(141,105)			6.918	4.584	AO	270,580	1,082,321	01/24/2017.	04/01/2040.
167725 AC 4	CHICAGO ILL TRANSIT AUTH				1FE	2,896,871	135.092	3,451,601	2,555,000	2,857,852		(7,222)			6.899	5.904	JD	14,689	176,269	10/02/2013.	12/01/2040.
194315 AM 9	COLLEGE PARK GA - ATLANTA ARPT				1FE	17,000,000	118.806	20,197,020	17,000,000	17,000,000					5.965	5.965	JJ	507,025	1,014,050	06/08/2006.	01/01/2031.
20268J AC 7	COMMONSPIRIT HEALTH			2	2FE	5,810,000	99.982	5,808,972	5,810,000	5,810,000					4.187	5.000	AO	87,846		08/07/2019.	10/01/2049.
57604T AD 8	COMMONWEALTH OF MASSACHUSETS				1FE	1,715,000	130.582	2,239,481	1,715,000	1,715,000					5.731	5.001	JD	8,191	98,287	12/16/2010.	06/01/2040.
207758 KM 4	CONNECTICUT ST SPL TAX OBLIG				1FE	4,455,000	118.747	5,290,179	4,455,000	4,455,000					5.459	5.000	MN	40,533	243,198	10/28/2010.	11/01/2030.
231266 GC 5	CURATORS OF THE UNIV OF MISSOURI				1FE	1,390,000	138.186	1,920,785	1,390,000	1,390,000					5.792	5.001	MN	13,418	80,509	12/09/2010.	11/01/2041.
235241 LS 3	DALLAS TEX AREA RAPID TRAN SALES T				1FE	3,435,439	142.492	3,975,527	2,790,000	3,351,958		(11,817)			5.999	4.628	JD	13,948	167,372	09/08/2011.	12/01/2044.
25477G EU 5	DISTRICT COLUMBIA INCOME TAX REV				1FE	1,395,000	125.826	1,755,273	1,395,000	1,395,000					5.582	3.876	JD	6,489	77,869	12/03/2010.	12/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
487312 AA 8	KEENAN FT DETRICK ENERGY 144A				1FE	870,590	120.049	1,045,134	870,590	870,590					6.093	6.094	MN	6,778	45,156	07/27/2006.	05/15/2033.
54473E NS 9	LOS ANGELES CNTY CALIF PUB WKS FIN				1FE	7,811,558	154.964	8,383,552	5,410,000	7,633,641		(64,356)			7.618	4.527	FA	171,722	412,134	02/16/2017.	08/01/2040.
576000 XQ 1	MASSACHUSETTS SCHOOL BUILDING AUTH			2	1FE	8,550,000	99.970	8,547,435	8,550,000	8,550,000					3.395	3.395	AO	33,059		11/07/2019.	10/15/2040.
581760 AV 7	MCLAREN HEALTH CARE CORP			2	1FE	5,220,000	111.739	5,832,771	5,220,000	5,220,000					4.386	5.000	MN	29,255	228,949	07/18/2018.	05/15/2048.
59259Y BY 4	METROPOLITAN TRANSN AUTH N Y				1FE	3,166,487	141.931	3,299,896	2,325,000	3,080,745		(23,872)			6.668	4.233	MN	19,810	155,031	03/08/2016.	11/15/2039.
59259Y DC 0	METROPOLITAN TRANSN AUTH N Y				1FE	8,706,292	140.723	9,196,248	6,535,000	8,459,961		(55,153)			6.687	4.492	MN	55,838	436,995	04/05/2016.	11/15/2040.
59259Y GF 0	METROPOLITAN TRANSN AUTH N Y REV F				1FE	7,685,544	142.009	7,853,098	5,530,000	7,465,794		(56,818)			6.814	4.262	MN	48,148	376,814	04/05/2016.	11/15/2040.
59447T XX 6	MICHIGAN FIN AUTH REV			1	1FE	4,975,000	99.776	4,963,856	4,975,000	4,975,000					3.384	3.384	JD	6,079		12/05/2019.	12/01/2040.
60242N DA 6	MILWAUKEE REDEV TXBL POB SER C03				1FE	388,094	82.611	1,268,079	1,535,000	1,043,592		62,481				6.270	N/A			12/18/2003.	04/01/2026.
60242N DB 4	MILWAUKEE REDEV TXBL POB SER C03				1FE	404,358	79.592	1,357,044	1,705,000	1,089,007		65,298				6.280	N/A			12/18/2003.	04/01/2027.
60242N DC 2	MILWAUKEE REDEV TXBL POB SER C03				1FE	692,807	76.442	2,381,168	3,115,000	1,868,962		112,217				6.289	N/A			12/18/2003.	04/01/2028.
60242N DD 0	MILWAUKEE REDEV TXBL POB SER C03				1FE	815,391	73.499	2,873,811	3,910,000	2,203,093		132,483				6.299	N/A			12/18/2003.	04/01/2029.
60242N DE 8	MILWAUKEE REDEV TXBL POB SER C03				1FE	825,988	70.751	2,989,230	4,225,000	2,235,189		134,618				6.309	N/A			12/18/2003.	04/01/2030.
60242N DF 5	MILWAUKEE REDEV TXBL POB SER C03				1FE	1,021,563	68.113	3,797,300	5,575,000	2,768,723		167,004				6.319	N/A			12/18/2003.	04/01/2031.
60242N DG 3	MILWAUKEE REDEV TXBL POB SER C03				1FE	477,354	65.437	1,819,149	2,780,000	1,295,795		78,280				6.329	N/A			12/18/2003.	04/01/2032.
60242N DH 1	MILWAUKEE REDEV TXBL POB SER C03				1FE	545,383	62.882	2,131,700	3,390,000	1,482,758		89,710				6.339	N/A			12/18/2003.	04/01/2033.
626207 YM 0	MUNICIPAL ELEC AUTH GA - BABS				1FE	6,213,419	137.741	7,172,174	5,207,000	6,207,509		(5,911)			6.655	5.440	AO	86,631	286,631	06/25/2019.	04/01/2057.
646139 W3 5	NEW JERSEY ST TPK AUTH				1FE	4,824,527	156.866	5,474,623	3,490,000	4,685,436		(35,234)			7.414	4.744	JJ	129,374	258,749	09/25/2015.	01/01/2040.
646139 X8 3	NEW JERSEY ST TPK AUTH TPK REV				1FE	12,730,175	152.504	14,027,318	9,198,000	12,456,881		(92,131)			7.102	4.480	JJ	326,621	653,242	03/17/2017.	01/01/2041.
646136 XR 7	NEW JERSEY ST TRANSN TR FD AUTH			1	2FE	4,255,087	131.993	4,804,545	3,640,000	4,219,557		(14,834)			6.561	5.294	JD	10,614	238,820	06/29/2017.	12/15/2040.
649322 AC 8	NEW YORK PRESBYTERIAN HOS				1FE	6,182,369	102.384	6,479,871	6,329,000	6,198,003		5,529			3.563	3.730	FA	93,959	225,502	01/20/2017.	08/01/2036.
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LE			1	1FE	12,546,663	115.599	12,449,308	10,769,390	12,529,049		(17,614)			5.780	4.138	JD	27,665	311,235	10/25/2019.	12/15/2032.
677704 A6 5	OHIO UNIV				1FE	13,500,000	128.906	17,402,310	13,500,000	13,500,000					5.590	5.590	JD	62,888	754,650	11/06/2014.	12/01/2114.
702274 AW 1	PASADENA CALIF PUB FING AUTH L				1FE	2,101,280	152.857	2,445,712	1,600,000	2,057,482		(10,244)			7.148	5.042	MS	38,123	114,368	04/28/2015.	03/01/2043.
73358W CX 0	PORT AUTH N Y & N J				1FE	4,718,476	133.485	5,239,286	3,925,000	4,636,950		(20,783)			5.647	4.317	MN	36,941	221,645	02/05/2016.	11/01/2040.
73358W EK 6	PORT AUTH N Y & N J				1FE	1,557,897	129.545	1,956,130	1,510,000	1,553,909		(586)			4.926	4.747	AO	18,596	74,383	01/06/2012.	10/01/2051.
73358W CW 2	PORT AUTHORITY OF NEW YORK & NEW J				1FE	5,315,798	133.485	5,893,363	4,415,000	5,218,459		(23,534)			5.647	4.312	MN	41,553	249,315	11/18/2015.	11/01/2040.
73358W JA 3	PORT AUTHORITY OF NEW YORK AND NEW				1FE	2,902,431	122.560	3,701,312	3,020,000	2,905,553		835			4.458	4.663	AO	33,658	134,632	09/28/2012.	10/01/2062.
759136 QP 2	REGIONAL TRANSN DIST COLO				1FE	6,131,268	145.044	7,730,845	5,330,000	6,061,275		(10,259)			5.844	4.739	MN	51,914	311,485	09/02/2014.	11/01/2050.
769123 DD 9	RIVERSIDE CNTY CA TAX ALLOC XLCA				1FE	2,620,000	112.578	2,949,544	2,620,000	2,620,000					5.370	5.371	AO	35,174	140,694	12/15/2004.	10/01/2028.
79765R SV 2	SAN FRANCISCO CALIF CITY & CNTY PU				1FE	3,129,760	129.813	3,848,955	2,965,000	3,111,363		(4,309)			6.000	5.575	MN	29,650	177,900	10/28/2015.	11/01/2040.
3137G0 AL 3	STACR_14-DN1			5	1	3,431,043	101.078	3,470,379	3,433,374	3,432,117		275			3.992	3.321	MON	2,284	149,021	12/18/2015.	02/25/2024.
3137G0 FT 1	STACR_15-DNA2			5	1	281,799	100.286	282,606	281,799	281,799					4.392	3.838	MON	206	10,472	06/24/2015.	12/25/2027.
3137G0 GT 0	STACR_15-DNA3			5	1	1,659,549	100.960	1,675,686	1,659,751	1,659,603		14			4.642	3.297	MON	1,284	80,368	12/18/2015.	04/25/2028.
91412G DZ 5	UNIVERSITY CALIF REVS				1FE	2,546,689	134.047	2,754,666	2,055,000	2,511,488		(9,542)			5.946	4.473	MN	15,613	122,190	03/04/2016.	05/15/2045.
91412G XE 0	UNIVERSITY CALIF REVS FOR PREV				1FE	3,731,871	107.245	3,989,514	3,720,000	3,730,779		(246)			3.931	3.913	MN	18,685	146,233	03/13/2015.	05/15/2045.
914440 LJ 9	UNIVERSITY MASS BLDG AUTH PROJ REV				1FE	2,998,701	129.135	4,074,209	3,155,000	3,022,033		3,224			5.450	5.801	MN	28,658	171,948	01/05/2011.	11/01/2040.
915217 RY 1	UNIVERSITY VA				1FE	1,367,250	146.338	1,463,380	1,000,000	1,336,651		(11,391)			6.200	3.762	MS	20,667	62,000	03/17/2017.	09/01/2039.
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB				1FE	1,220,000	101.676	1,240,447	1,220,000	1,220,000					5.370	5.370	JJ	32,757	65,514	01/14/2004.	07/01/2020.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						280,610,259	XXX	328,216,011	265,198,905	286,586,423	0	26,309	0	0	XXX	XXX	XXX	3,061,946	12,294,037	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128FY 5N 1	FGOLD 30YR			4	1	22,963	100.198	22,412	22,367	22,979		(0)			7.500	6.514	MON	140	1,645	05/05/1998.	04/01/2028.
31292G TN 6	FGOLD 30YR			4	1	5,814	114.044	6,518	5,715	5,812		(4)			7.000	6.373	MON	33	392	02/18/1999.	10/01/2027.
31292G Y5 9	FGOLD 30YR			4	1	81	111.350	88	79	81		(0)			7.000	6.419	MON	0	5	02/18/1999.	03/01/2029.
31292H 4H 4	FGOLD 30YR			4	1	162,550	110.302	181,208	164,284	162,563		116			5.000	5.275	MON	685	8,097	04/28/2015.	12/01/2033.
31296P TL 6	FGOLD 30YR			4	1	22,717	108.388	24,482	22,588	22,717		(15)			5.500	5.350	MON	104	1,235	04/28/2015.	10/01/2033.
31298F 2A 9	FGOLD 30YR			4	1	3,932	102.822	4,057	3,946	3,922		16			7.000	7.242	MON	23	277	12/06/2000.	01/01/2031.
31298F JL 7	FGOLD 30YR			4	1	4,059	100.709	4,103	4,074	4,050		1			7.000	7.180	MON	24	284	12/06/2000.	01/01/2031.
3132GG A7 0	FGOLD 30YR			4	1	22,729	107.326	23,438	21,838	22,669		(130)			4.000	3.281	MON	73	860	10/19/2011.	08/01/2041.
3132GG BD 6	FGOLD 30YR			4	1	25,618	107.388	26,437	24,618	25,480		(142)			4.000	3.337	MON	82	971	10/19/2011.	08/01/2041.
3132GG BZ 7	FGOLD 30YR			4	1	127,708	108.067	132,602	122,704	127,451		(908)			4.000	3.269	MON	409	4,845	10/19/2011.	08/01/2041.
3132GJ EE 5	FGOLD 30YR			4	1	13,140	104.924	13,248	12,627	13,183		(66)			4.000	3.173	MON	42	491	10/19/2011.	09/01/2041.
3132GJ MJ 5	FGOLD 30YR			4	1	50,596	107.927	52,467	48,613	50,611		(402)			4.000	3.227	MON	162	1,927	10/19/2011.	09/01/2041.
3132GJ QQ 5	FGOLD 30YR			4	1	22,968	107.691	23,769	22,071	22,912		(150)			4.000	3.281	MON	74	860	10/19/2011.	09/01/2041.
3132GK BW 5	FGOLD 30YR			4	1	20,622	106.852	21,219	19,858	20,650		(116)			4.000	3.250	MON	66	787	10/19/2011.	10/01/2041.
3132GK DE 3	FGOLD 30YR			4	1	90,518	107.997	94,139	87,168	90,111		(602)			4.000	3.362	MON	291	3,463	10/19/2011.	10/01/2041.
3132GK DR 4	FGOLD 30YR			4	1	63,256	108.137	65,723	60,778	62,777		(429)			4.000	3.378	MON	203	2,424	10/19/2011.	10/01/2041.
3132GK EN 2	FGOLD 30YR			4	1	208,036	108.102	216,079	199,884	206,552		(1,212)			4.000	3.369	MON	666	7,898	10/19/2011.	10/01/2041.
31283H QX 6	FGOLD 30YR GIANT			4	1	15,329	114.711	17,012	14,831	15,404		(47)			6.000	4.934	MON	74	881	01/11/2005.	03/01/2032.
31283H X8 3	FGOLD 30YR GIANT			4	1	18,464	114.714	20,366	17,754	18,733		(71)			6.000	4.588	MON	89	1,049	02/09/2004.	08/01/2033.
3128M7 BX 3	FGOLD 30YR GIANT			4	1	10,389	115.846	11,317	9,769	10,432		(76)			6.000	4.234	MON	49	578	04/28/2015.	12/01/2038.
31334W MM 0	FHLMC 30YR UMBS			4	1		104.247								4.000		MON	13,058		06/20/2019.	06/01/2049.
3132DV 3L 7	FHLMC 30YR UMBS SUPER			4	1		103.959								4.000		MON	30,082		06/06/2019.	07/01/2049.
3132DV 3R 4	FHLMC 30YR UMBS SUPER			4	1	4,703,421	107.111	4,763,932	4,447,679	4,698,806		(4,615)			5.000	3.167	MON	18,532	90,830	06/17/2019.	07/01/2049.
3132VQ N5 1	FHLMC GOLD 30YR			4	1	687,329	101.636	695,421	684,228	687,128		(201)			3.000	2.891	MON	1,711	10,243	06/06/2019.	06/01/2049.
3132WP LD 7	FHLMC GOLD 30YR			4	1	1,398,214	104.879	1,481,475	1,412,561	1,398,934		413			3.500	3.689	MON	4,120	48,857	09/11/2018.	07/01/2047.
3132XV RG 0	FHLMC GOLD 30YR			4	1	4,432,665	104.722	4,482,294	4,280,184	4,442,208		9,542			4.000	3.083	MON	14,267	83,549	06/06/2019.	12/01/2047.
3132XV RG 0	FHLMC GOLD 30YR	C		4	1	1,745,951	104.722	1,765,499	1,685,891	1,749,710		3,759			4.000	3.083	MON	5,620	32,908	06/06/2019.	12/01/2047.
3132XX MY 2	FHLMC GOLD 30YR			4	1	1,443,498	104.151	1,519,319	1,458,769	1,445,667		1,767			3.500	3.739	MON	4,255	50,614	09/11/2018.	03/01/2048.
3132Y1 UJ 5	FHLMC GOLD 30YR			4	1	3,750,579	105.642	3,817,814	3,613,927	3,734,368		(12,265)			4.500	3.510	MON	13,552	160,675	09/11/2018.	08/01/2048.
31335B HE 9	FHLMC GOLD 30YR GIANT			4	1	5,548,600	105.267	5,644,164	5,361,775	5,549,215		616			4.000	3.148	MON	17,873	88,202	06/17/2019.	08/01/2047.
31335B HE 9	FHLMC GOLD 30YR GIANT	C		4	1	294,170	105.267	299,236	284,265	294,203		33			4.000	3.148	MON	948	4,676	06/17/2019.	08/01/2047.
312903 NH 6	FHLMC_121			34	1	30	100.000	6	6						622.000		MON	5	23	09/01/1996.	02/13/2021.
312910 ZD 7	FHLMC_1306			4	1	1,212	663.097	285	43	903		397			1,008.000		MON	36	404	04/20/2000.	06/01/2022.
31394J WW 3	FHLMC_2680			3	1	189,019	100.380	189,383	188,666	188,723		(15)			2.240	2.212	MON	188	5,023	10/01/2003.	10/15/2022.
31362J UN 3	FN 6/12 11TH COFI ARM			3	1	8,060	101.755	8,420	8,275	8,147		8			4.298	5.035	MON	30	352	03/16/1989.	06/01/2028.
31418P 6N 0	FNMA 15YR			4	1	52,619	104.311	53,571	51,356	52,282		(180)			4.000	3.072	MON	171	2,016	04/28/2015.	03/01/2025.
31419A BJ 5	FNMA 15YR			4	1	54,656	104.004	53,306	51,254	53,517		(455)			5.000	2.765	MON	214	2,496	04/28/2015.	06/01/2025.
31371H VJ 4	FNMA 30YR			4	1	55	116.359	64	55	55					7.500	7.500	MON	0	4	04/28/2015.	09/01/2029.
31371L CD 9	FNMA 30YR			4	1	8,488	110.224	9,063	8,222	8,522		(22)			5.000	4.069	MON	34	404	04/28/2015.	09/01/2033.
31371L DH 9	FNMA 30YR			4	1	111,299	112.554	124,527	110,638	111,288		(40)			5.500	5.345	MON	507	6,004	04/28/2015.	10/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31383J WE 6	FNMA 30YR			4	1	621	108.635	674	621	621					7.500	7.500	MON	4	46	04/28/2015.	07/01/2029.
31383M QB 2	FNMA 30YR			4	1	17,962	107.827	19,143	17,754	17,981		3			7.500	7.052	MON	111	1,319	06/09/1999.	12/01/2028.
31383Q FC 3	FNMA 30YR			4	1	5,579	103.499	5,774	5,579	5,579					7.500	7.500	MON	35	381	04/28/2015.	08/01/2029.
31383S W5 5	FNMA 30YR			4	1	9,531	102.866	9,804	9,531	9,531					7.500	7.500	MON	60	711	04/28/2015.	10/01/2029.
31386M ZB 9	FNMA 30YR			4	1	28,623	113.768	31,996	28,124	28,805		(18)			6.500	5.778	MON	152	1,799	09/28/2001.	10/01/2030.
3138A2 BL 2	FNMA 30YR			4	1	38,570	107.781	39,888	37,009	38,353		(226)			4.000	3.297	MON	123	1,463	10/19/2011.	12/01/2040.
3138AK SA 8	FNMA 30YR			4	1	49,205	107.963	50,973	47,213	49,394		(462)			4.000	3.124	MON	157	1,879	10/19/2011.	08/01/2041.
3138AR X3 3	FNMA 30YR			4	1	68,614	108.033	71,125	65,836	68,155		(465)			4.000	3.327	MON	219	2,605	10/19/2011.	09/01/2041.
3138EG EW 0	FNMA 30YR			4	1	117,681	107.787	121,728	112,934	117,184		(748)			4.000	3.271	MON	376	4,466	10/19/2011.	11/01/2040.
31390B WE 4	FNMA 30YR			4	1	112,659	111.444	118,587	106,410	111,360		(626)			7.000	5.715	MON	621	7,419	04/28/2015.	04/01/2032.
31390P GK 7	FNMA 30YR			4	1	24,336	112.909	26,278	23,274	25,530		(109)			6.500	3.967	MON	126	1,496	02/14/2003.	08/01/2032.
31391W 5H 0	FNMA 30YR			4	1	15,136	110.142	16,138	14,652	15,216		(40)			5.000	3.999	MON	61	723	04/28/2015.	04/01/2033.
31400J SJ 9	FNMA 30YR			4	1	1,842	110.166	1,966	1,784	1,855		(6)			5.000	3.961	MON	7	88	04/28/2015.	02/01/2033.
31401B 4L 6	FNMA 30YR			4	1	7,796	110.986	8,595	7,744	7,798		(4)			5.500	5.314	MON	35	416	03/21/2003.	05/01/2033.
31401B NS 0	FNMA 30YR			4	1	37,471	111.263	41,405	37,214	37,491		(26)			5.500	5.300	MON	171	2,029	04/28/2015.	04/01/2033.
31402C PL 0	FNMA 30YR			4	1	284,579	110.228	298,337	270,655	285,283		(951)			5.000	3.644	MON	1,128	13,320	04/28/2015.	11/01/2033.
31402C U6 7	FNMA 30YR			4	1	12,388	110.205	13,221	11,997	12,435		(33)			5.000	4.081	MON	50	591	04/28/2015.	03/01/2034.
31402E AQ 1	FNMA 30YR			4	1	2,095	110.156	2,230	2,024	2,125		(8)			5.000	3.724	MON	8	99	04/28/2015.	07/01/2033.
31403F JW 5	FNMA 30YR			4	1	213,427	110.342	234,283	212,324	213,386		(38)			5.500	5.368	MON	973	11,427	04/28/2015.	10/01/2033.
31404B SQ 6	FNMA 30YR			4	1	74,062	112.324	78,240	69,655	73,671		(262)			5.500	4.022	MON	319	3,777	04/28/2015.	02/01/2034.
31405A U9 2	FNMA 30YR			4	1	51,507	112.361	58,805	52,336	51,472		71			5.500	5.946	MON	240	2,834	04/28/2015.	06/01/2034.
31406A 6Y 3	FNMA 30YR			4	1	54,566	107.648	57,959	53,841	54,698		(127)			5.500	5.089	MON	247	2,952	04/28/2015.	12/01/2034.
31406D EL 6	FNMA 30YR			4	1	6,213	110.416	6,773	6,134	6,210		(9)			5.500	5.178	MON	28	336	12/09/2004.	12/01/2034.
31410G RA 3	FNMA 30YR			4	1	132,664	115.498	141,915	122,873	142,048		(2,021)			6.500	2.575	MON	666	7,873	02/01/2010.	12/01/2037.
31412N SL 1	FNMA 30YR			4	1	56,524	114.395	60,471	52,862	56,413		(445)			6.000	4.254	MON	264	3,133	04/28/2015.	12/01/2038.
31413U TQ 2	FNMA 30YR			4	1	63,417	114.467	68,961	60,245	63,540		(273)			6.000	4.512	MON	301	3,557	04/28/2015.	12/01/2037.
31415Q P9 1	FNMA 30YR			4	1	562,854	110.298	567,359	514,389	574,514		(6,133)			5.500	2.790	MON	2,358	27,780	01/04/2012.	01/01/2038.
31416B VH 8	FNMA 30YR			4	1	6,838	110.193	7,296	6,621	6,895		(35)			5.000	3.957	MON	28	327	04/28/2015.	12/01/2034.
31418M A2 8	FNMA 30YR			4	1	45,666	112.521	49,031	43,575	45,917		(155)			5.500	4.246	MON	200	2,359	04/28/2015.	08/01/2037.
31418M PU 0	FNMA 30YR			4	1	172,433	114.668	184,655	161,035	178,870		(1,720)			6.000	3.177	MON	805	9,544	01/26/2010.	03/01/2037.
31419A VB 0	FNMA 30YR			4	1	224,446	112.539	231,934	206,091	234,013		(1,705)			5.500	2.603	MON	945	11,145	10/20/2011.	04/01/2037.
3138EL 5M 1	FNMA 30YR			4	1	3,035,362	110.870	3,148,836	2,840,105	3,015,214		(26,951)			4.500	3.279	MON	10,650	123,725	01/08/2014.	11/01/2043.
3138EL 5M 1	FNMA 30YR	C		4	1	6,759,501	110.870	7,012,197	6,324,679	6,714,634		(60,019)			4.500	3.279	MON	23,718	258,143	01/08/2014.	11/01/2043.
3138EM HU 8	FNMA 30YR			4	1	842,580	110.869	875,029	789,243	836,805		(6,869)			4.500	3.308	MON	2,960	35,004	04/28/2015.	01/01/2044.
3138ER NP 1	FNMA 30YR			4	1	1,488,482	102.421	1,524,037	1,488,017	1,488,452		(21)			3.000	2.995	MON	3,720	47,135	11/20/2017.	10/01/2046.
3138ER NP 1	FNMA 30YR	C		4	1	5,798,252	102.421	5,936,755	5,796,440	5,798,136		(80)			3.000	2.995	MON	14,491	174,026	11/20/2017.	10/01/2046.
3138WA SP 3	FNMA 30YR			4	1	520,439	108.356	546,091	503,981	518,572		(2,371)			4.000	3.452	MON	1,680	19,946	01/09/2014.	01/01/2044.
3138WF BK 1	FNMA 30YR			4	1		99.518								2.500		MON	2,911		06/18/2019.	07/01/2045.
3138WJ AU 2	FNMA 30YR			4	1	3,009,203	102.544	3,086,731	3,010,144	3,009,250		14			3.000	3.004	MON	7,525	89,746	11/20/2017.	10/01/2046.
3138X0 PT 9	FNMA 30YR			4	1	892,318	108.198	928,948	858,563	888,026		(4,199)			4.000	3.348	MON	2,862	33,947	04/28/2015.	07/01/2043.
3138X1 UK 0	FNMA 30YR			4	1	1,971,815	108.198	2,013,883	1,861,299	1,946,075		(15,026)			4.000	3.144	MON	6,204	73,830	04/28/2015.	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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138XB XY 5	FNMA 30YR			4	1	4,733,299	110.871	4,910,266	4,428,818	4,703,801		(42,245)			4.500	3.273	MON	16,608	196,601	01/08/2014.	12/01/2043.
3138XB XY 5	FNMA 30YR	C		4	1	92,866	110.871	96,338	86,892	92,287		(829)			4.500	3.273	MON	326	3,857	01/08/2014.	12/01/2043.
3138XF C4 5	FNMA 30YR			4	1	49,777	106.413	50,673	47,620	49,511		(65)			4.000	3.246	MON	159	1,845	04/09/2014.	04/01/2044.
3138XQ VJ 7	FNMA 30YR			4	1	1,248,816	106.629	1,295,169	1,214,654	1,246,196		(4,735)			3.500	3.026	MON	3,543	41,827	08/20/2014.	07/01/2044.
3138XS EJ 2	FNMA 30YR			4	1	1,415,450	106.630	1,468,005	1,376,729	1,409,604		(7,609)			3.500	3.063	MON	4,015	48,090	08/20/2014.	07/01/2044.
3138Y5 WF 9	FNMA 30YR			4	1	374,706	105.954	370,673	349,842	376,657		(5,390)			4.000	2.342	MON	1,166	13,752	01/12/2015.	12/01/2044.
31402R UN 7	FNMA 30YR			4	1	305,466	111.796	322,078	288,095	314,687		(1,951)			5.500	3.330	MON	1,320	15,600	04/28/2015.	02/01/2035.
3140FC JD 1	FNMA 30YR			4	1		99.518								2.500		MON	3,212		06/17/2019.	08/01/2046.
3140FN AS 3	FNMA 30YR			4	1	4,011,123	104.988	4,093,513	3,899,026	4,014,216		3,093			4.000	3.215	MON	12,997	101,133	03/13/2019.	07/01/2047.
3140J8 LL 5	FNMA 30YR			4	1	10,335,121	102.430	10,479,859	10,231,210	10,337,952		2,831			3.000	2.829	MON	25,578	151,179	06/06/2019.	09/01/2046.
3140J8 LL 5	FNMA 30YR	C		4	1	15,135,222	102.430	15,347,184	14,983,051	15,139,369		4,146			3.000	2.829	MON	37,458	221,395	06/06/2019.	09/01/2046.
3140J9 EJ 6	FNMA 30YR			4	1	0	99.518	0	0	0					2.500	2.662	MON			06/17/2019.	11/01/2047.
3140J9 EJ 6	FNMA 30YR	C		4	1	2,513,512	99.518	2,530,247	2,542,512	2,513,665		154			2.500	2.662	MON	9,275	26,125	06/17/2019.	11/01/2047.
31410L VC 3	FNMA 30YR			4	1	0	102.543	0	0	0					3.000	2.934	MON			11/07/2017.	01/01/2047.
31410L VC 3	FNMA 30YR	C		4	1	14,011,856	102.543	14,285,575	13,931,316	14,006,393		(1,464)			3.000	2.934	MON	34,828	415,409	11/07/2017.	01/01/2047.
31413L 2G 3	FNMA 30YR			4	1	11,042	107.154	11,656	10,877	11,048		(51)			6.500	6.001	MON	59	706	09/19/2007.	09/01/2037.
31359S JT 8	FNMA_01-5			4	1	93,636	114.774	106,289	92,607	93,422		(53)			7.000	6.710	MON	540	6,420	04/28/2015.	03/01/2031.
313921 A5 7	FNMA_01-65			3	1	120,260	100.478	120,600	120,027	121,549		(87)			2.392	2.019	MON	48	3,398	09/24/2002.	11/25/2031.
31392D WQ 1	FNMA_02-51			3	1	105,451	100.191	105,488	105,286	105,345		(3)			2.292	2.275	MON	40	2,868	08/01/2003.	08/25/2032.
31396V NH 7	FNMA_07-26			4	1	10,691,066	111.198	13,091,816	11,773,406	11,223,751		59,909			5.500	6.859	MON	53,961	637,320	06/18/2007.	04/01/2037.
31396W G5 9	FNMA_07-65			4	1	4,763,722	110.996	5,852,043	5,272,319	5,004,494		30,924			5.500	6.973	MON	24,165	285,347	06/18/2007.	07/01/2037.
31397L TB 5	FNMA_08-49			4	1	63,231	107.734	64,718	60,072	63,794		(405)			5.000	2.903	MON	250	2,957	06/26/2014.	04/01/2038.
313603 B4 3	FNMA_90-18			4	1	59	99.996	66	66	66		0			6.990	8.704	MON	0	0	12/05/1997.	03/01/2020.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						122,234,289	XXX	128,168,767	121,182,593	122,912,077	0	(101,420)	0	0	XXX	XXX	XXX	445,578	3,785,476	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137B7 N3 9	FHMS_K036 IS			4,5,6	1	212,975	7.553	132,179		107,382		(26,851)			2.112	12.500	MON	3,079	37,445	03/28/2016.	12/01/2041.
3137BE VJ 0	FHMS_K040 IS			4,5,6	1FE	279,293	2.925	139,159		135,320		(31,238)			0.723	3.627	MON	2,867	37,560	10/31/2014.	09/01/2024.
3137BE VK 7	FHMS_K040 IS			4,5,6	1	400,072	8.588	218,986		209,438		(40,878)			2.036	4.992	MON	4,327	52,645	10/31/2014.	11/01/2042.
3137BG K3 2	FHMS_K043 IS			4,5,6	1	1,610,703	2.349	832,538		863,883		(172,194)			0.537	3.460	MON	15,860	211,279	02/20/2015.	12/01/2024.
3137BG K4 0	FHMS_K043 IS			4,5,6	1	1,841,005	7.353	1,122,500		975,099		(194,518)			1.635	5.339	MON	20,803	253,212	03/28/2016.	02/01/2043.
3137BH D2 0	FHMS_K044 IS			4,5,6	1	57,468	6.673	40,040		33,450		(6,015)			1.482	12.013	MON	741	9,120	03/28/2016.	01/01/2043.
3137BK RL 6	FHMS_K047 IS			4,5,6	1	464,757	6.909	297,100		268,359		(46,569)			1.494	6.249	MON	5,355	65,177	07/27/2015.	06/01/2043.
3137BM 7D 2	FHMS_K051 IS			4,5,6	1	752,691	2.698	470,053		450,406		(80,936)			0.545	4.370	MON	7,916	105,586	12/11/2015.	09/01/2025.
3137BM 7E 0	FHMS_K051 IS			4,5,6	1	2,345,679	8.064	1,742,674		1,493,445		(212,894)			1.614	10.416	MON	29,061	353,631	12/11/2015.	10/01/2043.
3137BM TY 2	FHMS_K052 IS			4,5,6	1	638,832	3.269	412,919		397,545		(69,824)			0.661	4.560	MON	6,963	91,708	01/29/2016.	11/01/2025.
3137BM TZ 9	FHMS_K052 IS			4,5,6	1	981,285	8.381	795,338		684,936		(82,643)			1.613	9.852	MON	12,753	155,203	01/29/2016.	01/01/2044.
3137BN 6H 2	FHMS_K053 IS			4,5,6	1FE	1,119,704	4.544	741,369		736,382		(116,510)			0.888	4.450	MON	12,071	154,890	03/18/2016.	12/01/2025.
3137F4 D7 4	FHMS_K074 IS			4,5,6	1	5,621,682	15.618	5,153,940		4,772,499		(490,690)			2.191	4.749	MON	60,265	733,214	03/22/2018.	02/01/2046.
3137FG ZW 8	FHMS_K079 IS			4,5,6	1	1,009,885	15.794	931,846		890,787		(87,511)			2.256	5.000	MON	11,093	135,025	08/10/2018.	07/01/2046.
3137FN BB 5	FHMS_K096 IS			4,5,6	1	5,232,629	15.518	4,996,828		5,048,486		(184,142)			2.111	3.000	MON	56,645	222,835	08/15/2019.	08/01/2051.
3137BK GM 6	FHMS_K151 IS			4,5,6	1	71,932	33.521	67,042		53,081		(3,132)			4.139	9.527	MON	690	8,395	03/28/2016.	12/01/2030.

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FL 2P 8	FHMS_K1510 IS			4,5,6	1	1,588,334	34.632	1,612,106		1,509,324		(79,010)			3.401	4.227	MON	13,192	131,174	03/13/2019.	01/01/2037.
3137BP VP 1	FHMS_K152 IS			4,5,6	1	1,088,453	7.936	959,278		872,257		(93,628)			0.956	4.700	MON	9,635	139,019	06/06/2016.	01/01/2031.
3137BX HD 7	FHMS_K153 IS			4,5,6	1	604,812	2.485	509,046		494,021		(42,283)			0.278	4.289	MON	4,739	68,113	04/21/2017.	10/01/2031.
3137BX HE 5	FHMS_K153 IS			4,5,6	1	360,990	33.438	334,384		302,018		(22,836)			3.773	4.850	MON	3,145	38,270	04/21/2017.	04/01/2035.
3137FJ Y7 8	FHMS_K158			4,5	1	4,903,930	112.036	5,601,775	5,000,000	4,908,258		4,142			3.900	4.076	MON	16,250	195,000	11/07/2018.	10/01/2033.
3137BE WS 9	FHMS_Q001 IS			4,5,6	1FE	2,278,599	13.077	1,484,141		1,445,217		(203,286)			2.227	3.638	MON	21,065	257,822	11/05/2014.	02/01/2032.
3137BK H2 9	FHMS_Q002 IS			4,5,6	1	3,055,787	6.923	2,122,905		2,041,327		(258,631)			1.116	4.319	MON	28,508	349,798	07/16/2015.	07/01/2033.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						36,521,497	XXX	30,718,144	5,000,000	28,692,920	0	(2,542,077)	0	0	XXX	XXX	XXX	347,021	3,806,122	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						439,366,044	XXX	487,102,922	391,381,497	438,191,421	0	(2,617,188)	0	0	XXX	XXX	XXX	3,854,545	19,885,634	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				1	6,000,000	103.531	6,211,860	6,000,000	6,000,000					3.630	3.631	FA	78,045	217,800	04/28/2015.	08/22/2022.
002824 AV 2	ABBOTT LABORATORIES				1FE	6,959,027	138.957	9,692,251	6,975,000	6,961,933		353			6.000	6.016	AO	104,625	418,500	02/26/2009.	04/01/2039.
002824 BG 4	ABBOTT LABORATORIES			1	1FE	2,684,275	125.415	3,135,368	2,500,000	2,663,730		(20,545)			4.750	3.597	MN	10,226	118,750	01/29/2019.	11/30/2036.
00287Y BD 0	ABBVIE INC			1	2FE	17,387,784	115.534	18,409,108	15,934,000	17,384,337		(3,447)			4.875	4.316	MN	101,413		11/12/2019.	11/14/2048.
00287Y BR 9	ABBVIE INC				2FE	12,407,740	105.106	13,085,660	12,450,000	12,407,894		154			4.050	4.075	MN	56,025		11/12/2019.	11/21/2039.
00287Y BS 7	ABBVIE INC				2FE	12,391,428	106.182	13,219,634	12,450,000	12,391,537		109			4.250	4.278	MN	58,792		11/12/2019.	11/21/2049.
00080Q AD 7	ABN AMRO BANK NV		D		2FE	1,277,702	114.833	1,435,413	1,250,000	1,260,434		(2,631)			7.750	7.467	MN	12,378	96,875	06/30/2011.	05/15/2023.
0010EP AF 5	AEP TEXAS CENTRAL CO				2FE	1,271,763	135.112	1,726,725	1,278,000	1,273,812		195			6.650	6.688	FA	32,106	84,987	02/12/2003.	02/15/2033.
00130H BW 4	AES CORP			1	3FE	570,128	103.250	576,135	558,000	567,867		(1,866)			5.500	4.848	AO	6,479	24,173	08/06/2019.	04/15/2025.
00130H BT 1	AES CORPORATION (THE)			1	3FE	351,623	101.500	351,190	346,000	350,314		(1,309)			4.875	3.657	MN	2,155	8,434	08/29/2019.	05/15/2023.
00122@ AA 9	AES SOUTHLAND ENERGY LLC			1	2PL	30,000,000	110.556	33,166,800	30,000,000	30,000,000					4.500	4.500	FMAN	116,250	1,328,219	02/28/2019.	02/29/2040.
00817Y AG 3	AETNA INC				2FE	1,828,569	134.998	2,196,414	1,627,000	1,792,115		(5,105)			6.750	5.830	JD	4,881	109,823	02/17/2011.	12/15/2037.
001192 AH 6	AGL CAPITAL CORPORATION			1	2FE	8,299,803	126.322	10,489,804	8,304,000	8,300,387		82			5.875	5.879	MS	143,648	487,860	03/28/2011.	03/15/2041.
001192 AL 7	AGL CAPITAL CORPORATION			1	2FE	1,198,920	107.730	1,292,758	1,200,000	1,199,316		102			3.875	3.886	MN	5,942	46,500	11/13/2015.	11/15/2025.
008474 E# 1	AGNICO EAGLE MINES LTD		A	1	2FE	3,000,000	108.722	3,261,660	3,000,000	3,000,000					4.630	4.630	AO	33,182	138,900	04/05/2018.	04/05/2033.
010392 FB 9	ALABAMA POWER COMPANY				1FE	5,105,179	138.042	7,060,833	5,115,000	5,106,977		218			6.000	6.014	MS	102,300	306,900	02/26/2009.	03/01/2039.
010392 FF 0	ALABAMA POWER COMPANY				1FE	1,540,886	122.315	1,887,319	1,543,000	1,541,206		45			5.200	5.209	JD	6,686	80,236	05/18/2011.	06/01/2041.
01185* AA 3	ALASKA VENTURES LLC				2PL	4,826,357	109.438	5,281,869	4,826,357	4,826,357					4.670	4.670	MJSD	626	223,295	12/18/2017.	06/30/2033.
013716 AQ 8	ALCAN INC		A		1FE	2,367,362	140.805	3,273,714	2,325,000	2,351,309		(1,496)			7.250	7.101	MS	49,632	168,563	07/30/2001.	03/15/2031.
018522 K@ 0	ALLETE INC				2	5,000,000	98.951	4,947,550	5,000,000	5,000,000					3.110	3.110	JD	12,958	155,500	06/01/2017.	06/01/2027.
018522 E@ 7	ALLETE INC FIRST MORTGAGE BONDS				1	5,000,000	132.906	6,645,300	5,000,000	5,000,000					5.820	5.819	AO	61,433	291,000	08/17/2010.	04/15/2040.
018522 J# 0	ALLETE INC				1	1,000,000	100.364	1,003,640	1,000,000	1,000,000					2.800	2.800	MS	8,244	28,000	09/24/2015.	09/15/2020.
36186C BY 8	ALLY FINANCIAL INC				2FE	624,870	138.810	727,364	524,000	617,209		(5,323)			8.000	5.891	MN	6,987	41,920	07/12/2018.	11/01/2031.
02209S AH 6	ALTRIA GROUP INC				2FE	37,986	161.091	61,214	38,000	37,987		0			10.200	10.204	FA	1,561	3,876	02/03/2009.	02/06/2039.
02209S AR 4	ALTRIA GROUP INC				2FE	2,315,096	112.992	2,627,059	2,325,000	2,316,056		178			5.375	5.404	JJ	52,417	124,969	10/28/2013.	01/31/2044.
026874 CU 9	AMERICAN INTERNATIONAL GROUP INC				2FE	795,592	106.762	854,098	800,000	798,323		638			4.875	4.968	JD	3,250	39,000	04/28/2015.	06/01/2022.
026874 DC 8	AMERICAN INTERNATIONAL GROUP INC			1	2FE	14,063,529	106.183	16,547,559	15,584,000	14,159,229		59,068			3.875	4.731	JJ	278,456	367,699	02/01/2019.	01/15/2035.
026874 DE 4	AMERICAN INTERNATIONAL GROUP INC			1	2FE	3,954,133	115.916	4,599,531	3,968,000	3,956,213		503			4.700	4.727	JJ	88,586	186,496	07/07/2015.	07/10/2035.
030288 AB 0	AMERICAN TRANSMISSION SYSTEMS INC			2	1FE	5,754,287	125.512	7,294,769	5,812,000	5,759,302		1,056			5.000	5.065	MS	96,867	290,600	09/22/2014.	09/01/2044.
030506 AA 7	AMERICAN WOODMARK CORPORATION			1	3FE	459,814	102.500	486,875	475,000	462,520		1,654			4.875	5.379	MS	6,818	23,156	04/30/2018.	03/15/2026.

SCHEDULE D - PART 1

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03063# AC 8	AMERICOLD REALTY OPERATING PARTNER			1	2FE	8,000,000	105.878	8,470,240	8,000,000	8,000,000					4.100	4.100	JJ	213,200		05/07/2019.	01/08/2030.
031100 H@ 2	AMETEK INC.				2	3,501,900	102.417	3,448,893	3,367,500	3,367,500				(61,950)	1.340	1.340	AO	7,646	44,883	10/31/2016.	10/31/2026.
031100 L* 9	AMETEK INC.				2	2,500,000	105.730	2,643,250	2,500,000	2,500,000					3.730	3.730	MS	23,572	93,250	09/30/2014.	09/30/2024.
031162 CD 0	AMGEN INC.			2	2FE	17,603,321	116.246	26,483,118	22,782,000	17,779,982		63,066			4.563	6.218	JD	46,202	1,039,543	01/11/2017.	06/15/2048.
031162 AA 8	AMGEN INC.				2FE	12,791,061	171.392	18,587,484	10,845,000	12,783,719		(699)			8.125	6.886	AO	220,289	881,156	12/12/2002.	04/01/2097.
00175P AB 9	AMN HEALTHCARE INC.			1	3FE	372,485	100.250	370,925	370,000	372,381		(104)			4.625	4.473	AO	4,278		10/04/2019.	10/01/2027.
032095 AH 4	AMPHENOL CORPORATION.			2	2FE	10,014,492	111.973	11,211,877	10,013,000	10,014,378		(114)			4.350	4.348	JD	36,297	389,589	01/07/2019.	06/01/2029.
907834 AJ 4	ANADARKO HOLDING CO.				2FE		126.361								7.950	6.333	AO		1,000	12/31/2002.	04/15/2029.
034863 AP 5	ANGLO AMERICAN CAPITAL PLC.		D		2FE	451,647	109.887	494,493	450,000	451,343		(215)			4.875	4.811	MN	2,864	21,938	07/24/2018.	05/14/2025.
035229 BP 7	ANHEUSER-BUSCH COMPANIES INC.				2FE	1,428,703	125.101	1,745,163	1,395,000	1,410,834		(1,475)			6.750	6.563	JD	4,185	94,163	01/09/1998.	12/15/2027.
03523T BT 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	2FE	33,773,484	112.161	47,115,597	42,007,000	34,014,085		105,867			4.439	5.807	AO	440,274	1,864,691	08/21/2017.	10/06/2048.
037833 AL 4	APPLE INC.				1FE	9,155,285	112.113	10,632,806	9,484,000	9,162,739		7,454			3.850	4.076	MN	57,813	365,134	01/30/2019.	05/04/2043.
037833 BA 7	APPLE INC.				1FE	7,222,720	105.411	8,432,904	8,000,000	7,238,538		15,818			3.450	4.058	FA	108,867	276,000	01/29/2019.	02/09/2045.
037833 BH 2	APPLE INC.				1FE	6,876,270	121.432	8,002,362	6,590,000	6,870,580		(5,690)			4.375	4.103	MN	38,442	288,313	01/29/2019.	05/13/2045.
037833 BW 9	APPLE INC.			1	1FE	2,662,250	121.527	3,038,175	2,500,000	2,639,772		(6,316)			4.500	4.015	FA	40,000	112,500	03/23/2016.	02/23/2036.
037833 BY 5	APPLE INC.			1	1FE	1,290,905	105.908	1,366,207	1,290,000	1,290,588		(86)			3.250	3.242	FA	14,907	41,925	02/17/2016.	02/23/2026.
037833 CD 0	APPLE INC.			1	1FE	934,517	112.780	1,056,750	937,000	934,678		49			3.850	3.865	FA	14,730	36,075	07/28/2016.	08/04/2046.
037833 DG 2	APPLE INC.			1	1FE	9,012,400	111.056	11,105,620	10,000,000	9,031,957		17,587			3.750	4.353	MN	50,000	375,000	11/16/2018.	11/13/2047.
03939C AA 1	ARCH CAPITAL FINANCE LLC.			1	2FE	945,000	109.843	1,038,016	945,000	945,000					4.011	4.011	JD	1,685	37,904	11/29/2016.	12/15/2026.
03938J AA 7	ARCH CAPITAL GROUP US INC.				2FE	4,821,762	124.083	5,973,356	4,814,000	4,821,042		(149)			5.144	5.133	MN	41,272	247,632	04/28/2015.	11/01/2043.
040850 A* 0	ARKANSAS ELECTRIC COOPERATIVE CORP.				1	7,312,500	110.768	8,099,910	7,312,500	7,312,500					4.710	4.712	JD	183,469	353,250	02/22/2011.	12/30/2030.
04317@ AF 5	ARTHUR J GALLAGHER & CO.				2	1,015,150	105.758	1,057,580	1,000,000	1,008,630		(1,857)			4.580	4.351	FA	15,776	45,800	04/12/2016.	02/27/2024.
04317@ AM 0	ARTHUR J GALLAGHER & CO.				2	992,570	103.493	1,034,930	1,000,000	996,127		1,012			4.130	4.251	JD	803	41,300	04/12/2016.	06/24/2023.
04317@ AV 0	ARTHUR J GALLAGHER & CO.			1	2	2,500,000	102.148	2,553,700	2,500,000	2,500,000					4.090	4.090	JD	1,136	102,250	06/27/2017.	06/27/2027.
044209 AM 6	ASHLAND LLC.			1	3FE	406,815	114.500	405,330	354,000	406,719		(96)			6.875	5.713	MN	3,110		12/19/2019.	05/15/2043.
00206R GT 3	AT&T INC.				2FE	4,820,874	126.917	5,711,265	4,500,000	4,802,771		(16,550)			7.125	6.315	JD	14,250	320,625	11/26/2018.	12/15/2031.
00206R HD 7	AT&T INC.				2FE	32,690,758	134.998	53,999,320	40,000,000	32,691,635		803			7.120	8.714	JJ	1,313,244	2,848,000	11/26/2018.	07/15/2097.
049560 AK 1	ATMOS ENERGY CORPORATION.			1	1FE	2,214,845	129.178	2,870,344	2,222,000	2,215,874		146			5.500	5.521	JD	5,432	122,210	06/07/2011.	06/15/2041.
Q0697# AA 4	AUSGRID FINANCE PTY LTD.		D	1	2FE	20,000,000	100.221	20,044,200	20,000,000	20,000,000					3.500	3.500	AO	175,000	700,000	09/06/2017.	10/01/2027.
05323* AA 7	AUTOMATION SMC HOLDINGS INC.			2	4IF	25,956	100.000	25,956	25,956	25,956					15.000	15.000	MJSD.	11	2,730	05/01/2019.	04/10/2022.
05324# AA 2	AUTOMATION SMC HOLDINGS INC.			2,5	5	6,224,622	100.000	6,346,617	6,346,617	6,278,631		20,367			14.000	13.017	MJSD.	223,220	623,625	01/10/2017.	07/10/2022.
053773 BC 0	AVIS BUDGET CAR RENTAL LLC.			1	3FE	468,924	104.000	482,560	464,000	468,713		(211)			5.750	5.493	JJ	13,192		11/01/2019.	07/15/2027.
05401A AB 7	AVOLON HOLDINGS FUNDING LTD.		D	2	2FE	470,245	107.788	504,448	468,000	469,860		(358)			5.125	5.008	AO	5,064	25,851	03/25/2019.	10/01/2023.
05523U AL 4	BAE SYSTEMS HOLDINGS INC.				2FE	2,832,146	113.832	3,187,299	2,800,000	2,830,785		(733)			4.750	4.672	AO	31,033	133,000	01/09/2017.	10/07/2044.
05523U AP 5	BAE SYSTEMS HOLDINGS INC.			2	2FE	2,117,713	106.153	2,274,850	2,143,000	2,126,774		2,369			3.850	3.994	JD	3,667	82,506	12/03/2015.	12/15/2025.
05971U 2A 4	BANCO DE CREDITO DEL PERU.		D	1	2FE	299,896	99.500	298,500	300,000	299,901		6			2.700	2.707	JJ	2,475		09/30/2019.	01/11/2025.
P0956J CG 8	BANCO DE CREDITO DEL PERU.		D		2FE	1,210,384	105.375	1,202,329	1,141,000	1,178,518		(10,814)			4.250	3.176	AO	12,123	48,493	06/07/2017.	04/01/2023.
05967B AB 1	BANCO SANTANDER CHILE.		D		1FE	461,250	103.023	463,602	450,000	454,521		(1,559)			3.875	3.484	MS	4,892	17,438	05/27/2015.	09/20/2022.
06368B GS 1	BANK OF MONTREAL.		A	2,5	2FE	7,663,004	104.295	8,343,600	8,000,000	7,677,497		14,493			3.803	4.210	JD	13,522	304,240	03/15/2019.	12/15/2032.
059438 AG 6	BANK ONE CORPORATION.				1FE	3,685,106	125.230	4,658,556	3,720,000	3,706,328		1,906			7.750	7.832	JJ	132,938	288,300	06/03/1997.	07/15/2025.
059438 AK 7	BANK ONE CORPORATION.				1FE	1,136,040	133.510	1,335,100	1,000,000	1,061,832		(6,297)			8.000	6.909	AO	13,778	80,000	02/05/1998.	04/29/2027.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06659# AC 1	BANNER SEVENTEEN LLC				2PL	12,500,000	103.886	12,985,750	12,500,000	12,500,000					3.690	3.690	JAJO..	102,500	461,250	07/11/2013.	07/11/2023.
06659# AE 7	BANNER SEVENTEEN LLC				2PL	8,000,000	102.103	8,168,240	8,000,000	8,000,000					3.160	3.160	JAJO..	56,178	252,800	04/22/2015.	07/11/2023.
06850# AB 0	BARRIERSAFE SOLUTIONS INTERNATIONA				2	7,000,000	101.744	7,122,080	7,000,000	7,000,000					3.910	3.910	AO.....	66,904	273,700	04/03/2014.	04/03/2021.
070101 E@ 5	BASIN ELECTRIC POWER COOPERATIVE I				1	6,191,840	104.689	6,482,175	6,191,840	6,191,840					4.000	4.001	AO.....	61,918	247,674	10/31/2011.	10/01/2031.
071734 AH 0	BAUSCH HEALTH COMPANIES INC		A		4FE	250,059	102.639	252,492	246,000	250,058		(1)			5.000	4.749	JD.....	376		12/17/2019.	01/30/2028.
91911K AN 2	BAUSCH HEALTH COMPANIES INC		A	1	3FE	1,120,931	104.500	1,154,725	1,105,000	1,117,878		(3,054)			5.500	5.053	MN.....	10,129	49,775	05/10/2019.	11/01/2025.
05545M AC 6	BBA US HOLDINGS INC			1	3FE	543,979	98.630	537,534	545,000	543,996		17			4.000	4.027	MS.....	3,633		11/01/2019.	03/01/2028.
07387# AA 2	BEAR SWAMP FINANCE LP				2PL	10,904,085	108.016	11,778,157	10,904,085	10,904,085					4.890	4.890	MJSD.	135,332	505,660	10/08/2015.	10/08/2025.
075887 BG 3	BECTON DICKINSON AND COMPANY			1	2FE	1,239,000	117.031	1,450,013	1,239,000	1,239,000					4.685	4.685	JD.....	2,580	58,047	12/04/2014.	12/15/2044.
075887 BX 6	BECTON DICKINSON AND COMPANY			1	2FE	10,928,610	119.220	13,114,167	11,000,000	10,930,323		1,226			4.669	4.710	JD.....	35,666	513,590	08/01/2018.	06/06/2047.
080555 AF 2	BELO CORP				3FE	429,975	113.750	477,750	420,000	428,950		(856)			7.250	6.889	MS.....	8,966	30,450	10/15/2018.	09/15/2027.
59562V BD 8	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	4,622,714	126.658	5,889,602	4,650,000	4,625,302		515			5.150	5.189	MN.....	30,600	239,475	05/08/2014.	11/15/2043.
084664 BL 4	BERKSHIRE HATHAWAY FINANCE CORP				1FE	3,346,424	137.256	4,648,854	3,387,000	3,353,227		871			5.750	5.835	JJ.....	89,803	194,753	01/06/2010.	01/15/2040.
12614Q AK 1	BEST FOODS INC				1FE	15,958,937	139.469	30,292,732	21,720,000	15,973,789		1,204			5.600	7.621	AO.....	256,779	1,216,320	07/16/2003.	10/15/2097.
55335@ AA 6	BGO DIVERSIFIED US PROPERTY FUND O				2	1,000,000	102.858	1,028,580	1,000,000	1,000,000					3.430	3.430	JD.....	191	34,300	08/09/2016.	06/29/2023.
55335@ AB 4	BGO DIVERSIFIED US PROPERTY FUND O				2	1,000,000	103.124	1,031,240	1,000,000	1,000,000					3.660	3.660	JD.....	203	36,600	06/29/2016.	06/29/2026.
05606# AA 1	BIF III HOLTWOOD LLC			1	2PL	9,000,000	109.912	9,892,080	9,000,000	9,000,000					4.504	4.504	MJSD.	1,126	405,360	02/15/2018.	02/15/2033.
097023 CQ 6	BOEING CO			1	1FE	44,746,723	106.352	43,570,164	40,968,000	44,730,009		(16,713)			3.750	3.264	FA.....	644,393		10/10/2019.	02/01/2050.
097023 AK 1	BOEING COMPANY				1FE	3,016,967	156.530	3,639,329	2,325,000	2,894,892		(11,170)			7.875	5.921	AO.....	38,653	183,094	06/05/2003.	04/15/2043.
10240* AA 7	BOWIE ACQUISITIONS LLC			1	2Z	22,000,000	101.646	22,362,120	22,000,000	22,000,000					3.920	3.920	JD.....	35,933		12/16/2019.	09/30/2038.
102590 A# 3	BOWLES FLUIDICS CORPORATION				5	1,474,831	100.000	1,503,581	1,503,581	1,494,756		7,728			12.000	12.508	MJSD.	45,496	141,774	06/30/2015.	12/18/2020.
102590 A@ 5	BOWLES FLUIDICS CORPORATION				5	1,676,278	100.000	1,708,778	1,708,778	1,701,513		6,374			12.000	12.506	MJSD.	51,705	161,123	12/19/2014.	12/18/2020.
103557 AA 2	BOYNE USA INC			2	4FE	366,968	108.750	368,663	339,000	362,846		(4,121)			7.250	4.426	MN.....	4,096	12,289	06/24/2019.	05/01/2025.
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER				1	6,937,500	116.422	8,076,776	6,937,500	6,937,500					6.540	6.540	JD.....	232,613	226,856	11/04/2009.	06/30/2024.
110122 BU 1	BRISTOL-MYERS SQUIBB CO			1	1FE	5,273,467	128.279	6,413,955	5,000,000	5,272,844		(623)			5.000	4.630	FA.....	94,444		11/22/2019.	08/15/2045.
110122 BV 9	BRISTOL-MYERS SQUIBB CO			1	1FE	1,030,174	119.331	1,288,777	1,080,000	1,030,269		96			4.350	4.646	MN.....	6,003		11/22/2019.	11/15/2047.
110122 BW 7	BRISTOL-MYERS SQUIBB CO			1	1FE	20,074,575	122.532	24,927,829	20,344,000	20,075,080		505			4.550	4.635	FA.....	336,834		11/22/2019.	02/20/2048.
110122 CC 0	BRISTOL-MYERS SQUIBB CO			2	1FE	6,495,418	115.425	7,512,981	6,509,000	6,495,692		274			4.125	4.140	JD.....	11,933	155,877	05/07/2019.	06/15/2039.
11135F AE 1	BROADCOM INC			2	2FE	1,722,881	106.217	1,858,799	1,750,000	1,725,197		2,315			4.250	4.511	AO.....	15,701	39,253	04/25/2019.	04/15/2026.
11283# AB 7	BROOKFIELD POWER NEW YORK FINANCE				2PL	5,000,000	113.796	5,689,800	5,000,000	5,000,000					5.910	5.910	JD.....	12,313	295,500	12/16/2005.	12/16/2025.
11283# AC 5	BROOKFIELD POWER NEW YORK FINANCE				2PL	15,000,000	115.649	17,347,333	15,000,000	15,000,000					5.960	5.960	JD.....	37,250	894,000	12/16/2005.	12/16/2030.
11283# AF 8	BROOKFIELD POWER NEW YORK FINANCE			1	2PL	13,000,000	106.944	13,902,720	13,000,000	13,000,000					4.290	4.290	JD.....	23,238	557,700	12/19/2017.	12/16/2030.
11283* AA 3	BROOKFIELD WHITE PINE HYDRO LLC				2PL	5,000,000	108.632	5,431,600	5,000,000	5,000,000					4.398	4.398	MJSD.	611	219,900	07/10/2017.	07/10/2032.
12189T AG 9	BURLINGTON NORTHERN SANTA FE CORP				1FE	2,316,026	128.924	2,997,488	2,325,000	2,320,702		396			6.875	6.904	JD.....	13,320	159,844	01/22/1998.	12/01/2027.
12189T AJ 3	BURLINGTON NORTHERN SANTA FE CORP				1FE	2,315,165	130.826	3,041,714	2,325,000	2,320,059		414			6.700	6.732	FA.....	64,906	155,775	07/23/1998.	08/01/2028.
12189L AS 0	BURLINGTON NORTHERN SANTA FE LLC			1	1FE	1,709,490	124.706	1,870,587	1,500,000	1,692,598		(4,754)			4.900	4.053	AO.....	18,375	73,500	03/28/2016.	04/01/2044.
12189L AX 9	BURLINGTON NORTHERN SANTA FE LLC			1	1FE	4,630,284	122.020	5,673,921	4,650,000	4,631,737		360			4.700	4.727	MS.....	72,850	218,550	08/14/2015.	09/01/2045.
12365* AA 2	BUTLER MACHINERY COMPANY				2	6,000,000	101.174	6,070,440	6,000,000	6,000,000					4.080	4.080	JD.....	8,840	244,800	12/18/2013.	12/18/2020.
12467A AD 0	C&S GROUP ENTERPRISES LLC			2	3FE	592,438	101.000	600,950	595,000	593,147		437			5.375	5.450	JJ.....	14,747	26,203	04/02/2019.	07/15/2022.
127097 E@ 8	CABOT OIL & GAS CORPORATION			2		7,500,000	103.202	7,740,150	7,500,000	7,500,000					3.670	3.670	MS.....	78,752	275,250	09/18/2014.	09/18/2024.
131347 CK 0	CALPINE CORP			2	3FE	1,257,219	104.125	1,325,511	1,273,000	1,258,774		1,526			5.250	5.436	JD.....	5,569	66,833	08/07/2018.	06/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
131347 CM 6	CALPINE CORP			1	3FE	457,925	100.887	460,045	456,000	457,917		(8)			4.500	4.421	FA	627		12/11/2019.	02/15/2028.
133434 AB 6	CAMERON LNG LLC			2	1FE	4,460,000	100.999	4,504,551	4,460,000	4,460,000					3.302	3.302	JJ	7,363		12/05/2019.	01/15/2035.
133434 AC 4	CAMERON LNG LLC			2	1FE	4,460,000	100.365	4,476,261	4,460,000	4,460,000					3.402	3.402	JJ	7,586		12/05/2019.	01/15/2038.
133434 AD 2	CAMERON LNG LLC			2	1FE	5,047,616	102.184	5,139,865	5,030,000	5,047,583		(33)			3.701	3.675	JJ	9,308		12/06/2019.	01/15/2039.
134429 AG 4	CAMPBELL SOUP CO				2FE	6,574,492	108.058	6,204,696	5,742,000	5,842,381		(69,214)			8.875	7.469	MN	84,934	509,603	06/25/2001.	05/01/2021.
136385 AE 1	CAN NATURAL RES		A		2FE	1,150,760	127.898	1,278,983	1,000,000	1,132,102		(6,673)			6.450	5.085	JD	179	64,500	01/20/2017.	06/30/2033.
136385 AC 5	CANADIAN NATURAL RESOURCES LTD		A		2FE	2,153,990	133.700	2,482,815	1,857,000	2,109,033		(14,310)			7.200	5.632	JJ	61,652	133,704	09/20/2016.	01/15/2032.
136385 AX 9	CANADIAN NATURAL RESOURCES LTD		A	2	2FE	996,960	106.506	1,065,063	1,000,000	997,638		270			3.850	3.887	JD	3,208	38,500	05/23/2017.	06/01/2027.
13645R AQ 7	CANADIAN PACIFIC RAILWAY CO		A		2FE	1,600,545	132.861	1,992,912	1,500,000	1,586,907		(2,044)			5.750	5.300	JJ	39,771	86,250	01/17/2012.	01/15/2042.
141781 AF 1	CARGILL INC				1FE	1,677,215	145.090	2,485,399	1,713,000	1,685,593		800			7.250	7.417	MN	20,699	124,193	01/04/2001.	11/01/2036.
G1418# AP 8	CARIBBEAN UTILITIES COMPANY LTD		D	2	1	10,000,000	102.097	10,209,700	10,000,000	10,000,000					3.540	3.540	MN	30,483	354,000	05/30/2013.	05/30/2033.
G1418# AQ 6	CARIBBEAN UTILITIES COMPANY LTD		D		1	1,000,000	102.749	1,027,490	1,000,000	1,000,000					3.650	3.650	MN	3,650	36,500	11/25/2014.	11/25/2029.
G1418# AT 0	CARIBBEAN UTILITIES COMPANY LTD		D		1	3,000,000	104.868	3,146,040	3,000,000	3,000,000					3.900	3.790	MN	11,700	117,000	03/27/2017.	11/25/2031.
14313* AA 1	CARMAX AUTO SUPERSTORES INC				2	2,000,000	104.195	2,083,900	2,000,000	2,000,000					3.860	3.860	AO	13,724	77,200	06/22/2016.	04/27/2023.
14313* AB 9	CARMAX AUTO SUPERSTORES INC				2	4,000,000	106.071	4,242,840	4,000,000	4,000,000					4.170	4.170	AO	29,653	166,800	06/22/2016.	04/27/2026.
147528 E@ 8	CASEYS GENERAL STORES INC				2	6,000,000	101.624	6,097,440	6,000,000	6,000,000					5.220	5.220	FA	123,540	313,200	08/09/2010.	08/09/2020.
14879E AE 8	CATALENT PHARMA SOLUTIONS INC			1	4FE	331,118	104.750	333,105	318,000	330,988		(130)			5.000	4.007	JJ	8,127		12/11/2019.	07/15/2027.
149123 CB 5	CATERPILLAR INC				1FE	2,628,107	112.215	3,469,694	3,092,000	2,681,583		9,924			3.803	4.768	FA	44,422	117,589	12/10/2013.	08/15/2042.
1248EP CB 7	CCO HOLDINGS LLC			2	3FE	493,178	107.000	514,670	481,000	492,568		(609)			5.375	4.983	JD	2,154	13,501	06/27/2019.	06/01/2029.
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			2	3FE	443,770	105.502	470,539	446,000	444,108		251			5.750	5.833	FA	9,688	25,645	08/16/2018.	02/15/2026.
12508E AD 3	CDK GLOBAL INC			1,5	3FE	13,361	108.250	14,073	13,000	13,325		(37)			5.000	4.416	AO	137	325	05/17/2019.	10/15/2024.
12508E AF 8	CDK GLOBAL INC			1	3FE	583,550	105.625	637,975	604,000	586,635		1,849			4.875	5.347	JD	2,454	29,445	04/19/2018.	06/01/2027.
150190 AC 0	CEDAR FAIR LP			1	4FE	323,810	107.750	345,878	321,000	323,663		(147)			5.250	5.116	JJ	8,614		06/19/2019.	07/15/2029.
15135B AJ 0	CENTENE CORPORATION			2	3FE	635,366	103.873	668,942	644,000	636,664		1,298			4.750	4.915	JJ	14,105	18,359	08/07/2019.	01/15/2025.
15135B AQ 4	CENTENE CORPORATION			1	3FE	812,552	102.875	833,288	810,000	812,511		(40)			4.250	4.165	JD	2,391		12/03/2019.	12/15/2027.
15135B AS 0	CENTENE CORPORATION			1	3FE	6,067,080	105.135	6,315,459	6,007,000	6,066,637		(443)			4.625	4.474	JD	19,293		11/22/2019.	12/15/2029.
12527G AE 3	CF INDUSTRIES INC			1	3FE	284,175	109.000	294,300	270,000	284,141		(34)			5.375	5.000	MS	4,273		11/18/2019.	03/15/2044.
12527G AF 0	CF INDUSTRIES INC				3FE	453,758	111.750	552,045	494,000	455,469		1,584			5.150	5.965	MS	7,491	25,441	02/13/2019.	03/15/2034.
159864 AE 7	CHARLES RIVER LABORATORIES INTERNA			2	3FE	1,084,434	101.875	1,091,081	1,071,000	1,084,161		(273)			4.250	4.028	MN	8,598		12/11/2019.	05/01/2028.
161175 BL 7	CHARTER COMMUNICATIONS OPERATING L			1	2FE	8,990,300	112.191	11,219,070	10,000,000	9,005,683		13,845			5.375	6.129	MN	89,583	537,500	11/16/2018.	05/01/2047.
16411Q AB 7	CHENIERE ENERGY PARTNERS LP			1	3FE	398,528	104.209	409,541	393,000	397,658		(870)			5.250	4.784	AO	5,158	10,316	06/17/2019.	10/01/2025.
16411Q AE 1	CHENIERE ENERGY PARTNERS LP			1	3FE	405,216	102.760	415,150	404,000	405,179		(37)			4.500	4.454	AO	5,505		09/18/2019.	10/01/2029.
12542R J* 2	CHS INC			2	6,500,000	105.471	6,855,615	6,500,000	6,500,000						4.390	4.390	JJ	123,652	285,350	01/25/2016.	01/25/2023.
171484 AG 3	CHURCHILL DOWNS INCORPORATED			1	4FE	501,250	106.000	530,000	500,000	501,112		(138)			5.500	5.451	AO	6,875	14,208	03/22/2019.	04/01/2027.
172967 AR 2	CITIGROUP INC				1FE	16,020,381	126.473	16,564,208	13,097,000	15,427,419		(241,242)			6.625	4.013	JJ	400,095	867,676	06/12/2017.	01/15/2028.
172967 BL 4	CITIGROUP INC				2FE	6,103,342	134.674	7,464,980	5,543,000	5,918,454		(20,020)			6.625	5.851	JD	16,321	367,224	05/08/2007.	06/15/2032.
D6574* AB 5	CLAAS KGAA MBH		D		3	3,000,000	100.825	3,024,750	3,000,000	3,000,000					3.980	3.980	FA	45,107	119,400	08/15/2012.	08/15/2022.
184496 AN 7	CLEAN HARBORS INC			2	3FE	554,566	105.250	572,560	544,000	554,009		(557)			4.875	4.475	JJ	13,186		10/31/2019.	07/15/2027.
185508 B@ 6	CLECO POWER LLC				2	7,000,000	101.964	7,137,480	7,000,000	7,000,000					3.570	3.570	JD	10,413	249,900	12/20/2016.	12/16/2028.
126117 AR 1	CNA FINANCIAL CORP				2FE	5,065,420	105.707	5,342,432	5,054,000	5,056,224		(1,276)			5.750	5.721	FA	109,784	290,605	02/09/2011.	08/15/2021.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N BQ 3	COMCAST CORP.			1	1FE	13,490,874	120.232	16,232,522	13,501,000	13,491,671		188			4.600	4.605	FA	234,617	621,046	05/19/2015.	08/15/2045.
20030N CM 1	COMCAST CORPORATION.			2	1FE	11,949,084	123.477	14,817,180	12,000,000	11,950,020		774			4.700	4.726	AO	119,067	579,667	10/10/2018.	10/15/2048.
20030N CN 9	COMCAST CORPORATION.			2	1FE	9,160,902	130.322	11,847,573	9,091,000	9,160,143		(615)			4.950	4.906	AO	95,001	462,505	10/02/2018.	10/15/2058.
202712 BJ 3	COMMONWEALTH BANK OF AUSTRALIA.		D		2FE	15,000,000	108.430	16,264,440	15,000,000	15,000,000					4.316	4.316	JJ	307,515	647,400	01/03/2018.	01/10/2048.
202795 HL 7	COMMONWEALTH EDISON.				1FE	2,039,640	132.749	2,654,988	2,000,000	2,029,159		(1,066)			5.900	5.760	MS	34,744	118,000	03/17/2006.	03/15/2036.
20605P AJ 0	CONCHO RESOURCES INC.			2	2FE	5,916,113	116.832	6,929,318	5,931,000	5,916,641		240			4.875	4.891	AO	72,284	289,136	09/13/2017.	10/01/2047.
207597 CZ 6	CONNECTICUT LIGHT AND POWER CO.				1FE	4,757,135	118.861	5,139,537	4,324,000	4,475,962		(26,159)			7.875	6.991	AO	85,129	340,515	10/11/2001.	10/01/2024.
207597 DX 0	CONNECTICUT LIGHT AND POWER CO.				1FE	5,525,986	127.248	7,100,438	5,580,000	5,538,755		1,371			5.750	5.819	MS	106,950	320,850	03/20/2007.	03/01/2037.
208251 AE 8	CONOCO INC.				1FE	1,276,523	135.993	1,897,102	1,395,000	1,327,436		4,837			6.950	7.688	AO	20,468	96,953	10/18/2000.	04/15/2029.
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK.				1FE	3,476,783	143.020	4,987,121	3,487,000	3,478,685		226			6.750	6.773	AO	58,843	235,373	04/01/2008.	04/01/2038.
Q2107# AN 6	CONTACT ENERGY LIMITED.		D		2	8,000,000	104.038	8,323,040	8,000,000	8,000,000					3.630	3.630	JD	9,680	290,400	09/16/2015.	12/19/2023.
21240B AD 3	CONTROLADORA MABE SA DE CV.		D	1	2FE	1,274,400	110.000	1,320,000	1,200,000	1,271,915		(2,485)			5.600	4.759	AO	12,693	33,600	08/12/2019.	10/23/2028.
21684A AA 4	COOPERATIEVE RABOBANK UA.		D		2FE	728,105	108.392	758,745	700,000	714,600		(3,376)			4.625	4.044	JD	2,698	32,375	09/22/2015.	12/01/2023.
21871@ AC 4	CORESITE LP.			1	2PL	3,500,000	104.765	3,666,775	3,500,000	3,500,000					4.110	4.110	FA	101,494	1,750	04/17/2019.	04/17/2026.
224044 BR 7	COX COMMUNICATIONS INC.				2FE	2,238,840	127.548	2,965,479	2,325,000	2,247,084		2,404			6.450	6.786	JD	12,497	149,963	11/28/2006.	12/01/2036.
22404Q AG 3	COX COMMUNICATIONS INC.				2FE	1,931,568	121.954	2,222,009	1,822,000	1,877,702		(5,145)			6.950	6.456	JJ	58,390	126,629	09/16/2003.	01/15/2028.
224050 AE 4	COX ENTERPRISES.				2FE	4,650,000	127.150	5,912,466	4,650,000	4,650,000					7.375	7.374	JJ	158,132	342,938	07/09/1997.	07/15/2027.
22541L AE 3	CREDIT SUISSE (USA) INC.				1FE	14,516,205	146.827	21,369,216	14,554,000	14,528,066		1,174			7.125	7.145	JJ	478,160	1,036,973	11/15/2002.	07/15/2032.
22576C D@ 7	CRESCENT POINT ENERGY CORP.		A		2	5,000,000	103.466	5,173,300	5,000,000	5,000,000					4.000	4.000	MN	21,667	200,000	04/28/2015.	05/22/2022.
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR.			1	3FE	565,465	101.375	573,783	566,000	565,424		(41)			5.625	5.633	MN	5,306	17,334	07/31/2019.	05/01/2027.
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I.			1	4FE	527,447	102.000	540,600	530,000	527,501		37			5.625	5.717	AO	6,294	24,919	10/29/2019.	10/15/2025.
126307 AQ 0	CSC HOLDINGS LLC.			1	3FE	783,750	107.385	816,126	760,000	777,758		(2,869)			5.500	4.992	AO	8,824	41,800	11/06/2017.	04/15/2027.
126307 AU 1	CSC HOLDINGS LLC.			2	3FE	1,295,049	105.874	1,370,010	1,294,000	1,294,117		(852)			5.500	5.432	MN	9,094	71,170	11/27/2018.	05/15/2026.
12656* AK 8	CSLB HOLDINGS INC.				1	1,000,000	101.204	1,012,040	1,000,000	1,000,000					2.870	2.870	AO	6,218	28,700	10/13/2016.	10/13/2026.
126408 HN 6	CSX CORP.			2	2FE	3,231,015	121.353	3,771,645	3,108,000	3,229,120		(1,895)			4.750	4.505	MN	18,864	147,630	01/31/2019.	11/15/2048.
126410 LK 3	CSX TRANSPORTATION INC.				1FE	984,715	103.332	867,990	840,000	845,188		(10,752)			9.750	8.338	JD	3,640	81,900	03/28/1995.	06/15/2020.
126410 LL 1	CSX TRANSPORTATION INC.				2FE	2,127,993	153.151	3,216,175	2,100,000	2,083,027		245			7.875	7.766	MN	21,131	165,375	08/30/2004.	05/15/2043.
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT.			2	5	6,015,635	100.000	6,135,635	6,135,635	6,058,025		15,138			11.500	11.926	JAJO	176,400	732,866	10/07/2016.	10/07/2023.
23157# AD 1	CURTISS-WRIGHT CORPORATION.				2	4,000,000	102.524	4,100,960	4,000,000	4,000,000					3.840	3.840	JD	12,800	153,600	12/08/2011.	12/01/2021.
23157# AF 6	CURTISS-WRIGHT CORPORATION.				2	906,408	103.529	931,761	900,000	903,126		(921)			3.700	3.582	FA	11,563	33,300	04/05/2016.	02/26/2023.
126650 CY 4	CVS HEALTH CORP.			2	2FE	5,475,420	113.687	6,480,153	5,700,000	5,483,553		7,063			4.780	5.102	MS	72,656	272,460	11/01/2018.	03/25/2038.
23636A AQ 4	DANSKE BANK A/S.		D	5	2FE	30,000,000	99.716	29,914,860	30,000,000	30,000,000					2.947	3.000	MJSD	49,121	1,078,077	06/05/2018.	09/12/2023.
23636A AR 2	DANSKE BANK A/S.		D		2FE	2,235,714	107.104	2,506,238	2,340,000	2,246,255		8,743			4.375	4.961	JD	5,403	102,375	10/12/2018.	06/12/2028.
23636A AT 8	DANSKE BANK A/S.		D		2FE	7,983,840	109.463	8,757,072	8,000,000	7,986,620		2,780			5.375	5.422	JJ	201,861	210,222	01/11/2019.	01/12/2024.
237266 AH 4	DARLING INGREDIENTS INC.			2	3FE	375,305	106.375	394,651	371,000	374,750		(555)			5.250	4.983	AO	4,112	10,388	04/23/2019.	04/15/2027.
Q3079# AA 6	DBCT FINANCE PTY LTD.		D		2	7,000,000	100.767	7,053,690	7,000,000	7,000,000					5.230	5.230	AO	64,068	366,100	04/28/2011.	04/28/2020.
Q3079# AB 4	DBCT FINANCE PTY LTD.		D		2	5,000,000	108.192	5,409,600	5,000,000	5,000,000					5.570	5.570	MS	82,003	278,500	03/15/2011.	03/15/2023.
23311V AF 4	DCP MIDSTREAM OPERATING LP.			2	3FE	489,850	96.750	480,848	497,000	490,026		128			5.600	5.707	AO	6,958	27,832	08/27/2018.	04/01/2044.
244199 AU 9	DEERE & CO.				1FE	708,451	113.099	608,475	538,000	586,698		(22,845)			8.500	3.798	JJ	21,849	45,730	06/24/2014.	01/09/2022.
244199 AZ 8	DEERE & CO.				1FE	4,844,369	147.283	6,324,332	4,294,000	4,620,857		(20,806)			8.100	7.051	MN	44,443	347,814	10/10/2001.	05/15/2030.
244199 BA 2	DEERE & CO.				1FE	1,156,004	140.949	1,637,826	1,162,000	1,158,286		211			7.125	7.167	MS	27,138	82,793	02/27/2001.	03/03/2031.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
24702R AF 8	DELL INC.				3FE	232,109	106.839	268,166	251,000	234,002		498			6.500	7.158	AO	3,444	13,390	12/17/2019.	04/15/2038.
24718P AA 5	DELPHI TECHNOLOGIES PLC		C		3FE	708,284	92.500	651,200	704,000	707,244		(480)			5.000	4.907	AO	8,800	35,200	10/18/2017.	10/01/2025.
24737B AA 3	DELTA AIR LINES 2019-1 CLASS AA PA				1FE	1,022,000	104.025	1,063,138	1,022,000	1,022,000					3.204	3.204	AO	6,003	20,193	03/06/2019.	10/25/2025.
25179M AU 7	DEVON ENERGY CORPORATION			1	2FE	4,646,815	116.067	5,720,962	4,929,000	4,661,029		4,828			5.000	5.395	JD	10,953	246,450	11/16/2016.	06/15/2045.
386088 AH 1	DIAGEO INVESTMENT CORP.				1FE	3,874,101	149.490	4,865,909	3,255,000	3,707,763		(17,626)			7.450	6.043	AO	51,194	242,498	09/29/2006.	04/15/2035.
25272K AR 4	DIAMOND 1 FINANCE CORPORATION/DIAM			2	2FE	319,744	137.794	440,940	320,000	319,752		3			8.350	8.357	JJ	12,321	26,720	05/17/2016.	07/15/2046.
25277L AA 4	DIAMOND SPORTS GROUP LLC			1	3FE	758,413	101.155	752,595	744,000	757,470		(944)			5.375	4.928	FA	16,551		12/06/2019.	08/15/2026.
25278X AH 2	DIAMONDBACK ENERGY INC.			1	2FE	5,835,922	104.992	6,193,496	5,899,000	5,844,638		8,341			5.375	5.574	MN	27,303	317,071	12/26/2018.	05/31/2025.
G2765* AE 4	DIONYSUS AVIATION DAC		D	1	2PL	15,000,000	107.986	16,197,900	15,000,000	15,000,000					4.750	4.750	AO	134,583	712,500	10/23/2018.	10/23/2025.
25466A AJ 0	DISCOVER BANK			2	2FE	798,547	103.867	851,708	820,000	803,971		2,110			3.450	3.789	JJ	12,102	28,290	05/08/2017.	07/27/2026.
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC				2FE	2,478,580	109.420	2,844,923	2,600,000	2,480,194		1,614			4.875	5.219	AO	31,688	63,375	05/16/2019.	04/01/2043.
25470D BG 3	DISCOVERY COMMUNICATIONS LLC			2	2FE	2,653,733	118.543	3,149,695	2,657,000	2,653,759		27			5.300	5.308	MN	17,994	68,063	05/16/2019.	05/15/2049.
25470X AY 1	DISH DBS CORP.				4FE	188,021	105.939	193,868	183,000	186,723		(434)			7.750	7.350	JJ	7,091	14,183	08/02/2016.	07/01/2026.
26442C AE 4	DUKE ENERGY CAROLINAS LLC				1FE	2,292,229	138.359	2,767,182	2,000,000	2,233,254		(7,607)			6.050	5.064	AO	25,544	121,000	06/28/2010.	04/15/2038.
26442C AH 7	DUKE ENERGY CAROLINAS LLC				1FE	2,465,477	129.525	3,011,454	2,325,000	2,439,879		(3,289)			5.300	4.910	FA	46,552	123,225	07/06/2010.	02/15/2040.
263901 AF 7	DUKE ENERGY INDIANA INC.			1	1FE	233,965	123.372	289,924	235,000	234,055		21			4.900	4.929	JJ	5,310	11,515	04/28/2015.	07/15/2043.
26442R AD 3	DUKE ENERGY PROGRESS INC.			1	1FE	3,838,826	113.057	4,354,948	3,852,000	3,840,088		268			4.150	4.170	JD	13,322	159,858	11/17/2014.	12/01/2044.
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V.		D		2FE	2,456,654	135.311	3,144,628	2,324,000	2,431,927		(3,093)			6.650	6.221	AO	26,187	154,546	06/18/2009.	04/30/2038.
278062 AE 4	EATON CORP.				2FE	1,494,575	111.902	1,752,377	1,566,000	1,496,175		1,600			4.150	4.463	MN	10,651	64,989	01/25/2019.	11/02/2042.
278058 E# 5	EATON CORPORATION				2	10,000,000	101.651	10,165,100	10,000,000	10,000,000					3.470	3.470	JD	15,422	347,000	06/28/2012.	06/28/2021.
283695 AZ 7	EL PASO NATURAL GAS COMPANY				2FE	4,045,860	112.385	4,441,443	3,952,000	3,970,965		(8,209)			8.625	8.364	JJ	157,174	340,860	07/20/2004.	01/15/2022.
28414H AG 8	ELANCO ANIMAL HEALTH INC.			2	3FE	3,500,000	108.822	3,808,777	3,500,000	3,500,000					4.900	4.900	FA	58,596	85,750	07/02/2019.	08/28/2028.
Q3393* AM 3	ELECTRANET PTY LTD		D		2	7,000,000	100.508	7,035,560	7,000,000	7,000,000					3.540	3.540	FA	91,548	254,800	08/18/2015.	08/18/2027.
532457 BT 4	ELI LILLY AND COMPANY			2	1FE	3,728,963	115.838	4,343,914	3,750,000	3,729,282		319			3.950	3.982	MS	43,615	83,526	02/20/2019.	03/15/2049.
532457 BU 1	ELI LILLY AND COMPANY			2	1FE	2,484,450	118.114	2,952,860	2,500,000	2,484,582		132			4.150	4.182	MS	30,549	58,503	02/20/2019.	03/15/2059.
291011 AQ 7	EMERSON ELECTRIC CO.				1FE	1,691,362	132.272	2,275,084	1,720,000	1,701,749		936			6.000	6.122	FA	38,987	103,200	08/14/2002.	08/15/2032.
29273R AP 4	ENERGY TRANSFER OPERATING LP			1	2FE	1,062,170	112.910	1,114,420	987,000	1,057,224		(1,763)			6.050	5.475	JD	4,976	59,714	01/11/2017.	06/01/2041.
29273R AR 0	ENERGY TRANSFER OPERATING LP			1	2FE	20,751,580	118.950	22,322,213	18,766,000	20,643,762		(43,546)			6.500	5.689	FA	508,246	1,219,790	07/06/2017.	02/01/2042.
29278N AM 5	ENERGY TRANSFER OPERATING LP			2	2FE	860,497	110.714	928,890	839,000	857,420		(3,077)			5.875	5.264	JJ	22,729	24,646	03/25/2019.	01/15/2024.
29275Y AC 6	ENERSYS			1	3FE	458,500	98.760	449,358	455,000	458,480		(20)			4.375	4.261	JD	1,106		12/11/2019.	12/15/2027.
29365D AA 7	ENTERCOM MEDIA CORP.			1	4FE	474,081	107.000	493,270	461,000	473,718		(363)			6.500	5.978	MN	4,994	9,543	12/10/2019.	05/01/2027.
293791 AT 6	ENTERPRISE PRODUCTS OPERATING LLC				2FE	2,662,438	120.593	3,307,869	2,743,000	2,680,248		2,487			5.750	5.981	MS	52,574	157,723	01/13/2011.	03/01/2035.
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC				2FE	7,469,855	129.058	9,541,258	7,393,000	7,458,886		(1,582)			5.950	5.875	FA	183,285	439,884	05/23/2011.	02/01/2041.
29379V AV 5	ENTERPRISE PRODUCTS OPERATING LLC				2FE	4,644,746	129.042	6,000,458	4,650,000	4,645,438		101			5.700	5.708	FA	100,130	265,050	08/10/2011.	02/15/2042.
Q3534@ AB 5	ENVESTRA LTD.		D		2	6,000,000	107.168	6,430,080	6,000,000	6,000,000					4.550	4.550	JJ	128,158	273,000	07/02/2012.	07/12/2027.
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV		D		2PL	4,000,000	111.320	4,452,800	4,000,000	4,000,000					5.980	5.980	MJSD.	7,309	260,670	05/31/2019.	12/20/2044.
29441W AC 9	EQUATE PETROCHEMICAL BV		D		2FE	997,748	106.874	1,068,742	1,000,000	998,741		136			4.250	4.270	MN	6,847	42,500	09/15/2017.	11/03/2026.
24820R AB 4	EQUINOR ASA		D		1FE	4,546,840	114.825	4,592,988	4,000,000	4,166,343		(36,689)			6.500	5.324	JD	7,222	260,000	08/02/2005.	12/21/2023.
26882P BE 1	ERAC USA FINANCE LLC				2FE	1,719,734	141.462	1,841,837	1,302,000	1,679,491		(13,480)			7.000	4.596	AO	19,241	91,140	11/08/2016.	10/15/2037.
26884T AN 2	ERAC USA FINANCE LLC			2	2FE	1,031,239	110.304	1,213,341	1,100,000	1,036,140		1,270			4.500	4.904	FA	18,700	49,500	10/30/2015.	02/15/2045.
30161N AQ 4	EXELON CORPORATION			1	2FE	2,650,819	115.777	3,077,361	2,658,000	2,651,718		265			4.950	4.972	JD	5,848	131,571	05/19/2016.	06/15/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
318069 A@ 0	FINNING INTERNATIONAL INC.		A		2FE	5,000,000	106.384	5,319,200	5,000,000	5,000,000					4.080	4.080	JJ	91,800	204,000	01/19/2012.	01/19/2024.
337932 AC 1	FIRSTENERGY CORP.				2FE	1,672,186	141.210	2,365,273	1,675,000	1,673,168		94			7.375	7.388	MN	15,785	123,531	11/08/2001.	11/15/2031.
34407D AC 3	FLY LEASING LTD.		D	1	3FE	635,085	104.250	660,945	634,000	634,658		(214)			5.250	5.210	AO	7,027	33,285	12/12/2017.	10/15/2024.
35471R A* 7	FRANKLIN STREET PROPERTIES CORP.			1	2FE	5,000,000	103.950	5,197,500	5,000,000	5,000,000					3.990	3.990	JD	6,096	199,500	12/20/2017.	12/20/2024.
35671D AZ 8	FREEPORT-MCMORAN INC.			1	3FE	946,946	101.823	1,002,957	985,000	958,094		6,539			3.875	4.805	MS	11,239	31,969	03/18/2019.	03/15/2023.
35671D BJ 3	FREEPORT-MCMORAN INC.			2	3FE	262,870	104.750	283,873	271,000	263,011		141			5.400	5.697	MN	1,911	7,317	07/31/2019.	11/14/2034.
35671D BL 8	FREEPORT-MCMORAN INC.			1	3FE	675,943	105.708	729,385	690,000	677,627		1,685			4.550	4.969	MN	4,099	31,395	03/25/2019.	11/14/2024.
370334 CJ 1	GENERAL MILLS INC.			2	2FE	6,756,140	119.307	8,021,023	6,723,000	6,755,193		(564)			4.700	4.669	AO	64,952	315,981	04/06/2018.	04/17/2048.
37045V AF 7	GENERAL MOTORS CO.				2FE	336,669	112.354	370,767	330,000	336,220		(118)			6.250	6.098	AO	5,099	20,625	03/28/2016.	10/02/2043.
37045V AJ 9	GENERAL MOTORS CO.				2FE	5,464,833	101.000	5,580,261	5,525,000	5,466,654		1,087			5.200	5.276	AO	71,825	287,300	04/13/2018.	04/01/2045.
37045V AP 5	GENERAL MOTORS CO.			2	2FE	5,521,519	102.298	5,651,987	5,525,000	5,521,763		105			5.150	0.003	AO	71,134	284,538	08/02/2017.	04/01/2038.
37045X BT 2	GENERAL MOTORS FINANCIAL CO INC.			1	2FE	2,022,900	105.128	2,102,558	2,000,000	2,007,130		(6,558)			4.350	3.998	JJ	39,633	87,000	07/05/2017.	01/17/2027.
375558 AX 1	GILEAD SCIENCES INC.			1	1FE	5,309,750	120.178	6,008,905	5,000,000	5,290,294		(6,823)			4.800	4.403	AO	60,000	240,000	01/05/2017.	04/01/2044.
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC.				1FE	31,830,226	143.595	35,442,192	24,682,000	30,915,028		(217,692)			6.375	4.362	MN	201,055	1,573,478	09/25/2015.	05/15/2038.
655422 AV 5	GLENCORE CANADA CORP.		A		2FE	7,086,363	113.860	7,281,347	6,395,000	6,950,894		(22,633)			6.200	5.365	JD	17,622	396,490	01/08/2013.	06/15/2035.
98417E AR 1	GLENCORE FINANCE CANADA LTD.		A	5	2FE	426,405	106.019	460,124	434,000	426,854		150			5.550	5.680	AO	4,416	24,087	10/28/2016.	10/25/2042.
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE.				1	4,892,579	107.881	5,278,164	4,892,579	4,892,579					4.350	4.354	FA	83,965	209,593	08/11/2011.	08/10/2031.
38141G GM 0	GOLDMAN SACHS GROUP INC.				1FE	2,759,852	139.836	3,168,677	2,266,000	2,712,385		(12,095)			6.250	4.760	FA	59,010	141,625	10/06/2015.	02/01/2041.
38141G GS 7	GOLDMAN SACHS GROUP INC.				1FE	6,063,670	107.352	6,441,090	6,000,000	6,020,858		(9,290)			5.750	5.569	JJ	150,458	345,000	04/28/2015.	01/24/2022.
38141G WL 4	GOLDMAN SACHS GROUP INC/THE.			2,5	1FE	8,616,259	106.398	9,150,262	8,600,000	8,612,735		(1,467)			3.691	3.668	JD	22,925	317,426	07/10/2017.	06/05/2028.
Q3971@ AG 4	GPT RE LTD.		D	1	1	20,000,000	104.985	20,997,000	20,000,000	20,000,000					3.630	3.630	JD	22,183	726,000	12/20/2017.	12/20/2029.
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL CO.			2	3FE	364,413	107.000	386,270	361,000	364,229		(184)			4.750	4.608	JJ	8,860		06/13/2019.	07/15/2027.
393154 K* 9	GREEN MOUNTAIN POWER CORPORATION.				1	2,720,000	114.922	3,125,878	2,720,000	2,720,000					4.560	4.560	MN	15,504	124,032	11/17/2011.	11/18/2041.
393154 K@ 7	GREEN MOUNTAIN POWER CORPORATION.				1	1,280,000	115.677	1,480,666	1,280,000	1,280,000					4.610	4.610	MN	7,376	59,008	04/02/2012.	11/18/2041.
39813# AA 9	GRIDFLEX GENERATION LLC.			1	2PL	8,846,052	101.067	8,940,440	8,846,052	8,846,052					5.210	5.210	MJSD	1,280	121,621	09/26/2019.	12/31/2030.
40049J AZ 0	GRUPO TELEVISA SAB.		D		2FE	10,263,138	124.724	13,013,733	10,434,000	10,288,144		3,366			6.625	6.751	JJ	318,744	691,253	03/23/2010.	01/15/2040.
40049J BC 0	GRUPO TELEVISA SAB.		D	1	2FE	398,708	120.467	481,867	400,000	398,778		19			6.125	6.149	JJ	10,276	24,500	11/19/2015.	01/31/2046.
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT.				1FE	4,500,000	107.976	4,858,920	4,500,000	4,500,000					3.890	3.890	JD	14,588	173,591	12/15/2015.	12/01/2045.
40624@ AZ 3	HALLMARK CARDS INC.			1	2	14,000,000	105.573	14,780,220	14,000,000	14,000,000					4.190	4.190	MS	171,092	586,600	03/16/2018.	03/16/2025.
41242* BG 6	HARDWOOD FUNDING LLC.				1FE	3,000,000	106.371	3,191,130	3,000,000	3,000,000					3.530	3.530	JD	6,472	106,488	06/07/2017.	06/07/2029.
197677 AJ 6	HCA INC.				3FE	396,683	118.500	451,485	381,000	394,086		(812)			7.050	6.480	JD	2,238	25,098	12/18/2019.	12/01/2027.
42241@ AH 2	HEARST COMMUNICATIONS INC.				1	4,000,000	102.116	4,084,640	4,000,000	4,000,000					3.020	3.020	AO	20,469	120,800	04/30/2015.	04/30/2027.
422317 AB 3	HEARST-ARGYLE TELEVISION INC.				1PL	16,232,040	104.890	18,880,128	18,000,000	17,039,706		82,967			7.500	8.439	MN	172,500	1,350,000	03/21/2002.	11/15/2027.
42704L AA 2	HERC HOLDINGS INC.			1	4FE	448,780	105.250	466,258	443,000	448,611		(169)			5.500	5.231	JJ	11,641		11/21/2019.	07/15/2027.
431318 AN 4	HILCORP ENERGY I LP/HILCORP FINANC.			2	3FE	1,484,065	96.697	1,462,059	1,512,000	1,493,711		3,158			5.000	5.281	JD	6,300	75,600	01/05/2017.	12/01/2024.
432833 AF 8	HILTON DOMESTIC OPERATING COMPANY.			2	3FE	499,350	105.941	522,287	493,000	499,264		(85)			4.875	4.683	JJ	12,751		11/13/2019.	01/15/2030.
A3158# AB 5	HOFER FINANCIAL SERVICES GMBH.		D	1	1PL	5,000,000	102.077	5,103,850	5,000,000	5,000,000					3.080	3.080	JJ	66,733	154,000	07/25/2017.	07/25/2022.
A3158# AG 4	HOFER FINANCIAL SERVICES GMBH.		D	1	1PL	4,000,000	102.365	4,094,600	4,000,000	4,000,000					3.620	3.620	MS	38,211	144,800	09/26/2018.	09/26/2021.
A3158# AH 2	HOFER FINANCIAL SERVICES GMBH.		D	1	1PL	3,000,000	105.341	3,160,230	3,000,000	3,000,000					3.790	3.790	MS	30,004	113,700	09/26/2018.	09/26/2023.
436440 AK 7	HOLOGIC INC.			1	3FE	485,605	103.250	505,925	490,000	485,953		348			4.375	4.521	AO	4,526	10,719	06/19/2019.	10/15/2025.
437076 AV 4	HOME DEPOT INC.			2	1FE	12,309,620	141.304	17,302,626	12,245,000	12,300,096		(1,395)			5.950	5.912	AO	182,144	728,578	05/18/2011.	04/01/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
437076 BX 9	HOME DEPOT INC.			2	1FE	19,923,489	123.533	23,980,207	19,412,000	19,915,155		(8,425)			4.500	4.338	JD	60,663	873,540	01/29/2019.	12/06/2048.
760719 BH 6	HSBC USA INC.				1FE	36,645,516	152.404	71,629,692	47,000,000	36,643,517		(128)			7.200	9.234	JJ	1,560,400	3,384,000	07/17/2017.	07/15/2097.
40465@ AG 7	HSRE CORE HOLDINGS I LLC.			2		6,000,000	107.276	6,436,560	6,000,000	6,000,000					4.570	4.570	FA	94,447	137,100	02/27/2019.	02/27/2026.
44409# AB 7	HUDSON PACIFIC PROPERTIES LP.			2		2,000,000	102.037	2,040,740	2,000,000	2,000,000					3.660	3.660	MS	21,553	73,200	09/15/2016.	09/15/2023.
444097 A* 0	HUDSON PACIFIC PROPERTIES LP.				2FE	5,000,000	103.691	5,184,550	5,000,000	5,000,000					4.340	4.340	JD	9,042	217,000	12/16/2015.	01/02/2023.
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC.				2PL	17,590,621	106.862	18,797,690	17,590,621	17,590,621					4.420	4.420	FMAN.	66,952	772,925	04/23/2014.	05/31/2033.
444454 AD 4	HUGHES SATELLITE SYSTEMS CORP.				3FE	797,321	109.750	874,708	797,000	797,243		(31)			5.250	5.244	FA	17,434	41,843	05/17/2017.	08/01/2026.
44569* BH 3	HUNT OIL COMPANY.				4	9,000,000	97.452	8,770,680	9,000,000	9,000,000					5.400	5.400	JJ	207,900	486,000	07/27/2010.	07/27/2020.
44569* BJ 9	HUNT OIL COMPANY.				4	4,000,000	92.023	3,680,920	4,000,000	4,000,000					5.550	5.550	JJ	94,967	222,000	07/27/2010.	07/27/2022.
45112F AM 8	ICICI BANK LTD (DUBAI BRANCH).		D		2FE	952,652	102.692	1,026,924	1,000,000	960,085		4,111			3.800	4.400	JD	1,794	38,000	02/26/2018.	12/14/2027.
44929@ AH 7	ICRE REIT HOLDINGS.				2	2,000,000	102.441	2,048,820	2,000,000	2,000,000					3.310	3.310	JD	2,942	66,200	12/15/2015.	12/15/2022.
453140 AD 7	IMPERIAL BRANDS FINANCE PLC.		D		2FE	578,664	100.282	586,650	585,000	584,246		1,325			2.950	3.186	JJ	7,670	17,258	07/15/2015.	07/21/2020.
454889 AQ 9	INDIANA MICHIGAN POWER COMPANY.			1	1FE	1,700,148	116.796	1,992,535	1,706,000	1,700,531		107			4.550	4.571	MS	22,856	77,623	02/29/2016.	03/15/2046.
455434 BH 2	INDIANAPOLIS PWR & LT.				1FE	6,930,221	129.277	9,017,050	6,975,000	6,940,979		1,143			6.050	6.097	AO	105,497	421,988	10/02/2006.	10/01/2036.
45662N A* 4	INFINEON TECHNOLOGIES AG.		D		2	7,000,000	105.480	7,383,600	7,000,000	7,000,000					3.940	3.940	AO	65,886	279,300	04/05/2016.	04/05/2024.
45688C AA 5	INGEVITY CORP.			2	3FE	738,585	101.500	762,265	751,000	741,076		1,368			4.500	4.752	FA	14,081	33,795	03/26/2018.	02/01/2026.
458140 AN 0	INTEL CORPORATION.				1FE	703,058	116.670	875,023	750,000	714,461		1,986			4.000	4.486	JD	1,333	30,000	07/10/2013.	12/15/2032.
458140 BG 4	INTEL CORPORATION.			1	1FE	20,726,639	110.098	29,888,168	27,147,000	20,872,739		95,919			3.734	5.334	JD	64,762	1,013,669	06/15/2018.	12/08/2047.
G4588# BQ 3	INTERMEDIATE CAPITAL GROUP PLC.		D	1	2	8,100,000	106.657	8,639,217	8,100,000	8,100,000					4.760	4.760	AO	71,757	192,780	04/24/2019.	04/24/2024.
G4588# BR 1	INTERMEDIATE CAPITAL GROUP PLC.		D	1	2	3,200,000	107.181	3,429,792	3,200,000	3,200,000					4.990	4.990	MS	42,138	79,840	03/26/2019.	03/26/2026.
459200 AP 6	INTERNATIONAL BUSINESS MACHINES CO.			6	1FE	39,182,523	156.582	92,775,013	59,250,000	39,438,742		258,292			7.125	10.775	JD	351,797	4,221,563	06/01/2017.	12/01/2096.
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY.		D	2	3FE	1,577,688	112.250	1,681,505	1,498,000	1,554,364		(10,144)			6.500	5.565	FA	36,784	90,870	03/18/2019.	02/15/2025.
460146 CQ 4	INTERNATIONAL PAPER CO.			1	2FE	3,230,813	107.105	3,529,113	3,295,000	3,233,901		1,096			4.400	4.518	FA	54,770	144,980	01/18/2017.	08/15/2047.
P58072 AG 7	INVERSIONES CMPC SA.		D	1	2FE	1,045,000	103.499	1,034,985	1,000,000	1,027,919		(7,674)			4.375	3.490	MN	5,590	43,750	09/20/2017.	05/15/2023.
47233J BH 0	JEFFERIES GROUP LLC.			1	2FE	12,990,177	106.048	15,323,922	14,450,000	13,113,947		98,028			4.150	5.350	JJ	263,191	599,675	09/21/2018.	01/23/2030.
478160 CL 6	JOHNSON & JOHNSON.			2	1FE	7,982,748	107.303	8,584,256	8,000,000	7,984,069		628			3.400	3.415	JJ	125,422	272,000	11/09/2017.	01/15/2038.
478375 AU 2	JOHNSON CONTROLS INTERNATIONAL PLC.		C	2	2FE	5,271,482	108.168	5,754,554	5,320,000	5,273,844		850			4.500	4.556	FA	90,440	239,400	02/02/2017.	02/15/2047.
46647P AJ 5	JP MORGAN CHASE & CO.			2,5	1FE	5,600,000	110.693	6,198,830	5,600,000	5,600,000					3.882	3.882	JJ	94,807	217,392	07/17/2017.	07/24/2038.
46647P AN 6	JPMORGAN CHASE & CO.			2,5	1FE	24,000,000	112.548	27,011,424	24,000,000	24,000,000					3.897	3.897	JJ	410,484	935,280	01/16/2018.	01/23/2049.
48121@ AC 5	JRD HOLDINGS LLC.				2PL	2,320,000	100.697	2,336,170	2,320,000	2,320,000					3.470	3.470	MS	21,020	60,378	04/28/2015.	03/27/2021.
48121@ AE 1	JRD HOLDINGS LLC.			2,5	2PL	12,000,000	100.240	12,028,800	12,000,000	12,000,000					3.626	3.350	JAJO..	82,178	471,797	04/25/2018.	04/25/2025.
483007 AJ 9	KAISER ALUMINUM CORPORATION.			1	3FE	714,968	102.600	727,434	709,000	714,945		(23)			4.625	4.440	MS	3,188		12/19/2019.	03/01/2028.
485134 BH 2	KANSAS CITY POWER & LIGHT CO.				1FE	9,244,365	130.111	12,100,304	9,300,000	9,258,801		1,507			6.050	6.094	MN	71,894	562,650	05/24/2006.	11/15/2035.
491674 BG 1	KENTUCKY UTILITIES CO.			1	1FE	3,036,007	124.181	3,811,127	3,069,000	3,041,148		729			5.125	5.196	MN	26,214	157,286	07/07/2011.	11/01/2040.
49306C AB 7	KEYBANK NATIONAL ASSOCIATION.				2FE	3,183,110	126.434	3,862,562	3,055,000	3,115,941		(5,566)			6.950	6.626	FA	88,468	212,323	04/26/2010.	02/01/2028.
494368 BC 6	KIMBERLY-CLARK CORPORATION.				1FE	24,343,684	147.170	36,208,260	24,603,000	24,396,443		6,022			6.625	6.708	FA	679,145	1,629,949	07/25/2007.	08/01/2037.
494368 BG 7	KIMBERLY-CLARK CORPORATION.				1FE	2,110,962	132.444	2,832,969	2,139,000	2,115,252		589			5.300	5.388	MS	37,789	113,367	02/03/2011.	03/01/2041.
494550 BK 1	KINDER MORGAN ENERGY PARTNERS L.P.				2FE	2,313,561	116.357	2,705,293	2,325,000	2,315,129		228			5.625	5.659	MS	43,594	130,781	08/03/2011.	09/01/2041.
28368E AE 6	KINDER MORGAN INC.				2FE	6,544,923	137.849	7,256,371	5,264,000	6,460,213		(70,050)			7.750	5.188	JJ	188,115	407,960	10/11/2018.	01/15/2032.
49456B AG 6	KINDER MORGAN INC.			1	2FE	19,256,572	117.812	22,499,755	19,098,000	19,248,503		(6,862)			5.300	5.222	JD	84,350	1,012,194	10/26/2018.	12/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
497266 A# 3	KIRBY CORPORATION				2	3,000,000	100.036	3,001,080	3,000,000	3,000,000					2.720	2.720	FA	28,107	81,600	02/27/2013.	02/27/2020.
49803# AA 0	KITE REALTY GROUP LP				2	4,500,000	104.006	4,680,270	4,500,000	4,500,000					4.230	4.230	MS	58,691	190,350	09/10/2015.	09/10/2023.
482480 AH 3	KLA-TENCOR CORPORATION			2	2FE	8,319,086	123.011	10,240,674	8,325,000	8,319,144		58			5.000	5.004	MS	122,563	202,344	03/20/2019.	03/15/2049.
N4281@ BS 3	KONINKLIJKE VOPAK NV		D		2	10,000,000	103.956	10,395,600	10,000,000	10,000,000					3.740	3.740	JD	12,467	374,000	04/28/2015.	06/19/2023.
501044 DK 4	KROGER CO			1	2FE	7,416,175	109.456	8,169,803	7,464,000	7,417,848		783			4.650	4.690	JJ	160,041	347,076	10/18/2017.	01/15/2048.
501044 DM 0	KROGER CO			1	2FE	4,673,397	122.164	5,729,492	4,690,000	4,673,618		221			5.400	5.424	JJ	116,781	127,334	01/07/2019.	01/15/2049.
501044 CT 6	KROGER CO (THE)				2FE	975,274	114.794	1,061,845	925,000	972,956		(1,081)			5.150	4.781	FA	19,849	47,638	10/13/2017.	08/01/2043.
501044 CN 9	KROGER CO. (THE)				2FE	1,932,355	116.383	2,092,563	1,798,000	1,924,765		(3,538)			5.400	4.854	JJ	44,770	97,092	10/12/2017.	07/15/2040.
52107Q AJ 4	LAZARD GROUP LLC			2	1FE	1,847,236	110.100	2,003,822	1,820,000	1,845,152		(2,084)			4.500	4.308	MS	23,205	81,900	02/07/2019.	09/19/2028.
52107Q AK 1	LAZARD GROUP LLC			2	1FE	3,622,297	108.994	3,978,266	3,650,000	3,624,106		1,810			4.375	4.470	MS	48,793	79,844	03/05/2019.	03/11/2029.
527298 BH 5	LEVEL 3 FINANCING INC			1	3FE	1,151,240	103.500	1,172,655	1,133,000	1,142,427		(3,018)			5.375	5.029	MS	20,300	60,899	08/09/2018.	05/01/2025.
527298 BM 4	LEVEL 3 FINANCING INC			1	3FE	250,640	104.000	250,640	241,000	250,163		(477)			5.250	4.191	AO	2,671	6,326	10/09/2019.	03/15/2026.
50188F AE 5	LG&E AND KU ENERGY LLC			1	2FE	1,068,760	103.322	1,033,220	1,000,000	1,022,948		(12,590)			4.375	3.018	AO	10,938	43,750	03/11/2016.	10/01/2021.
53079E BJ 2	LIBERTY MUTUAL GROUP INC			2	2FE	774,534	104.016	764,515	735,000	774,348		(186)			3.951	3.657	AO	7,583		09/27/2019.	10/15/2050.
53359# AE 2	LINCOLN ELECTRIC HOLDINGS INC				2	3,000,000	99.748	2,992,440	3,000,000	3,000,000					2.750	2.750	AO	16,271	82,500	10/20/2016.	10/20/2028.
53621@ AD 8	LION INDUSTRIAL PROPERTIES LP				2	2,000,000	103.027	2,060,540	2,000,000	2,000,000					3.690	3.690	MS	18,655	73,800	03/31/2016.	03/31/2023.
539830 BN 8	LOCKHEED MARTIN CORPORATION			1	1FE	26,888,389	117.339	36,889,098	31,438,000	26,998,463		52,171			4.090	4.963	MS	378,601	1,285,814	10/30/2017.	09/15/2052.
54336# AA 6	LONGWOOD ENERGY PARTNERS LLC			1	2PL	15,000,000	112.726	16,908,900	15,000,000	15,000,000					4.490	4.490	JD	338,621	673,500	03/29/2018.	06/30/2051.
546676 AU 1	LOUISVILLE GAS & ELECTRIC CO			1	1FE	1,628,256	123.616	2,034,724	1,646,000	1,631,013		391			5.125	5.197	MN	10,779	84,358	07/07/2011.	11/15/2040.
548661 DQ 7	LOWES COMPANIES INC			1	2FE	1,427,224	108.034	1,639,953	1,518,000	1,428,432		1,208			4.050	4.424	MN	9,905	61,479	04/09/2019.	05/03/2047.
50212Y AB 0	LPL HOLDINGS INC			1	4FE	468,269	104.625	471,859	451,000	465,218		(1,658)			5.750	4.677	MS	7,636	12,420	10/28/2019.	09/15/2025.
50212Y AC 8	LPL HOLDINGS INC			2	4FE	147,490	102.000	149,940	147,000	147,479		(11)			4.625	4.550	MN	925		11/14/2019.	11/15/2027.
502175 D@ 8	LTC PROPERTIES INC				2	2,000,000	107.342	2,146,840	2,000,000	2,000,000					4.500	4.500	FMAN.	11,250	90,000	02/16/2017.	02/16/2032.
557497 E# 7	MADISON GAS AND ELECTRIC CO				1	15,000,000	121.008	18,151,207	15,000,000	15,000,000					5.260	5.260	JD	24,108	789,000	12/20/2010.	12/20/2040.
557497 E@ 9	MADISON GAS AND ELECTRIC CO				1	8,000,000	101.187	8,094,960	8,000,000	8,000,000					3.380	3.380	JD	8,262	270,400	12/20/2010.	12/20/2020.
G5791# AA 9	MANCHESTER UNITED FOOTBALL CLUB LI		D		1PL	4,000,000	107.332	4,293,280	4,000,000	4,000,000					3.790	3.790	FA	63,167	151,600	06/26/2015.	06/26/2027.
564759 QB 7	MANUFACTURERS & TRADERS TRUST CO			5	1FE	2,000,000	100.058	2,001,158	2,000,000	2,000,000					2.547	5.629	MJSD.	4,245	63,612	04/28/2015.	12/01/2021.
565849 AE 6	MARATHON OIL CORP				2FE	3,814,270	127.590	4,395,465	3,445,000	3,785,377		(10,861)			6.600	5.707	AO	56,843	227,370	03/10/2017.	10/01/2037.
56585A BC 5	MARATHON PETROLEUM CORP			2	2FE	1,064,484	113.284	1,178,153	1,040,000	1,062,816		(1,668)			5.125	4.750	JD	2,369	53,300	05/22/2019.	12/15/2026.
56585A BE 1	MARATHON PETROLEUM CORP			2	2FE	3,567,571	106.408	3,849,838	3,618,000	3,568,093		522			4.500	4.588	AO	40,703	81,405	05/22/2019.	04/01/2048.
G5814# AB 0	MARI BOYLE LTD SERIES B				2PL	1,878,743	111.670	2,097,992	1,878,743	1,878,743					5.580	5.580	MJSD.	291	131,844	09/26/2018.	06/30/2031.
G5814# AA 2	MARI JONE LTD SERIES A				2PL	1,878,743	111.670	2,097,992	1,878,743	1,878,743					5.580	5.580	MJSD.	291	131,844	09/26/2018.	06/30/2031.
57169* BC 0	MARS INC				1	25,000,000	112.236	28,059,000	25,000,000	25,000,000					3.750	3.750	MS	244,792	937,500	09/27/2016.	09/27/2046.
571748 BJ 0	MARSH & MCLENNAN COMPANIES INC			2	1FE	11,911,279	127.003	14,968,515	11,786,000	11,909,420		(1,859)			4.900	4.832	MS	170,046	385,009	01/28/2019.	03/15/2049.
57233# AA 3	MARSHALL EXCELSIOR CO			2	3PL	2,998,941	100.000	3,056,802	3,056,802	3,026,105		8,403			12.000	12.713	MJSD.	94,284	365,377	09/18/2017.	09/17/2022.
574599 AT 3	MASCO CORP				2FE	556,429	129.784	650,219	501,000	544,966		(3,220)			7.750	6.505	FA	16,178	38,828	03/11/2016.	08/01/2029.
574599 AY 2	MASCO CORPORATION				2FE	250,206	122.771	300,789	245,000	249,383		(222)			6.500	6.292	FA	6,016	15,925	12/03/2015.	08/15/2032.
575634 AS 9	MASSACHUSETTS ELECTRIC COMPANY				1FE	6,504,277	133.421	8,606,956	6,451,000	6,494,804		(1,244)			5.900	5.843	MN	48,633	380,609	06/25/2010.	11/15/2039.
577081 BB 7	MATTEL INC			2	4FE	611,558	107.480	627,683	584,000	610,931		(627)			6.750	5.450	JD	110	19,710	11/25/2019.	12/31/2025.
58013M EC 4	MCDONALDS CORPORATION				2FE	2,581,064	135.826	3,046,573	2,243,000	2,524,512		(9,672)			6.300	5.200	AO	29,832	141,309	03/23/2016.	10/15/2037.
58013M EF 7	MCDONALDS CORPORATION				2FE	2,078,855	135.463	2,527,730	1,866,000	2,033,955		(5,276)			6.300	5.509	MS	39,186	117,558	12/23/2008.	03/01/2038.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58013M EH 3	MCDONALDS CORPORATION				2FE	4,628,610	126.635	5,888,518	4,650,000	4,632,722		489			5.700	5.732	FA	110,438	265,050	01/13/2009.	02/01/2039.
58013M EK 6	MCDONALDS CORPORATION				2FE	2,517,893	117.173	2,971,497	2,536,000	2,521,088		413			4.875	4.921	JJ	57,007	123,630	07/28/2010.	07/15/2040.
58013M EZ 3	MCDONALDS CORPORATION			1	2FE	567,491	118.604	646,391	545,000	564,340		(888)			4.700	4.377	JD	1,565	25,615	03/23/2016.	12/09/2035.
58013M FA 7	MCDONALDS CORPORATION			1	2FE	1,120,168	120.561	1,330,990	1,104,000	1,119,061		(299)			4.875	4.782	JD	3,289	53,820	01/06/2016.	12/09/2045.
582839 AF 3	MEAD JOHNSON NUTRITION CO				1FE	1,584,991	133.427	2,057,451	1,542,000	1,578,038		(961)			5.900	5.701	MN	15,163	90,978	01/13/2011.	11/01/2039.
961548 AV 6	MEADWESTVACO CORP				2FE	2,614,593	137.962	2,967,569	2,151,000	2,460,431		(21,609)			8.200	6.249	JJ	81,332	176,382	04/28/2015.	01/15/2030.
961548 AY 0	MEADWESTVACO CORP				2FE	2,537,624	137.953	2,938,399	2,130,000	2,427,010		(18,105)			7.950	6.196	FA	63,971	169,335	04/28/2015.	02/15/2031.
585055 BT 2	MEDTRONIC INC				1FE	9,443,509	118.408	10,582,123	8,937,000	9,424,185		(19,325)			4.375	3.896	MS	115,126	344,028	04/17/2019.	03/15/2035.
585055 BU 9	MEDTRONIC INC				1FE	2,359,686	125.955	2,871,783	2,280,000	2,357,875		(1,662)			4.625	4.399	MS	31,049	105,450	11/26/2018.	03/15/2045.
G5963# AG 8	MEGGITT PLC		D		2	4,000,000	102.564	4,102,560	4,000,000	4,000,000					3.310	3.310	JJ	64,361	132,400	07/06/2016.	07/06/2023.
58547D AB 5	MELCO RESORTS FINANCE LTD		D	1	3FE	999,160	103.298	1,032,975	1,000,000	999,208		48			5.250	5.262	AO	9,479	26,250	04/25/2019.	04/26/2026.
58547D AC 3	MELCO RESORTS FINANCE LTD		D	2	3FE	200,000	104.121	208,243	200,000	200,000					5.625	5.625	JJ	5,125		07/10/2019.	07/17/2027.
588056 AW 1	MERCER INTERNATIONAL INC		C	1	3FE	666,117	101.750	669,515	658,000	663,697		(1,854)			5.500	5.169	JJ	16,688	33,165	05/06/2019.	01/15/2026.
59010Q AB 2	MERLIN ENTERTAINMENTS PLC		D	1	4FE	662,175	109.500	716,130	654,000	660,819		(857)			5.750	5.556	JD	1,671	39,240	05/18/2018.	06/15/2026.
P6638M AA 9	METALSA SA DE CV		D		3FE	281,910	103.751	311,253	300,000	290,582		2,502			4.900	5.958	AO	2,736	15,450	04/15/2015.	04/24/2023.
59156R AY 4	METLIFE INC				1FE	1,566,055	136.209	2,165,723	1,590,000	1,569,576		474			5.875	5.983	FA	37,624	93,413	08/03/2010.	02/06/2041.
55303X AB 1	MGM GROWTH PROP OPERATING PARTNERS			1	3FE	386,846	105.250	412,580	392,000	387,221		375			4.500	4.715	MS	5,880	8,820	05/24/2019.	09/01/2026.
552953 CD 1	MGM RESORTS INTERNATIONAL			1	3FE	683,945	106.000	766,380	723,000	690,411		3,959			4.625	5.440	MS	11,146	33,439	05/01/2018.	09/01/2026.
594918 AM 6	MICROSOFT CORPORATION				1FE	2,305,331	136.735	3,179,089	2,325,000	2,308,372		417			5.300	5.357	FA	48,948	123,225	02/03/2011.	02/08/2041.
594918 BZ 6	MICROSOFT CORPORATION			2	1FE	19,958,947	118.301	23,600,950	19,950,000	19,957,879		(381)			4.100	4.097	FA	329,452	817,950	01/30/2017.	02/06/2037.
594918 CA 0	MICROSOFT CORPORATION			2	1FE	19,670,485	122.706	24,157,111	19,687,000	19,671,222		264			4.250	4.255	FA	337,003	836,698	01/30/2017.	02/06/2047.
594918 CB 8	MICROSOFT CORPORATION			2	1FE	19,679,821	129.711	25,536,165	19,687,000	19,679,983		59			4.500	4.502	FA	356,827	885,915	01/30/2017.	02/06/2057.
59565X AC 4	MIDCONTINENT COMMUNICATIONS			2	4FE	203,750	105.750	211,500	200,000	203,482		(268)			5.375	4.948	FA	4,300		07/25/2019.	08/15/2027.
59748T AA 7	MIDLAND COGENERATION VENTURE LP				3FE	1,534,952	100.281	1,537,754	1,533,446	1,534,860		(92)			6.000	5.964	MS	27,091	65,696	10/16/2019.	03/15/2025.
60040# AB 8	MILLENNIUM PIPELINE CO LLC				1PL	14,686,320	116.187	17,063,557	14,686,320	14,686,320					6.000	6.000	MJSD.	2,448	875,531	08/26/2010.	06/30/2032.
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC				5YE	722,262	100.000	736,234	736,234	731,415		2,290			12.000	12.432	MJSD.	22,277	65,767	09/30/2014.	09/30/2021.
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC			2	5YE	404,384	100.000	412,484	412,484	408,969		1,668			12.000	12.703	MJSD.	137	49,190	02/28/2018.	09/30/2021.
600814 AN 7	MILLICOM INTERNATIONAL CELLULAR S		D	2	3FE	402,250	104.851	419,404	400,000	401,680		(258)			5.125	5.037	JJ	9,453	20,500	09/15/2017.	01/15/2028.
600814 AQ 0	MILLICOM INTERNATIONAL CELLULAR S		D	1	3FE	811,000	110.329	882,632	800,000	810,158		(842)			6.250	6.031	MS	13,333	25,000	03/22/2019.	03/25/2029.
606822 BK 9	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	12,615,000	109.632	13,830,115	12,615,000	12,615,000					3.751	3.751	JJ	214,249		07/11/2019.	07/18/2039.
61201# AE 5	MONTANA DAKOTA UTILITIES CO				1	5,000,000	103.479	5,173,950	5,000,000	5,000,000					3.780	3.780	AO	32,025	189,000	01/01/2019.	10/30/2025.
61201# AK 1	MONTANA DAKOTA UTILITIES CO				1	15,000,000	103.454	15,518,100	15,000,000	15,000,000					3.730	3.730	MS	155,417	559,500	01/01/2019.	03/21/2037.
615369 AE 5	MOODYS CORPORATION				2FE	3,237,488	126.843	4,128,749	3,255,000	3,239,013		313			5.250	5.286	JJ	78,798	170,888	07/07/2014.	07/15/2044.
615369 AQ 8	MOODYS CORPORATION			1	2FE	2,831,976	123.370	3,366,778	2,729,000	2,830,577		(1,399)			4.875	4.638	JD	5,174	133,039	03/04/2019.	12/17/2048.
615394 AM 5	MOOG INC			1	3FE	248,281	101.760	249,312	245,000	248,257		(24)			4.250	3.996	JD	521		12/11/2019.	12/15/2027.
61744Y AK 4	MORGAN STANLEY			2,5	1FE	5,406,993	106.331	5,741,890	5,400,000	5,405,508		(625)			3.591	3.577	JJ	85,645	193,914	07/19/2017.	07/22/2028.
61744Y AL 2	MORGAN STANLEY			2,5	1FE	3,525,639	111.094	3,910,505	3,520,000	3,525,163		(201)			3.971	3.960	JJ	61,736	139,779	07/19/2017.	07/22/2038.
55336V AJ 9	MPLX LP			1	2FE	2,551,987	109.244	2,731,100	2,500,000	2,535,639		(5,678)			4.875	4.575	JD	10,156	121,875	12/21/2016.	06/01/2025.
55336V AL 4	MPLX LP			2	2FE	4,434,917	108.121	4,828,688	4,466,000	4,436,259		487			5.200	5.246	MS	77,411	232,232	02/07/2017.	03/01/2047.
55336V AN 0	MPLX LP			2	2FE	13,220,144	101.894	13,681,281	13,427,000	13,226,166		3,266			4.700	4.797	AO	133,226	631,069	02/13/2018.	04/15/2048.
55342U AH 7	MPT OPERATING PARTNERSHIP LP			1	3FE	677,750	106.000	689,000	650,000	675,974		(1,776)			5.000	4.215	AO	6,861	16,250	07/17/2019.	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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT			1	3FE	761,705	105.644	783,878	742,000	755,570		(2,774)			5.250	4.776	FA	16,231	38,955	02/13/2018.	08/01/2026.
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT			1	3FE	4,039,345	103.000	4,174,590	4,053,000	4,039,800		455			4.625	4.667	FA	80,708		07/19/2019.	08/01/2029.
626738 AE 8	MURPHY OIL USA INC			1	3FE	461,904	105.607	481,568	456,000	461,726		(177)			4.750	4.555	MS	6,498		09/18/2019.	09/15/2029.
62957H AF 2	NABORS INDUSTRIES INC			1	3FE	621,329	90.000	589,500	655,000	626,900		4,496			5.750	6.762	FA	15,693	37,663	10/01/2018.	02/01/2025.
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO		D		2PL	4,525,000	119.534	5,408,914	4,525,000	4,525,000					6.440	6.440	MJSD.	809	363,055	08/30/2012.	06/30/2035.
62979* AA 5	NATIONAL STORAGE AFFILIATES TRUST				2PL	3,500,000	104.809	3,668,315	3,500,000	3,500,000					3.980	3.980	FA	46,820		08/30/2019.	08/30/2029.
63859W AF 6	NATIONWIDE BUILDING SOCIETY		D	2,5	2FE	970,838	104.158	1,041,575	1,000,000	973,378		1,496			4.125	4.397	AO	8,365	41,250	04/24/2018.	10/18/2032.
638612 AK 7	NATIONWIDE FINANCIAL SERVICES				2FE	5,128,138	103.873	5,193,625	5,000,000	5,029,798		(22,927)			5.375	4.871	MS	71,667	268,750	04/28/2015.	03/25/2021.
63938C AE 8	NAVIENT CORP			1	3FE	600,875	113.003	621,517	550,000	596,200		(4,675)			7.250	4.766	MS	10,633	19,938	07/29/2019.	09/25/2023.
78442F EQ 7	NAVIENT CORP				3FE	974,410	106.750	1,058,960	992,000	979,416		3,635			5.500	5.959	JJ	23,643	54,560	09/07/2018.	01/25/2023.
78442F ET 1	NAVIENT CORP			1	3FE	398,318	108.500	410,130	378,000	397,687		(630)			6.125	4.752	MS	6,174		11/05/2019.	03/25/2024.
63946B AF 7	NBCUNIVERSAL MEDIA LLC				1FE	1,796,522	143.058	2,570,752	1,797,000	1,796,587		10			6.400	6.401	AO	19,487	115,008	08/25/2011.	04/30/2040.
63946B AJ 9	NBCUNIVERSAL MEDIA LLC				1FE	13,505,712	116.627	17,493,975	15,000,000	13,665,435		29,869			4.450	5.112	JJ	307,792	667,500	12/10/2013.	01/15/2043.
64045D AA 2	NEMAK SAB DE CV		D	2	3FE	1,401,600	103.376	1,447,264	1,400,000	1,401,130		(247)			4.750	4.731	JJ	29,186	66,500	01/12/2018.	01/23/2025.
64079* AB 8	NEPTUNE SNR SECURED NOTES				1PL	2,859,640	114.881	2,984,197	2,597,642	2,753,489		(18,875)			6.210	4.574	MJSD.	41,827	118,885	12/16/2013.	06/30/2027.
64110L AN 6	NETFLIX INC			1	3FE	684,640	102.500	690,850	674,000	684,276		(364)			4.375	4.118	MN	3,768	14,744	11/01/2019.	11/15/2026.
64110L AT 3	NETFLIX INC			1	3FE	683,028	110.856	732,758	661,000	682,114		(915)			5.875	5.407	MN	4,962	31,843	07/18/2019.	11/15/2028.
641423 BZ 0	NEVADA POWER COMPANY			1	1FE	1,136,455	121.698	1,387,362	1,140,000	1,137,031		77			5.375	5.396	MS	18,042	61,275	09/09/2010.	09/15/2040.
013104 AC 8	NEW ALBERTSONS INC				4FE	242,273	101.000	246,440	244,000	242,551		148			7.750	7.863	JD	840	18,910	10/11/2017.	06/15/2026.
013104 AF 1	NEW ALBERTSONS INC				4FE	191,100	102.000	198,900	195,000	191,713		225			7.450	7.702	FA	6,053	14,528	01/25/2017.	08/01/2029.
Q6634@ AF 8	NEWCASTLE COAL INFRASTRUCTURE GROU		D		2FE	2,000,000	101.936	2,038,720	2,000,000	2,000,000					4.760	4.760	MN	12,429	95,200	11/14/2013.	11/14/2020.
65334H AA 0	NEXEN INC		A		1FE	2,177,680	144.501	2,890,014	2,000,000	2,128,611		(6,463)			7.875	7.079	MS	46,375	157,500	09/23/2009.	03/15/2032.
62912X AC 8	NGPL PIPECO LLC				2FE	299,450	129.118	342,163	265,000	297,096		(913)			7.768	6.606	JD	915	20,585	04/05/2017.	12/15/2037.
62912X AF 1	NGPL PIPECO LLC			2	2FE	594,383	106.294	629,259	592,000	593,980		(228)			4.875	4.819	FA	10,903	28,860	03/13/2018.	08/15/2027.
65473Q AX 1	NISOURCE FINANCE CORPORATION			1	2FE	2,189,288	128.178	2,400,776	1,873,000	2,160,620		(7,848)			5.950	4.782	JD	4,953	111,444	03/08/2016.	06/15/2041.
65473Q AZ 6	NISOURCE FINANCE CORPORATION			1	2FE	4,534,167	125.318	4,876,139	3,891,000	4,463,269		(15,058)			5.800	4.707	FA	94,033	225,678	07/21/2016.	02/01/2042.
654894 AG 9	NOBLE ENERGY INC				2FE	8,065,090	139.123	10,928,096	7,855,000	8,064,432		(65)			7.250	7.061	FA	237,286	569,488	07/17/2003.	08/01/2097.
65557F AD 8	NORDEA BANK AB		D		1FE	843,505	104.994	866,197	825,000	832,944		(2,717)			4.250	3.874	MS	9,740	35,063	11/12/2015.	09/21/2022.
655844 AA 6	NORFOLK SOUTHERN CORP				2FE	8,631,050	107.383	7,790,622	7,255,000	7,390,329		(107,633)			9.000	7.300	MS	217,650	652,950	09/01/1998.	03/01/2021.
655855 FB 5	NORFOLK SOUTHERN RAILWAY CO				2FE	1,365,969	154.762	2,086,192	1,348,000	1,337,105		158			7.875	7.766	MN	13,564	106,155	08/30/2004.	05/15/2043.
665501 AK 8	NORTHERN NATURAL GAS CO			2	1FE	6,865,829	105.565	8,346,993	7,907,000	6,981,840		21,652			4.100	4.965	MS	95,455	324,187	12/11/2013.	09/15/2042.
668074 E@ 2	NORTHWESTERN CORPORATION			2	1	9,000,000	100.048	9,004,320	9,000,000	9,000,000					3.110	3.110	JJ	139,950	279,900	06/23/2015.	07/01/2025.
668074 F@ 1	NORTHWESTERN CORPORATION				1	15,000,000	97.872	14,680,800	15,000,000	15,000,000					2.800	2.800	JD	18,667	420,000	06/15/2016.	06/15/2026.
669771 AS 6	NOVA GAS TRANSMISSION LTD		A		2FE	6,174,959	116.354	6,884,690	5,917,000	5,980,184		(16,605)			7.875	7.497	AO	116,491	465,964	10/18/1995.	04/01/2023.
66989H AH 1	NOVARTIS CAPITAL CORP				1FE	5,073,875	121.897	6,235,037	5,115,000	5,078,231		825			4.400	4.449	MN	34,384	225,060	02/18/2014.	05/06/2044.
66989H AK 4	NOVARTIS CAPITAL CORP			1	1FE	1,170,131	116.148	1,242,788	1,070,000	1,162,332		(2,234)			4.000	3.485	MN	4,874	42,800	05/03/2016.	11/20/2045.
629377 CC 4	NRG ENERGY INC			1	3FE	1,172,664	108.500	1,194,585	1,101,000	1,163,580		(9,083)			6.625	4.846	JJ	33,634	28,819	08/06/2019.	01/15/2027.
Q6518@ AA 0	NSW ELECTRICITY NETWORKS FINANCE P		D		2	4,000,000	97.950	3,918,000	4,000,000	4,000,000					3.080	3.080	MS	35,933	123,200	09/16/2016.	09/16/2026.
Q6518@ AB 8	NSW ELECTRICITY NETWORKS FINANCE P		D		2FE	15,000,000	97.427	14,614,050	15,000,000	15,000,000					3.180	3.180	MS	139,125	477,000	09/16/2016.	03/16/2029.
Q6518@ AC 6	NSW ELECTRICITY NETWORKS FINANCE P		D		2FE	10,000,000	97.705	9,770,500	10,000,000	10,000,000					3.330	3.330	MS	97,125	333,000	09/16/2016.	09/16/2031.
Q6518@ AF 9	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	8,000,000	101.017	8,081,360	8,000,000	8,000,000					3.650	3.650	AO	60,833	292,000	10/16/2017.	10/16/2029.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67080L AA 3	NUVEEN LLC			2	1FE	5,293,210	111.367	5,930,277	5,325,000	5,296,354		2,646			4.000	4.073	MN	35,500	218,325	10/17/2018.	11/01/2028.
674599 CX 1	OCCIDENTAL PETROLEUM CORPORATION			2	2FE	2,877,749	101.970	2,936,748	2,880,000	2,877,773		25			4.300	4.306	FA	49,192		08/06/2019.	08/15/2039.
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATION			2	2FE	3,453,971	103.256	3,596,417	3,483,000	3,454,157		186			4.400	4.451	FA	60,875		08/06/2019.	08/15/2049.
674599 DJ 1	OCCIDENTAL PETROLEUM CORPORATION				2FE	2,989,746	120.170	2,973,013	2,474,000	2,985,347		(4,400)			6.200	4.616	MS	45,164		09/18/2019.	03/15/2040.
674599 DN 2	OCCIDENTAL PETROLEUM CORPORATION				2FE	1,983,473	121.064	2,265,102	1,871,000	1,979,821		(3,651)			7.500	6.429	AO	29,624	70,163	09/18/2019.	10/15/2026.
674599 DR 3	OCCIDENTAL PETROLEUM CORPORATION				2FE	2,489,448	124.209	2,944,998	2,371,000	2,486,478		(2,970)			7.150	6.390	MN	21,662	84,763	09/18/2019.	05/15/2028.
674599 DU 6	OCCIDENTAL PETROLEUM CORPORATION				2FE	1,114,694	130.658	1,306,583	1,000,000	1,112,158		(2,536)			7.950	6.334	AO	16,783	39,750	09/18/2019.	04/15/2029.
67091T AB 1	OCP SA		D		2FE	398,000	127.098	508,392	400,000	398,085		30			6.875	6.916	AO	5,042	27,500	11/30/2016.	04/25/2044.
677347 CE 4	OHIO EDISON COMPANY				2FE	3,733,061	139.889	5,241,633	3,747,000	3,736,192		342			6.875	6.904	JJ	118,785	257,606	06/21/2006.	07/15/2036.
677415 CF 6	OHIO POWER COMPANY				1FE	1,804,551	135.674	2,459,761	1,813,000	1,807,341		264			6.600	6.636	FA	45,204	119,658	02/11/2003.	02/15/2033.
67755# AB 8	OHIO STATE ENERGY PARTNERS LLC			1	1PL	25,000,000	108.860	27,215,000	25,000,000	25,000,000					4.130	4.130	MJSD.	2,868	1,032,500	07/06/2017.	07/06/2037.
67095# AA 9	OMEGA ACQUISITION CORP			2	5	8,854,031	100.000	9,027,947	9,027,947	9,027,947					12.250	13.215	JAJO..	282,625	1,112,458	02/08/2017.	02/19/2022.
BHM20Y YL 6	OMEGA ACQUISITION CORP			2	5GI	2,949,583	100.000	3,009,583	3,009,583	2,958,729		9,146			12.250	13.128	JAJO..	94,217	93,917	07/01/2019.	02/19/2022.
68233D AT 4	ONCOR ELECTRIC DELIVERY CO LLC				1FE	2,291,218	140.656	3,270,261	2,325,000	2,302,745		1,098			7.000	7.117	MN	27,125	162,750	05/01/2002.	05/01/2032.
68233J AH 7	ONCOR ELECTRIC DELIVERY CO LLC				1FE	3,435,177	128.266	4,355,924	3,396,000	3,428,885		(879)			5.250	5.173	MS	45,068	178,290	05/31/2011.	09/30/2040.
68389X AE 5	ORACLE CORPORATION				1FE	6,055,566	144.378	8,757,982	6,066,000	6,057,566		235			6.500	6.513	AO	83,239	394,290	04/02/2008.	04/15/2038.
68389X AH 8	ORACLE CORPORATION				1FE	5,291,174	141.069	5,875,511	4,165,000	5,197,004		(33,418)			6.125	4.245	JJ	122,593	255,106	01/20/2017.	07/08/2039.
68389X AM 7	ORACLE CORPORATION				1FE	537,945	129.984	649,921	500,000	532,999		(920)			5.375	4.863	JJ	12,392	26,875	12/10/2013.	07/15/2040.
68389X BE 4	ORACLE CORPORATION			1	1FE	468,165	111.537	557,686	500,000	473,171		1,202			3.900	4.383	MN	2,492	19,500	06/30/2015.	05/15/2035.
P57908 AF 5	ORBIA ADVANCE CORP SAB DE CV		D	1	2FE	623,250	105.376	632,256	600,000	622,351		(412)			5.875	5.595	MS	10,183	35,250	09/27/2017.	09/17/2044.
695114 BZ 0	PACIFICORP				1FE	6,949,890	123.006	8,579,648	6,975,000	6,957,439		721			5.250	5.274	JD	16,275	366,188	06/08/2005.	06/15/2035.
698525 AA 0	PANOCHE ENERGY CENTER LLC				5FE	5,618,861	88.953	4,998,117	5,618,861	5,618,861					6.885	6.885	FA	130,027	380,342	01/24/2008.	07/31/2029.
70014L AA 8	PARK AEROSPACE HOLDINGS LTD		D		2FE	690,494	106.540	721,276	677,000	683,937		(2,433)			5.250	4.828	FA	13,427	35,543	04/17/2017.	08/15/2022.
70014L AB 6	PARK AEROSPACE HOLDINGS LTD		D	1	2FE	662,616	109.791	699,369	637,000	653,786		(3,604)			5.500	4.788	FA	13,235	35,035	07/24/2017.	02/15/2024.
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE			2	3FE	645,560	104.000	652,080	627,000	642,316		(3,244)			6.250	5.161	JD	3,266	33,031	10/16/2019.	06/01/2024.
70342@ AG 3	PATTERSON COS INC				2PL	1,000,000	102.177	1,021,770	1,000,000	1,000,000					3.480	3.480	MS	9,473	35,300	03/23/2015.	03/24/2025.
70432* AA 9	PAYCHEX INC			1	2	5,000,000	107.931	5,396,550	5,000,000	5,000,000					4.070	4.070	MS	61,050	101,750	03/13/2019.	03/13/2026.
69318F AE 8	PBF HOLDING COMPANY LLC			2,5	3FE	380,711	103.750	383,875	370,000	375,550		(2,747)			7.000	6.135	MN	3,309	25,900	01/25/2018.	11/15/2023.
69327R AG 6	PDC ENERGY INC			1	4FE	757,359	101.250	743,175	734,000	749,702		(3,764)			6.125	5.266	MS	13,237	28,420	12/17/2019.	09/15/2024.
70706P A* 5	PENGROWTH ENERGY CORP		A	5	5Z	2,947,800	93.000	3,734,880	4,016,000	2,947,800			1,068,200		5.490	3.490	JJ	44,708	220,639	04/28/2015.	01/31/2020.
709599 AX 2	PENSKE TRUCK LEASING CO LP / PTL F			1	2FE	1,025,378	107.241	1,072,408	1,000,000	1,019,471		(2,284)			4.200	3.889	AO	10,500	42,000	04/26/2017.	04/01/2027.
709599 AW 4	PENSKE TRUCK LEASING COMPANY LP /			2	2FE	3,641,858	102.097	3,729,596	3,653,000	3,644,970		1,020			3.400	3.436	MN	15,870	124,202	10/26/2016.	11/15/2026.
71644E AG 7	PETRO-CANADA		A		1FE	8,024,870	129.886	9,092,027	7,000,000	7,972,980		(42,478)			5.950	4.672	MN	53,219	416,500	10/04/2018.	05/15/2035.
717081 CY 7	PFIZER INC				1FE	13,999,875	157.313	22,036,335	14,008,000	14,001,140		162			7.200	7.205	MS	296,970	1,008,576	03/17/2009.	03/15/2039.
718172 AP 4	PHILIP MORRIS INTERNATIONAL INC				1FE	6,084,051	113.651	7,398,654	6,510,000	6,133,387		9,175			4.500	4.931	MS	82,189	292,950	12/04/2013.	03/20/2042.
718172 AU 3	PHILIP MORRIS INTERNATIONAL INC				1FE	2,613,116	104.174	3,054,385	2,932,000	2,642,858		7,163			3.875	4.579	FA	41,028	113,615	06/30/2015.	08/21/2042.
718172 AW 9	PHILIP MORRIS INTERNATIONAL INC				1FE	5,410,594	107.415	6,367,567	5,928,000	5,468,448		10,805			4.125	4.676	MS	79,472	244,530	02/04/2014.	03/04/2043.
718172 BD 0	PHILIP MORRIS INTERNATIONAL INC				1FE	6,876,792	119.582	8,340,858	6,975,000	6,886,975		1,892			4.875	4.966	MN	43,448	340,031	12/04/2013.	11/15/2043.
718549 AE 8	PHILLIPS 66 PARTNERS LP			1	2FE	5,076,378	113.623	6,135,631	5,400,000	5,082,540		5,289			4.900	5.314	AO	66,150	264,600	10/26/2018.	10/01/2046.
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION				2FE	720,049	117.520	739,201	629,000	672,602		(9,936)			7.750	5.712	MN	6,229	48,748	11/17/2015.	11/15/2023.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
725906 AH 4	PLACER DOME INC.		A		2FE	5,289,274	118.607	6,077,397	5,124,000	5,229,827		(5,320)			6.375	6.140	MS	108,885	326,655	08/26/2003.	03/01/2033.
72650T AA 6	PLAINS END FINANCING LLC.				3FE	5,812,777	102.245	5,856,665	5,728,070	5,786,805		(5,351)			6.010	5.854	JAJO	72,676	338,213	06/26/2014.	04/15/2028.
72756# AA 9	PLASTIC COMPONENTS INC.			2	5GI	3,051,748	100.000	3,112,340	3,112,340	3,060,755		(5,919)			12.000	12.504	MJSD	1,037	365,249	03/07/2017.	09/01/2024.
736508 P* 7	PORTLAND GENERAL ELECTRIC COMP.				1	5,000,000	100.240	5,012,000	5,000,000	5,000,000					2.510	2.510	JJ	61,007	125,500	01/06/2016.	01/06/2021.
69351U AM 5	PPL ELECTRIC UTILITIES CORPORATION.				1FE	1,510,833	140.027	2,049,997	1,464,000	1,502,515		(1,030)			6.250	6.018	MN	11,692	91,500	06/08/2009.	05/15/2039.
69351U AN 3	PPL ELECTRIC UTILITIES CORPORATION.			1	1FE	446,044	125.182	469,434	375,000	435,133		(1,782)			5.200	4.059	JJ	8,992	19,500	02/19/2013.	07/15/2041.
74022D AJ 9	PRECISION DRILLING CORP.		A	1	3FE	644,725	91.750	624,818	681,000	650,194		4,460			5.250	6.342	MN	4,568	35,753	05/06/2019.	11/15/2024.
740816 AH 6	PRESIDENT & FELLOWS OF HARVARD.				1FE	2,960,123	129.229	3,851,015	2,980,000	2,963,511		448			4.875	4.918	AO	30,669	145,275	11/04/2010.	10/15/2040.
74170* AE 9	PRIME PROPERTY FUND LLC.				1	1,872,273	106.237	1,859,148	1,750,000	1,834,105		(11,328)			3.980	3.165	JJ	29,214	69,650	06/30/2016.	07/30/2026.
74166M AC 0	PRIME SECURITY SERVICES BORROWER L.			1	3FE	421,260	108.688	448,881	413,000	420,966		(294)			5.750	5.380	MS	6,992		09/13/2019.	04/15/2026.
89837L AB 1	PRINCETON UNIVERSITY.				1FE	11,382,904	138.628	15,542,927	11,212,000	11,349,167		(3,974)			5.700	5.597	MS	213,028	639,084	01/13/2009.	03/01/2039.
743315 AJ 2	PROGRESSIVE CORP.				1FE	1,512,780	131.002	2,071,145	1,581,000	1,543,164		2,866			6.625	6.983	MS	34,914	104,741	04/15/2002.	03/01/2029.
743315 AL 7	PROGRESSIVE CORP.				1FE	4,637,445	138.399	6,435,554	4,650,000	4,641,794		401			6.250	6.269	JD	24,219	290,625	11/18/2002.	12/01/2032.
744320 AY 8	PRUDENTIAL FINANCIAL INC.			1	1FE	30,507,421	107.685	38,916,282	36,139,000	30,654,788		90,290			3.905	4.909	JD	94,082	1,411,228	05/04/2018.	12/07/2047.
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO.				1FE	1,640,379	143.151	2,357,695	1,647,000	1,641,597		146			6.500	6.531	FA	44,606	107,055	08/06/2008.	08/01/2038.
74456Q AP 1	PUBLIC SERVICE ELECTRIC AND GAS CO.				1FE	5,942,223	122.294	7,289,916	5,961,000	5,947,844		538			5.250	5.271	JJ	156,476	312,953	06/22/2005.	07/01/2035.
74531E AA 0	PUGET SOUND ENERGY INC.				1FE	1,162,000	127.931	1,486,559	1,162,000	1,162,000					7.020	7.020	MS	24,019	81,572	12/17/1997.	12/01/2027.
745867 AX 9	PULTE GROUP INC.			1	3FE	192,975	108.900	202,554	186,000	192,560		(415)			5.000	4.412	JJ	4,288	4,650	06/19/2019.	01/15/2027.
745867 AP 6	PULTE HOMES INC.				3FE	203,495	116.750	232,333	199,000	202,804		(180)			6.375	6.163	MN	1,621	12,686	01/25/2017.	05/15/2033.
74732@ AA 6	QUAD GRAPHICS INC.				3	1,590,909	93.632	1,489,600	1,590,909	1,590,909					5.980	5.980	JJ	39,904	88,373	01/30/2006.	01/30/2026.
74732@ AD 0	QUAD GRAPHICS INC.				3	1,590,909	93.223	1,483,093	1,590,909	1,590,909					5.980	5.980	AO	20,349	88,341	04/13/2006.	04/14/2026.
747525 AK 9	QUALCOMM INC.			1	1FE	9,840,600	122.529	11,390,259	9,296,000	9,809,268		(11,137)			4.800	4.432	MN	50,818	446,208	01/20/2017.	05/20/2045.
747525 AV 5	QUALCOMM INCORPORATED.			2	1FE	11,218,807	114.728	13,130,585	11,445,000	11,221,705		3,712			4.300	4.420	MN	56,049	492,135	10/25/2018.	05/20/2047.
74840L AA 0	QUICKEN LOANS INC.			2	3FE	690,775	103.375	712,254	689,000	692,716		(235)			5.750	5.423	MN	6,603	32,085	09/11/2019.	05/01/2025.
74913E AJ 9	QWEST CAPITAL FUNDING.				4FE	185,673	100.500	197,985	197,000	187,525		499			7.750	8.425	FA	5,768	15,268	10/07/2015.	02/15/2031.
912920 AC 9	QWEST CORPORATION.			1	3FE	64,079	100.450	65,293	65,000	64,100		22			6.875	7.034	MS	1,316	2,234	06/06/2019.	09/15/2033.
76119L AA 9	RESIDEO FUNDING INC.			2	3FE	551,106	100.750	549,088	545,000	550,454		(655)			6.125	5.940	MN	5,564	34,494	03/11/2019.	11/01/2026.
761713 BA 3	REYNOLDS AMERICAN INC.			1	2FE	4,285,972	116.265	5,005,208	4,305,000	4,288,595		636			5.700	5.737	FA	92,701	245,385	06/09/2015.	08/15/2035.
761713 BB 1	REYNOLDS AMERICAN INC.			1	2FE	4,303,332	114.769	4,964,916	4,326,000	4,304,772		350			5.850	5.887	FA	95,605	253,071	06/09/2015.	08/15/2045.
767201 AL 0	RIO TINTO FINANCE (USA) LIMITED.		D		1FE	3,228,632	130.701	4,238,617	3,243,000	3,230,868		313			5.200	5.070	MN	27,638	168,636	05/17/2011.	11/02/2040.
771367 BX 6	ROCHESTER GAS & ELECTRIC.				1FE	5,522,995	131.570	6,912,662	5,254,000	5,474,048		(11,021)			6.375	5.910	MS	111,648	334,943	05/29/2014.	09/01/2033.
773903 AB 5	ROCKWELL AUTOMATION INC.				1FE	1,391,042	125.444	1,895,460	1,511,000	1,449,139		5,469			6.700	7.383	JJ	46,682	101,237	03/30/2001.	01/15/2028.
773903 AC 3	ROCKWELL AUTOMATION INC.				1FE	15,484,133	124.886	24,596,376	19,695,000	15,487,920		(613)			5.200	6.608	JJ	472,242	1,024,140	08/30/2016.	01/15/2098.
77509N AF 0	ROGERS COMMUNICATIONS INC.		A		2FE	2,857,671	147.036	3,437,690	2,338,000	2,684,068		(17,295)			8.750	6.942	MN	34,096	204,575	05/15/2008.	05/01/2032.
780082 AD 5	ROYAL BANK OF CANADA.		A		1FE	6,083,945	110.932	6,323,101	5,700,000	5,981,273		(40,562)			4.650	3.734	JJ	113,383	265,050	05/18/2017.	01/27/2026.
74986@ AS 0	RREEF AMERICA REIT II INC.				1	3,000,000	102.827	3,084,810	3,000,000	3,000,000					3.390	3.390	JJ	49,720	101,700	01/05/2016.	01/05/2023.
74986@ AV 3	RREEF AMERICA REIT II INC.				1	4,000,000	105.261	4,210,440	4,000,000	4,000,000					3.850	3.850	JJ	75,289	154,000	01/05/2016.	01/05/2026.
78409V AN 4	S&P GLOBAL INC.			2	1FE	19,819,078	121.897	22,303,531	18,297,000	19,799,978		(19,100)			4.500	4.008	MN	105,208	823,365	05/02/2019.	05/15/2048.
78520L AB 6	SABIC CAPITAL II BV.		D		1FE	983,348	111.466	1,114,664	1,000,000	984,970		1,354			4.500	4.711	AO	10,125	45,000	10/17/2018.	10/10/2028.
785712 AG 5	SABLE INTERNATIONAL FINANCE LTD.		D	1	3FE	468,200	106.000	500,320	472,000	468,471		271			5.750	5.874	JJ	13,118	6,936	04/02/2019.	09/07/2027.
78653# AA 0	SAFEMARK INC.				5	7,683,891	100.000	7,833,891	7,833,891	7,774,724		40,682			12.000	12.506	MJSD	2,611	947,114	09/14/2015.	03/14/2021.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
786514 BA 6	SAFEWAY INC.				4FE	258,630	105.000	280,350	267,000	259,658		410			7.250	7.622	FA	8,066	19,358	05/02/2017.	02/01/2031.
786514 AS 8	SAFEWAY INC.				4FE	187,655	105.000	195,300	186,000	188,036		107			7.450	7.257	MS	4,080	6,407	11/07/2019.	09/15/2027.
797440 BJ 2	SAN DIEGO GAS & ELEC.				1FE	5,603,462	125.676	7,064,220	5,621,000	5,607,224		421			6.125	6.148	MS	101,373	344,286	09/17/2007.	09/15/2037.
797440 BL 7	SAN DIEGO GAS & ELECTRIC.				1FE	1,483,680	117.963	1,645,589	1,395,000	1,467,849		(2,038)			5.350	4.940	MN	9,536	74,633	07/08/2010.	05/15/2040.
80007R AF 2	SANDS CHINA LTD.		D	2	2FE	799,344	109.734	877,872	800,000	799,424		80			5.125	5.140	FA	16,286	40,886	01/29/2019.	08/08/2025.
80282K AW 6	SANTANDER HOLDINGS USA INC.			2	2FE	5,274,038	102.888	5,350,166	5,200,000	5,267,543		(6,495)			3.500	3.184	JD	12,133	91,000	07/11/2019.	06/07/2024.
80282K AY 2	SANTANDER HOLDINGS USA INC.			1	2FE	5,932,276	101.108	6,005,797	5,940,000	5,932,516		239			3.244	3.265	AO	46,568		10/04/2019.	10/05/2026.
G7815@ AG 6	SAP IRELAND US FINANCIAL SERVICES.		D		1	1,003,070	102.838	1,028,380	1,000,000	1,001,355		(444)			3.180	3.130	MN	4,063	31,800	12/15/2015.	11/15/2022.
L8038* AA 4	SBM BALEIA AZUL SARL.		D		3	5,156,718	101.618	5,287,997	5,203,800	5,175,805		9,996			5.500	5.793	MJSD.	12,720	280,700	12/27/2017.	09/15/2027.
80874Y AW 0	SCIENTIFIC GAMES CORPORATION.			2	4FE	536,975	104.625	580,669	555,000	538,909		1,934			5.000	5.593	AO	5,858	27,750	03/11/2019.	10/15/2025.
81211K AX 8	SEALED AIR CORPORATION.			1	3FE	642,945	110.000	672,100	611,000	639,931		(3,014)			5.500	4.548	MS	9,895	16,803	05/06/2019.	09/15/2025.
81211K AY 6	SEALED AIR CORPORATION.			1	3FE	679,413	101.250	688,500	680,000	679,419		6			4.000	4.013	JD	2,644		11/21/2019.	12/01/2027.
816851 AP 4	SEMPRA ENERGY.				2FE	4,610,894	129.840	6,037,537	4,650,000	4,617,475		834			6.000	6.061	AO	58,900	279,000	10/05/2009.	10/15/2039.
81728U AA 2	SENSATA TECHNOLOGIES INC.			1	3FE	533,919	101.942	545,390	535,000	533,942		23			4.375	4.399	FA	6,567		09/16/2019.	02/15/2030.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV.		D		1FE	6,881,773	145.959	9,043,601	6,196,000	6,746,237		(15,977)			6.375	5.608	JD	17,555	394,995	12/18/2008.	12/15/2038.
826418 BE 4	SIERRA PACIFIC POWER CO.				1FE	5,505,025	139.808	6,733,153	4,816,000	5,373,477		(18,208)			6.750	5.696	JJ	162,540	325,080	01/19/2011.	07/01/2037.
827048 AV 1	SILGAN HOLDINGS INC.			1	3FE	680,906	100.030	680,204	680,000	680,887		(19)			4.125	4.094	AO	3,818		11/25/2019.	02/01/2028.
82967N AW 8	SIRIUS XM RADIO INC.			1	3FE	185,400	106.219	191,194	180,000	184,785		(615)			5.375	4.718	JJ	4,461	4,838	05/01/2019.	07/15/2026.
D8286# AA 8	SIRONA DENTAL SERVICES GMBH.		B		2	3,501,900	100.547	3,385,920	3,367,500	3,367,500				(61,950)	0.980	0.980	AO	5,867	32,713	10/27/2016.	10/27/2024.
78442P GC 4	SLM CORP.			1	3FE	148,184	103.500	148,005	143,000	148,093		(90)			5.125	3.473	AO	1,751		12/12/2019.	04/05/2022.
78448T AB 8	SMBC AVIATION CAPITAL FINANCE DAC.		D	2	1FE	1,052,641	101.785	1,068,743	1,050,000	1,051,392		(521)			3.000	2.946	JJ	14,525	31,500	07/13/2017.	07/15/2022.
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE.		D	1	2FE	1,006,236	106.130	1,061,300	1,000,000	1,005,903		(333)			4.250	4.173	MN	6,375	21,250	05/02/2019.	05/07/2029.
837004 BV 1	SOUTH CAROLINA ELECTRIC & GAS.				1FE	1,383,854	135.646	1,892,255	1,395,000	1,387,902		372			6.625	6.687	FA	38,508	92,419	01/24/2002.	02/01/2032.
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS.			1	1FE	2,425,606	130.092	3,141,715	2,415,000	2,423,913		(232)			5.450	5.420	FA	54,841	131,618	01/25/2011.	02/01/2041.
837004 CJ 7	SOUTH CAROLINA ELECTRIC & GAS COMP.			1	1FE	2,140,119	130.080	2,606,807	2,004,000	2,139,320		(799)			5.100	4.736	JD	8,517	102,204	01/24/2019.	06/01/2065.
838515 J* 6	SOUTH JERSEY GAS CO.				1FE	5,000,000	99.423	4,971,150	5,000,000	5,000,000					3.000	3.000	JJ	65,000	150,000	01/25/2017.	01/25/2047.
84263P AM 2	SOUTHERN CONNECTICUT GAS CO.				1FE	6,975,000	117.194	8,174,268	6,975,000	6,975,000					5.778	5.778	MN	67,169	403,016	10/26/2005.	11/01/2025.
84265V AE 5	SOUTHERN COPPER CORPORATION.				2FE	701,486	133.543	801,260	600,000	693,882		(2,515)			6.750	5.460	AO	8,438	40,500	08/02/2017.	04/16/2040.
84519# AD 6	SOUTHWEST POWER POOL INC.				1	4,274,497	115.257	4,643,584	4,028,896	4,236,027		(7,238)			4.820	4.295	MJSD.	539	193,350	04/15/2014.	12/30/2042.
84519# AG 9	SOUTHWEST POWER POOL INC.				1	2,375,000	102.346	2,430,718	2,375,000	2,375,000					3.250	3.250	MJSD.	214	74,141	11/30/2012.	09/30/2024.
845467 AL 3	SOUTHWESTERN ENERGY COMPANY.			1,5	3FE	439,276	91.720	391,644	427,000	436,122		(1,515)			6.200	5.764	JJ	11,619	26,474	11/01/2017.	01/23/2025.
845467 AM 1	SOUTHWESTERN ENERGY COMPANY.			1	3FE	521,104	92.500	471,750	510,000	517,969		(1,568)			7.500	7.066	AO	9,563	38,250	02/05/2018.	04/01/2026.
84929# AA 6	SPOWER FINANCE I LLC.			1	3PL	18,820,177	99.679	18,759,765	18,820,177	18,820,177					4.550	4.550	JD	2,379	853,740	11/21/2017.	12/31/2036.
85172F AM 1	SPRINGLEAF FINANCE CORP.				3FE	1,391,256	113.750	1,518,563	1,335,000	1,387,993		(2,906)			6.875	5.957	MS	27,024	56,822	11/05/2019.	03/15/2025.
85207U AH 8	SPRINT CORP.				4FE	514,924	107.875	553,399	513,000	514,442		(267)			7.125	7.050	JD	1,625	36,551	02/20/2018.	06/15/2024.
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC.				2FE	1,299,652	100.890	1,304,760	1,293,250	1,295,613		(1,317)			3.360	3.250	MJSD.	1,328	38,797	10/31/2016.	09/20/2021.
85208N AD 2	SPRINT SPECTRUM CO I/ II /III/ LLC.				2FE	1,002,505	105.898	1,058,980	1,000,000	1,001,946		(322)			4.738	4.696	MJSD.	1,448	47,380	03/27/2018.	03/20/2025.
78480@ AA 1	SR SMITH LLC.				5	3,877,236	100.000	3,926,315	3,926,315	3,902,291		8,901			11.000	11.497	MJSD.	1,200	431,895	03/27/2017.	03/27/2022.
78466C AC 0	SS&C TECHNOLOGIES INC.			2	4FE	400,806	106.750	427,000	400,000	400,718		(88)			5.500	5.460	MS	5,561	11,122	03/25/2019.	09/30/2027.
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE).			2	3FE	695,495	104.250	723,495	694,000	695,867		372			5.000	4.883	FA	13,109	12,250	12/05/2019.	02/15/2027.
858119 BH 2	STEEL DYNAMICS INC.			1	2FE	428,878	102.767	457,311	445,000	432,098		1,890			4.125	4.701	MS	5,405	18,356	04/03/2018.	09/15/2025.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU				1YE	139,506	100.000	139,506	139,506	139,506					8.000	8.000	MJSD.	496	11,118	12/10/2015.	12/15/2025.
866762 AK 3	SUNOCO INC				2FE	2,936,575	121.453	2,823,785	2,325,000	2,617,984		(50,931)			9.000	5.959	MN	34,875	209,250	06/26/2012.	11/01/2024.
78488@ AC 9	SVF HOLDING REAL ESTATE INVEST - A				1	3,000,000	103.969	3,119,070	3,000,000	3,000,000					3.740	3.740	AO	28,050	112,200	04/01/2016.	04/01/2026.
78488@ AD 7	SVF HOLDING REAL ESTATE INVEST - B				1	7,000,000	103.969	7,277,830	7,000,000	7,000,000					3.740	3.740	AO	65,450	261,800	06/07/2016.	04/01/2026.
87470L AA 9	TALLGRASS ENERGY PARTNERS LP			1	3FE	212,318	100.500	206,025	205,000	211,242		(1,075)			5.500	4.295	MS	3,320	5,638	06/28/2019.	09/15/2024.
87612B BE 1	TARGA RESOURCES PARTNERS LP			1	3FE	236,015	103.750	238,625	230,000	235,893		(122)			5.375	4.801	FA	5,151		11/14/2019.	02/01/2027.
87612B BB 7	TARGA RESOURCES PARTNERS LP/TARGA			2	3FE	1,168,959	103.750	1,221,138	1,177,000	1,169,017		923			5.125	5.243	FA	25,134	60,321	11/14/2018.	02/01/2025.
87612E BF 2	TARGET CORPORATION				1FE	13,363,752	109.401	15,324,934	14,008,000	13,387,949		11,397			3.625	3.894	AO	107,200	397,989	05/31/2019.	04/15/2046.
87612E BG 0	TARGET CORPORATION			2	1FE	26,449,174	114.988	29,960,019	26,055,000	26,434,281		(7,763)			3.900	3.814	MN	129,841	1,016,145	01/18/2018.	11/15/2047.
872287 AF 4	TCI COMMUNICATIONS INC				1FE	4,157,014	130.233	4,723,547	3,627,000	3,837,075		(26,960)			7.875	6.705	FA	107,903	285,626	07/06/1998.	02/15/2026.
872287 AL 1	TCI COMMUNICATIONS INC				1FE	2,212,842	132.678	3,084,773	2,325,000	2,267,138		5,010			7.125	7.540	FA	62,581	165,656	12/08/1999.	02/15/2028.
878742 AE 5	TECK RESOURCES LTD		A		2FE	549,628	117.598	617,390	525,000	547,508		(864)			6.125	5.709	AO	8,039	32,156	06/28/2017.	10/01/2035.
879369 AE 6	TELEFLEX INCORPORATED			1	3FE	183,600	104.500	194,370	186,000	183,791		266			4.875	5.084	JD	756	9,068	11/26/2018.	06/01/2026.
87952V AM 8	TELESAT CANADA / TELESAT LLC		A	1	4FE	271,423	104.250	275,220	264,000	271,169		(253)			6.500	5.842	AO	3,813		10/18/2019.	10/15/2027.
87952V AP 1	TELESAT CANADA / TELESAT LLC		A	1	3FE	496,825	101.750	498,575	490,000	496,739		(86)			4.875	4.559	JD	1,659		12/02/2019.	06/01/2027.
88032W AG 1	TENCENT HOLDINGS LTD		D	2	1FE	1,197,214	104.538	1,254,452	1,200,000	1,197,443		209			3.595	3.626	JJ	19,413	39,545	03/26/2019.	01/19/2028.
883203 BU 4	TEXTRON INC			1	2FE	3,119,412	107.345	3,354,531	3,125,000	3,122,103		622			4.300	4.325	MS	44,792	134,375	04/28/2015.	03/01/2024.
88731E AF 7	TIME WARNER ENTERTAINMENT CO LP				2FE	32,477	118.037	29,509	25,000	26,931		(535)			8.375	5.704	MS	616	2,094	02/07/2005.	03/15/2023.
88731E AJ 9	TIME WARNER ENTERTAINMENT CO LP				2FE	2,515,931	140.266	3,000,296	2,139,000	2,390,533		(10,859)			8.375	7.015	JJ	82,604	179,141	10/10/2006.	07/15/2033.
87264A AU 9	T-MOBILE USA INC			2	3FE	1,356,808	102.500	1,436,025	1,401,000	1,365,273		4,910			4.500	4.994	FA	26,269	63,045	04/11/2018.	02/01/2026.
87299A TE 4	T-MOBILE USA INC				3FE	0		0	1,386,000	0		0				1,045.484	AO			06/05/2019.	04/15/2024.
87299A TL 8	T-MOBILE USA INC				3FE			0	1,564,000							########	JJ			06/05/2019.	01/15/2026.
87299A TT 1	T-MOBILE USA INC				3FE			0	2,365,000							########	FA			06/05/2019.	02/01/2026.
889175 BD 6	TOLEDO EDISON COMPANY (THE)				1FE	4,643,025	137.324	6,385,585	4,650,000	4,644,609		170			6.150	6.161	MN	36,541	285,975	11/13/2006.	05/15/2037.
88947E AS 9	TOLL BROTHERS FINANCE CORP			1	3FE	230,144	108.000	237,600	220,000	229,562		(581)			4.875	4.170	MS	3,158	5,363	06/25/2019.	03/15/2027.
89156@ AA 1	TOURNEAU ACQUISITION CORP			5,6	6		2.424								15.000	15.622			55,823	12/08/2006.	10/31/2018.
89307# AA 7	TRANS BAY CABLE LLC				1PL	7,117,440	98.675	7,023,134	7,117,440	7,117,440					2.930	2.930	MJSD.	579	206,502	06/29/2017.	06/30/2047.
893526 BY 8	TRANSCANADA PIPELINES LTD		A		2FE	6,262,947	107.369	4,831,623	4,500,000	4,794,473		(285,342)			9.875	3.175	JJ	222,188	444,375	06/24/2014.	01/01/2021.
893526 DF 7	TRANSCANADA PIPELINES LTD		A		2FE	3,222,778	123.908	4,007,198	3,234,000	3,226,440		339			5.600	5.624	MS	45,779	181,104	03/22/2004.	03/31/2034.
893526 DJ 9	TRANSCANADA PIPELINES LTD		A		2FE	2,317,700	132.397	3,078,237	2,325,000	2,318,818		149			6.100	6.123	JD	11,819	141,825	05/26/2010.	06/01/2040.
89352H AE 9	TRANSCANADA PIPELINES LTD		A		2FE	3,972,490	144.596	5,746,225	3,974,000	3,972,742		31			7.250	7.253	FA	108,843	288,115	08/06/2008.	08/15/2038.
893570 BL 4	TRANSCONTINENTAL GAS PIPE LINE			1	2FE	2,454,038	120.904	2,811,018	2,325,000	2,378,163		(6,309)			7.080	6.642	JJ	75,904	164,610	02/05/1998.	07/15/2026.
893647 BE 6	TRANSDIGM INC			1	4FE	318,344	108.261	330,196	305,000	316,762		(1,582)			6.250	5.217	MS	5,613	11,226	05/08/2019.	03/15/2026.
89366L AE 4	TRANSELEC SA		D	2	2FE	414,000	102.376	409,504	400,000	410,809		(1,001)			3.875	3.523	JJ	7,276	15,500	08/31/2016.	01/12/2029.
P9339S AM 6	TRANSELEC SA		D	1	2FE	214,500	105.751	211,502	200,000	208,841		(2,297)			4.625	3.302	JJ	3,983	9,250	06/19/2017.	07/26/2023.
G9006@ AH 9	TRANSMISSION FINANCE DAC		D		2	10,000,000	99.822	9,982,200	10,000,000	10,000,000					3.180	3.180	MN	50,350	317,850	05/04/2016.	05/04/2026.
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		D		1	17,000,000	102.263	17,384,710	17,000,000	17,000,000					3.430	3.430	AO	126,338	583,100	04/28/2015.	10/13/2021.
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD		D		1	1,001,810	104.088	1,040,880	1,000,000	1,000,679		(214)			3.600	3.576	JD	1,600	36,000	04/07/2014.	12/15/2022.
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR				2	4,200,000	102.320	4,297,440	4,200,000	4,200,000					5.360	5.360	JD	13,757	225,120	12/09/2009.	12/09/2020.
89407# AG 3	TRANSWESTERN PIPELINE CO SENIOR LL				2	3,911,250	112.387	3,933,545	3,500,000	3,699,883		(35,544)			5.660	4.362	JD	12,106	198,100	04/18/2013.	12/09/2024.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89417E AH 2	TRAVELERS CO INC				1FE	4,764,229	131.256	6,292,422	4,794,000	4,768,987		639			5.350	5.392	MN	42,747	256,479	10/27/2010.	11/01/2040.
89420G AE 9	TRAVELERS PROPERTY CASUALTY CORP				1FE	2,659,893	138.035	3,209,311	2,325,000	2,567,075		(12,426)			6.375	5.270	MS	43,642	148,219	11/03/2010.	03/15/2033.
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD				2	400,000	101.063	404,252	400,000	400,000					6.070	6.070	AO	4,114	12,140	04/30/2010.	04/30/2020.
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD				2	171,429	101.079	173,278	171,429	171,429					6.120	6.120	AO	1,778	5,246	06/30/2010.	04/30/2020.
G8967# AU 7	TRITON CONTAINER INTERNATIONAL LTD			1	2FE	1,500,000	105.882	1,588,230	1,500,000	1,500,000					4.350	4.350	JD	181	65,250	07/13/2017.	06/30/2027.
90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU				1	35,969,573	111.153	39,981,259	35,969,573	35,969,573					3.800	3.800	APR	1,025,133	1,366,843	10/27/2017.	04/01/2039.
904000 AC 0	ULTRAMAR DIAMOND SHAMRCK CORP				2FE	4,702,650	149.052	7,452,620	5,000,000	4,703,173		53			7.450	7.920	AO	78,639	372,500	08/08/2002.	10/15/2097.
B9550@ AA 9	UMICORE SA		B		2	5,836,500	106.316	5,966,986	5,612,500	5,612,500				(103,250)	1.840	1.840	JD	6,885	102,978	12/07/2017.	12/07/2027.
73019# AA 0	UNION PACIFIC RR 2012-A				1	3,036,845	102.969	3,127,009	3,036,845	3,036,845					3.000	3.000	MS	27,332	88,258	09/13/2012.	09/13/2027.
73019# AB 8	UNION PACIFIC RR 2012-B				1	3,151,147	102.969	3,244,705	3,151,147	3,151,147					3.000	3.000	MS	28,360	91,580	09/13/2012.	09/13/2027.
73019# AC 6	UNION PACIFIC RR 2012-C				1	2,878,484	102.969	2,963,947	2,878,484	2,878,484					3.000	3.000	MS	25,906	83,656	09/13/2012.	09/13/2027.
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA				1FE	10,451,884	107.973	11,285,244	10,451,884	10,451,884					4.150	4.150	FA	151,814	247,293	01/28/2019.	08/25/2031.
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC				3FE	777,271	106.000	801,360	756,000	777,040		(231)			4.875	4.247	JJ	23,751		12/13/2019.	01/15/2025.
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC			2	3FE	1,161,783	107.275	1,175,734	1,096,000	1,139,278		(10,734)			5.875	4.679	MS	18,959	64,390	12/13/2018.	09/15/2026.
913017 AS 8	UNITED TECHNOLOGIES CORP				2FE	20,463,672	107.748	15,984,416	14,835,000	15,417,007		(472,279)			8.750	5.236	MS	432,688	1,298,063	01/13/2005.	03/01/2021.
913017 BT 5	UNITED TECHNOLOGIES CORP				2FE	9,072,768	119.892	11,027,685	9,198,000	9,075,622		2,854			4.500	4.595	JD	34,493	413,910	01/31/2019.	06/01/2042.
913017 CJ 6	UNITED TECHNOLOGIES CORPORATION			1	2FE	8,900,430	108.977	11,442,533	10,500,000	8,933,680		28,514			3.750	4.738	MN	65,625	393,750	10/26/2018.	11/01/2046.
91324P AX 0	UNITEDHEALTH GROUP INC				1FE	1,481,410	142.484	1,903,586	1,336,000	1,453,583		(3,856)			6.500	5.697	JD	3,860	86,840	01/25/2011.	06/15/2037.
91324P BE 1	UNITEDHEALTH GROUP INC				1FE	1,126,780	144.596	1,445,963	1,000,000	1,103,235		(3,262)			6.625	5.696	MN	8,465	66,250	01/25/2011.	11/15/2037.
91324P BK 7	UNITEDHEALTH GROUP INC				1FE	6,495,055	148.244	7,412,200	5,000,000	6,436,653		(50,259)			6.875	4.533	FA	129,861	343,750	10/30/2018.	02/15/2038.
91324P BN 1	UNITEDHEALTH GROUP INC			1	1FE	1,545,376	132.054	1,953,079	1,479,000	1,535,387		(1,686)			5.700	5.377	AO	17,797	84,303	02/19/2013.	10/15/2040.
91324P BQ 4	UNITEDHEALTH GROUP INC			2	1FE	4,203,771	135.782	5,738,160	4,226,000	4,206,912		442			5.950	5.988	FA	94,991	251,447	02/14/2011.	02/15/2041.
914744 AB 3	UNIVERSITY OF NOTRE DAME				1FE	5,099,246	125.852	6,437,340	5,115,000	5,101,878		346			4.900	4.920	MS	83,545	250,635	10/13/2010.	03/01/2041.
91803* AP 3	UTILITIES INC COLLATERAL TRST NOTE				2	12,750,000	114.482	14,596,422	12,750,000	12,750,000					6.580	6.580	JJ	377,528	838,950	07/19/2006.	07/21/2036.
91913Y AB 6	VALERO ENERGY CORP				2	5,046,849	140.046	5,613,032	4,008,000	4,634,111		(41,435)			8.750	6.631	JD	15,587	350,700	04/28/2005.	06/15/2030.
91913Y AE 0	VALERO ENERGY CORP				2FE	2,284,987	138.909	3,229,634	2,325,000	2,297,992		1,289			7.500	7.646	AO	36,813	174,375	07/30/2002.	04/15/2032.
Q9389# AD 2	VECTOR LTD		D		2	5,000,000	105.243	5,262,150	5,000,000	5,000,000					4.230	4.230	JD	6,463	211,500	04/28/2015.	12/20/2022.
92343V CV 4	VERIZON COMMUNICATIONS INC				2FE	10,485,608	113.255	12,832,958	11,331,000	10,523,076		32,469			4.272	4.920	JJ	223,206	484,060	12/06/2018.	01/15/2036.
92343V CX 0	VERIZON COMMUNICATIONS INC				2FE	10,726,908	119.995	13,079,401	10,900,000	10,732,186		2,765			4.522	4.619	MS	145,131	492,898	01/17/2018.	09/15/2048.
92343V DU 5	VERIZON COMMUNICATIONS INC				2FE	1,864,779	125.593	2,347,331	1,869,000	1,865,138		135			5.250	5.268	MS	28,619	98,123	03/14/2017.	03/16/2037.
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I				2	3,547,312	107.155	3,801,122	3,547,312	3,547,312					3.812	3.812	MON	6,010	134,887	05/19/2015.	05/15/2035.
Q9396# AK 7	VICTORIA POWER NETWORKS (FINANCE)		D		1	4,000,000	97.393	3,895,720	4,000,000	4,000,000					2.760	2.760	AO	24,227	110,400	10/12/2016.	10/12/2026.
Q9396# AL 5	VICTORIA POWER NETWORKS (FINANCE)		D		1	8,000,000	96.982	7,758,560	8,000,000	8,000,000					2.860	2.860	AO	50,209	228,800	10/12/2016.	10/12/2028.
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC				1PL	1,851,430	108.915	2,016,485	1,851,430	1,851,430					3.930	3.930	MJSD	202	72,499	08/22/2014.	06/30/2030.
P9798* AB 6	VIRUTEX ILKO SA		D	1	3PL	2,000,000	104.476	2,089,520	2,000,000	2,000,000					6.250	6.250	MS	39,583	125,146	09/06/2018.	03/07/2025.
92840V AA 0	VISTRA OPERATIONS COMPANY LLC			1	3FE	457,875	106.000	486,540	459,000	458,011		119			5.500	5.539	MS	8,415	25,876	11/07/2018.	09/01/2026.
92840V AB 8	VISTRA OPERATIONS COMPANY LLC			1	3FE	1,235,906	105.375	1,253,963	1,190,000	1,232,797		(3,109)			5.625	4.654	FA	25,288	21,410	11/25/2019.	02/15/2027.
92840V AF 9	VISTRA OPERATIONS COMPANY LLC			1	3FE	362,544	104.498	368,878	353,000	361,981		(564)			5.000	4.381	JJ	9,315		11/21/2019.	07/31/2027.
91825* AA 0	VLF ACQUISITION CORP				5GI		100.000								8.000	8.000			13,837	03/06/2017.	12/02/2018.
92857W BM 1	VODAFONE GROUP PLC		D		2FE	2,748,683	120.122	3,041,494	2,532,000	2,747,074		(1,609)			5.250	4.705	MN	11,447	66,465	07/17/2019.	05/30/2048.
92857W BS 8	VODAFONE GROUP PLC		D	1	2FE	1,966,475	115.970	2,189,510	1,888,000	1,965,920		(554)			4.875	4.617	JD	3,068	46,020	07/26/2019.	06/19/2049.

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
928668 AR 3	VOLKSWAGEN GROUP OF AMERICA FINANC				2FE	7,952,720	106.570	8,525,624	8,000,000	7,962,566		8,705			4.250	4.383	MN	45,333	340,000	11/07/2018.	11/13/2023.
928668 AT 9	VOLKSWAGEN GROUP OF AMERICA FINANC				2FE	6,384,512	110.716	7,085,805	6,400,000	6,386,695		1,930			4.625	4.666	MN	39,467	296,064	11/07/2018.	11/13/2025.
254687 AH 9	WALT DISNEY CO			1	1FE	25,441,383	118.729	27,206,705	22,915,000	24,127,606		(126,731)			7.550	6.619	JJ	797,760	1,730,083	10/16/2003.	07/15/2093.
254687 CP 9	WALT DISNEY CO				1FE	1,666,112	121.440	1,700,156	1,400,000	1,658,080		(8,032)			8.875	2.998	AO	22,434		11/22/2019.	04/26/2023.
254687 CX 2	WALT DISNEY CO				1FE	6,294,568	128.985	7,197,352	5,580,000	6,280,275		(14,293)			9.500	6.279	JJ	244,435		11/22/2019.	07/15/2024.
254687 FD 3	WALT DISNEY CO				1FE	16,319,106	189.749	34,287,662	18,070,000	16,319,116		9			7.900	8.748	JD	118,961	713,765	11/22/2019.	12/01/2095.
254687 FF 8	WALT DISNEY CO				1FE	6,981,241	195.416	15,078,275	7,716,000	6,981,249		7			8.250	9.119	AO	130,851		11/22/2019.	10/17/2096.
25468P BW 5	WALT DISNEY CO				1FE	6,330,695	144.899	8,253,453	5,696,000	6,099,147		(21,728)			7.000	6.164	MS	132,907	398,720	09/17/2003.	03/01/2032.
94107J AA 1	WASTE PRO USA INC			1	4FE	312,133	104.250	331,515	318,000	312,831		620			5.500	5.819	FA	6,607	17,490	02/11/2019.	02/15/2026.
G9523# AF 5	WEIR GROUP PLC		D		2	3,160,260	102.943	3,088,290	3,000,000	3,043,726		(19,480)			4.270	3.552	FA	48,038	128,100	05/30/2013.	02/16/2022.
94946T AC 0	WELLCARE HEALTH PLANS INC			2	3FE	1,010,515	104.000	1,047,280	1,007,000	1,007,303		(1,299)			5.250	5.027	AO	13,217	52,868	10/11/2018.	04/01/2025.
94946T AD 8	WELLCARE HEALTH PLANS INC			2	3FE	85,000	106.500	90,525	85,000	85,000					5.375	5.375	FA	1,726	4,594	08/08/2018.	08/15/2026.
95709T AK 6	WESTAR ENERGY INC			1	1FE	4,824,904	119.066	5,744,925	4,825,000	4,824,915		2			4.625	4.625	MS	74,385	223,156	08/12/2013.	09/01/2043.
961214 DF 7	WESTPAC BANKING CORP		D	2,5	2FE	19,188,215	105.895	20,539,452	19,396,000	19,199,454		11,118			4.322	4.432	MN	88,487	838,295	02/01/2019.	11/23/2031.
96316# AB 9	WHEELING POWER CO				1	3,000,000	102.433	3,072,990	3,000,000	3,000,000					3.360	3.360	JD	8,400	100,800	06/01/2015.	06/01/2022.
96950F AF 1	WILLIAMS COMPANIES INC				2FE	2,407,724	124.071	2,822,606	2,275,000	2,398,797		(3,127)			6.300	5.839	AO	30,258	143,325	12/20/2016.	04/15/2040.
969457 BV 1	WILLIAMS COS INC			2	2FE	1,558,963	118.514	1,732,681	1,462,000	1,555,611		(1,912)			5.750	5.276	JD	1,635	84,065	05/24/2018.	06/24/2044.
97164# AQ 7	WILMINGTON INVESTMENTS INC				2	10,000,000	111.795	11,179,500	10,000,000	10,000,000					4.690	4.690	JD	20,844	469,000	06/15/2017.	06/15/2029.
97651# AF 1	WINWHOLESALE INC				2	3,500,000	104.859	3,670,065	3,500,000	3,500,000					4.020	4.020	JD	5,081	140,700	06/18/2015.	06/18/2027.
97651# AG 9	WINWHOLESALE INC				2	3,500,000	104.933	3,672,655	3,500,000	3,500,000					4.020	4.020	FA	51,199	140,700	08/20/2015.	08/20/2027.
97786# AJ 1	WOLSELEY CAPITAL INC				2FE	5,000,000	102.750	5,137,500	5,000,000	5,000,000					3.430	3.430	MS	57,167	172,750	09/01/2015.	09/01/2022.
980745 D* 1	WOODWARD INC				2	7,000,000	100.795	7,055,650	7,000,000	7,000,000					3.420	3.420	AO	59,850	239,400	10/01/2013.	11/15/2020.
98212B AH 6	WPX ENERGY INC			1	3PL	524,874	106.750	555,100	520,000	524,379		(438)			5.750	5.532	JD	2,492	26,306	11/04/2019.	06/01/2026.
026609 AC 1	WYETH				1FE	2,178,293	115.740	2,475,681	2,139,000	2,149,071		(2,748)			7.250	7.081	MS	51,693	155,078	12/14/2001.	03/01/2023.
98389B AH 3	XCEL ENERGY INC				2FE	4,706,364	135.256	5,729,457	4,236,000	4,610,023		(13,431)			6.500	5.668	JJ	137,670	275,340	03/01/2011.	07/01/2036.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,175,991,603	XXX	3,746,171,790	3,217,794,019	3,160,679,264	0	(1,548,244)	1,068,200	(227,150)	XXX	XXX	XXX	40,913,449	147,908,615	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04542B KS 0	ABFC_05-HE1			4,5	1FM	641,691	100.037	660,719	660,473	654,119		2,788			2.422	3.627	MON	267	18,617	12/07/2015.	03/25/2035.
00841L AV 8	ABMT_14-3			4,5	1FM	322,280	102.624	332,883	324,371	322,680		92			3.821	3.970	MON	1,033	12,362	04/06/2016.	11/01/2044.
00841X BJ 8	ABMT_15-2			4,5	1FM	1,060,204	102.359	1,174,249	1,147,183	1,069,566		1,605			3.727	5.191	MON	3,563	42,651	04/06/2016.	03/01/2045.
00842A AD 1	ABMT_15-4			4,5	1FM	5,384,655	101.984	5,483,797	5,377,094	5,382,511		(118)			3.500	3.478	MON	15,683	186,585	06/08/2015.	06/01/2045.
04541G SK 9	ABSHE_05-HE5			4,5	1FM	276,645	100.807	294,330	291,974	285,499		3,772			2.512	6.899	MON	122	8,383	03/11/2016.	06/25/2035.
04541G TM 4	ABSHE_05-HE6			4,5	1FM	208,456	100.047	214,982	214,881	214,461		663			2.587	3.188	MON	93	5,388	04/28/2015.	07/25/2035.
004421 MF 7	ACE_05-HE2			4,5	1FM	342,883	100.119	352,965	352,545	349,617		33			2.752	4.382	MON	162	10,254	02/24/2016.	04/25/2035.
004421 PS 6	ACE_05-HE4			4,5	1FM	117,605	100.240	123,040	122,745	120,860		198			2.647	2.861	MON	54	2,687	10/13/2015.	07/25/2035.
00252F CU 3	AMIT_05-4			4,5	1FM	2,206,440	99.881	2,203,808	2,206,440	2,206,440					2.527	2.527	MON	929	69,919	08/19/2005.	10/25/2035.
00252F CV 1	AMIT_05-4			4,5	1FM	665,625	98.126	735,944	750,000	694,675		9,062			2.572	4.484	MON	322	23,192	11/02/2016.	10/25/2035.
03072S QC 2	AMSI_04-R3			4,5	1FM	1,190,324	100.307	1,271,110	1,267,221	1,217,329		5,693			2.572	4.374	MON	543	38,340	11/30/2016.	05/25/2034.
03072S RX 5	AMSI_04-R5			4,5	1FM	3,223,915	100.291	3,403,120	3,393,249	3,298,779		8,678			2.662	3.848	MON	1,505	105,365	06/18/2018.	07/25/2034.
03072S SM 8	AMSI_04-R6			4,5	1FM	516,371	100.219	512,930	511,811	512,534		(631)			3.892	3.636	MON	332	20,795	12/17/2015.	07/25/2034.
03072S TZ 8	AMSI_04-R8			4,5	1FM	242,460	100.026	243,131	243,068	243,031		131			2.752	2.826	MON	111	6,030	08/07/2014.	09/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03072S UA 1	AMSI_04-R8			4,5	1FM	4,378,906	99.901	4,745,312	4,750,000	4,549,636		41,732			2.812	4.065	MON	2,226	155,715	09/13/2016.	09/25/2034.
03072S S7 1	AMSI_05-R10			4,5	1FM	1,002,375	99.886	1,198,626	1,200,000	1,121,015		30,218			2.222	6.324	MON	444	32,849	11/03/2015.	01/25/2036.
03072S G3 3	AMSI_05-R6			4,5	1FM	2,464,514	100.295	2,564,747	2,557,213	2,507,375		6,158			2.767	3.689	MON	1,179	83,044	10/25/2016.	08/25/2035.
03072S J9 7	AMSI_05-R7			4,5	1FM	1,211,105	100.191	1,365,307	1,362,705	1,311,464		19,025			2.542	5.625	MON	577	41,007	03/14/2016.	09/25/2035.
03072S L9 4	AMSI_05-R8			4,5	1FM	1,188,265	100.087	1,313,921	1,312,774	1,278,285		15,517			2.527	5.736	MON	553	38,890	03/14/2016.	10/25/2035.
03464N AB 8	AOMT_18-3			4,5	1FM	1,260,103	101.190	1,275,117	1,260,119	1,260,109		3			3.751	3.752	MON	3,939	45,190	08/16/2018.	09/01/2048.
042856 AA 2	ARRW_18-1			4,5	1FM	7,942,337	101.164	8,034,930	7,942,503	7,942,423		47			3.763	3.764	MON	24,906	291,299	05/04/2018.	04/01/2048.
042856 AB 0	ARRW_18-1			4,5	1FM	4,183,010	101.305	4,237,632	4,183,052	4,183,032		12			4.016	4.017	MON	13,999	163,732	05/04/2018.	04/01/2048.
07386H ME 8	BALTA_04-10			4,5	1FM	818,363	100.206	997,782	995,727	907,591		29,472			2.692	7.037	MON	447	31,974	11/04/2015.	09/25/2034.
105667 AC 3	BMAT_06-1			4,5	1FM	2,904,688	99.680	3,239,613	3,250,000	3,075,266		46,955			2.142	4.328	MON	1,160	88,290	06/14/2016.	07/25/2036.
073879 VF 2	BSABS_05-TC1			4,5	1FM	20,656	100.078	21,617	21,601	21,275		230			2.452	5.385	MON	9	597	10/22/2015.	05/25/2035.
144531 CZ 1	CARR_05-NC3			4,5	1FM	187,503	100.693	196,926	195,571	193,989		2,416			2.482	5.500	MON	81	4,680	04/19/2016.	06/25/2035.
12489W LG 7	CBASS_05-CB3			4,5	1FM	444,375	99.858	499,290	500,000	480,800		6,990			2.767	4.381	MON	231	16,450	11/23/2015.	05/25/2035.
12489W ME 1	CBASS_05-CB4			4,5	1FM	284,954	100.161	311,076	310,577	305,565		1,723			2.242	3.948	MON	116	8,278	03/04/2015.	07/25/2035.
12489W MZ 4	CBASS_05-CB5			4,5	1FM	1,472,025	99.146	1,628,965	1,643,000	1,557,409		25,999			2.392	4.902	MON	655	51,834	11/02/2016.	08/25/2035.
16163Y AC 8	CHASE_16-1			4,5	1FE	1,148,720	102.180	1,189,897	1,164,512	1,154,400		189			3.750	3.960	MON	3,639	43,090	03/24/2016.	04/01/2045.
16163Y AD 6	CHASE_16-1			4,5	1FE	3,130,905	101.140	3,257,999	3,221,263	3,151,770		1,279			3.750	4.279	MON	10,066	119,195	04/26/2018.	04/01/2045.
16164A AD 7	CHASE_16-2			4,5	2FE	2,300,826	100.883	2,320,006	2,299,707	2,300,457		(12)			3.750	3.742	MON	7,187	85,128	07/19/2016.	12/01/2045.
12559Q AA 0	CITM_07-1			4,5	1FM	10,370,047	100.841	10,509,818	10,422,157	10,381,583		5,682			3.142	3.405	MON	5,458	376,483	02/15/2017.	10/25/2037.
17307G SL 3	CMLTI_05-OPT3			4,5	1FM	810,735	99.964	914,463	914,793	892,224		9,350			2.512	6.438	MON	383	26,243	10/28/2015.	05/25/2035.
17307G UV 8	CMLTI_05-OPT4			4,5	1FM	1,469,400	99.900	1,578,412	1,580,000	1,515,109		13,751			2.722	3.941	MON	717	48,429	11/30/2016.	07/25/2035.
17321L AA 7	CMLTI_13-J1			4,5	1FM	643,387	101.583	667,176	656,780	646,405		275			3.500	3.879	MON	1,916	22,740	11/01/2013.	10/01/2043.
19687T AC 0	COLT_17-1			4,5	1FE		100.197								3.074	3.074	MON		56	04/27/2017.	05/03/2047.
19688A AB 2	COLT_18-4			4,5	1FM	2,672,766	100.406	2,683,649	2,672,811	2,672,774		7			4.108	4.110	MON	9,150	103,714	11/16/2018.	12/01/2048.
19688A AC 0	COLT_18-4			4,5	1FM	1,142,256	100.421	1,147,089	1,142,275	1,142,259		3			4.210	4.212	MON	4,007	45,424	11/16/2018.	12/01/2048.
12647M BY 0	CSMC_13-6			4,5	1FM	528,992	101.640	547,836	538,995	529,909		241			3.500	3.844	MON	1,572	18,641	04/28/2015.	08/01/2043.
126673 NW 8	CWABS_04-12			4,5	1FM	2,268,557	99.973	2,286,515	2,287,140	2,282,395		3,380			3.217	3.621	MON	1,226	80,290	07/21/2016.	03/25/2035.
126673 QG 0	CWL_04-AB2			4,5	1FM	1,621,734	100.239	1,747,962	1,743,800	1,694,006		13,398			2.647	5.707	MON	769	52,787	08/03/2016.	05/25/2036.
126670 LP 1	CWL_05-14			4,5	1FM	1,216,900	100.012	1,394,901	1,394,728	1,358,926		29,556			2.242	7.937	MON	530	35,536	02/09/2016.	04/25/2036.
24380T AD 8	DRMT_17-1A			4,5	1FE	1,522,500	102.518	1,537,767	1,500,000	1,516,419		(3,373)			4.498	4.182	MON	5,623	67,470	12/04/2017.	12/02/2046.
31573N AA 9	EFMT_18-1			4,5	1FM	7,228,103	101.438	7,332,036	7,228,118	7,228,103		0			4.140	4.140	MON	24,937	288,017	11/08/2018.	10/01/2058.
29445F BK 3	EMLT_04-2			4,5	1FM	446,432	100.286	515,904	514,433	496,344		11,193			2.812	5.281	MON	241	17,160	04/06/2016.	10/25/2034.
29445F BZ 0	EMLT_04-3			4,5	1FM	4,544,375	100.183	4,538,518	4,530,218	4,541,218		(2,818)			2.767	2.661	MON	12,817	137,521	06/05/2018.	12/25/2034.
294751 DK 5	EQABS_03-4			3	6FE		0.130								4.966	3.093	MON		8,454	10/17/2003.	10/25/2034.
32027N LA 7	FFML_04-FF7			4,5	1FM	1,783,108	100.116	1,928,280	1,926,049	1,837,795		10,099			2.662	4.876	MON	855	59,642	08/11/2016.	09/25/2034.
32027N LR 0	FFML_04-FFH3			4,5	1FM	127,402	100.094	131,002	130,879	130,109		450			2.662	3.513	MON	58	3,912	01/31/2014.	10/25/2034.
32027N VV 0	FFML_05-FF9			4,5	1FM	850,500	99.836	910,569	912,064	873,155		6,479			2.512	5.161	MON	382	27,077	04/13/2016.	10/25/2035.
32027N VE 8	FFML_05-FFH3			4,5	1FM	2,876,250	99.663	3,239,061	3,250,000	3,026,415		40,330			2.662	4.731	MON	1,442	103,466	07/21/2016.	09/25/2035.
32027N XD 8	FFML_05-FFH4			4,5	1FM	132,338	100.173	140,468	140,226	137,180		1,001			2.512	4.563	MON	59	4,110	11/16/2015.	12/25/2035.
320276 AB 4	FFML_06-FF9			4,5	1FM	12,856,218	98.443	13,622,427	13,837,840	13,065,193		75,682			1.917	4.052	MON	4,421	329,633	09/16/2016.	06/25/2036.
35729P JE 1	FHLT_05-1			4,5	1FM	315,468	100.198	465,485	464,564	457,897		6,901			2.812	6.101	MON	218	14,054	03/09/2012.	06/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31659T DV 4	FMIC_05-2			4,5	1FM	563,042	99.588	739,926	742,984	653,907		9,815			2.527	7.806	MON	313	20,798	11/17/2015.	12/25/2035.
35690A AS 7	FREMF_16-K58			4,5	1FM	1,768,378	102.271	1,933,748	1,890,806	1,801,972		11,205			3.739	4.562	MON	5,891	71,700	10/26/2016.	09/01/2049.
33852A AC 1	FSMT_19-1INV			4,5	1FE	16,703,487	102.054	16,779,224	16,441,451	16,697,931		(5,556)			3.500	2.656	MON	47,954	95,343	10/25/2019.	10/01/2049.
362341 GM 5	GSAA_05-9			4,5	1FM	503,213	100.312	640,992	639,000	565,595		20,966			2.512	8.365	MON	268	19,365	05/03/2016.	08/25/2035.
362334 LJ 1	GSAMP_06-HE2			4,5	1FM	1,423,030	98.646	1,602,003	1,624,000	1,490,569		22,881			2.272	4.896	MON	615	45,063	01/18/2017.	03/25/2046.
36245E AE 8	GSAMP_06-HE7			4,5	1FM	2,273,253	99.602	2,487,283	2,497,222	2,336,417		17,131			2.022	4.961	MON	842	62,476	06/10/2016.	10/25/2046.
362334 EC 4	GSAMP_06-NC1			4,5	1FM	2,034,459	99.981	2,341,385	2,341,823	2,219,990		26,465			2.372	6.078	MON	926	61,322	02/23/2016.	02/25/2036.
362429 AD 4	GSAMP_07-HS1			4,5	1FM	1,280,072	101.552	1,293,870	1,274,100	1,277,822		(729)			4.042	3.957	MON	858	58,389	09/23/2016.	02/25/2047.
437084 ET 9	HEAT_04-6			4,5	1FM	184,301	99.903	195,548	195,739	191,753		1,183			2.647	4.552	MON	86	6,011	12/02/2015.	12/25/2034.
437084 GS 9	HEAT_04-8			4,5	1FM	2,675,978	99.778	3,087,867	3,094,734	2,859,123		39,191			2.707	5.603	MON	1,396	108,317	06/15/2016.	03/25/2035.
437084 JU 1	HEAT_05-2			4,5	1FM	385,890	100.711	429,131	426,103	412,067		4,591			2.887	4.935	MON	205	14,361	11/23/2015.	07/25/2035.
437084 MH 6	HEAT_05-5			4,5	1FM	81,715	100.152	85,583	85,453	85,111		396			2.557	3.388	MON	36	2,281	02/24/2016.	11/25/2035.
437084 MJ 2	HEAT_05-5			4,5	1FM	1,825,228	99.764	2,184,825	2,190,000	2,060,439		42,671			2.587	5.376	MON	944	62,171	11/19/2015.	11/25/2035.
437084 ND 4	HEAT_05-6			4,5	1FM	58,654	100.051	61,509	61,478	61,056		506			2.527	4.387	MON	26	1,490	02/25/2016.	12/25/2035.
437084 QY 5	HEAT_05-9			4,5	1FM	8,846,518	99.729	9,740,001	9,766,507	9,256,626		91,370			2.202	4.233	MON	3,584	264,667	08/02/2016.	04/25/2036.
437084 RY 4	HEAT_06-1			4,5,6	1FM	7,600,744	100.110	13,559,954	13,545,000	10,778,029		1,005,455			2.252	13.629	MON	5,084	374,908	11/30/2016.	04/25/2036.
437084 US 3	HEAT_06-3		C	4,5	1FM	7,221,000	99.053	8,617,594	8,700,000	7,787,230		167,132			2.182	5.441	MON	3,164	234,242	06/16/2016.	07/25/2036.
456606 HU 9	INABS_05-C			4,5	1FM	2,886,808	99.830	3,293,607	3,299,209	3,155,252		39,228			2.512	5.666	MON	1,381	91,681	02/24/2016.	10/25/2035.
46626L EM 8	JPMAC_05-OPT2			4,5	1FM	1,251,132	99.837	1,445,259	1,447,621	1,383,810		30,383			2.242	5.931	MON	541	39,850	02/10/2016.	12/25/2035.
542514 KU 7	LBMLT_05-2			4,5	1FM	177,115	99.991	181,466	181,482	180,714		797			2.722	3.629	MON	82	5,337	03/09/2015.	04/25/2035.
525221 EM 5	LXS_05-7N			4,5	1FM	546,609	98.432	573,335	582,467	549,263		1,055			2.332	3.595	MON	226	16,340	02/14/2017.	12/25/2035.
57643L JH 0	MABS_05-HE1			4,5	1FM	529,387	101.259	609,151	601,576	584,765		(281)			2.737	6.513	MON	274	18,884	12/12/2013.	05/25/2035.
61913P AS 1	MHL_05-1			4,5	1FM	104,113	99.090	110,782	111,799	105,616		507			2.512	5.276	MON	47	3,236	01/06/2016.	02/25/2035.
59020U WL 5	MLMI_05-WMC2			4,5	1FM	296,125	100.270	310,661	309,826	307,976		1,547			2.722	4.178	MON	141	8,620	03/03/2015.	04/25/2036.
617451 ER 6	MSAC_06-HE2			4,5	1FM	2,634,283	99.073	2,854,259	2,880,966	2,716,978		25,446			2.132	5.561	MON	1,024	74,658	03/23/2016.	03/25/2036.
61749H AA 8	MSAC_06-HE3			4,5	1FM	2,597,166	99.378	2,785,580	2,803,012	2,673,690		25,059			2.072	5.038	MON	968	70,633	03/23/2016.	04/25/2036.
61744C YB 6	MSAC_06-NC1			4,5	1FM	1,957,175	99.166	2,399,824	2,420,000	2,189,172		66,569			2.362	6.810	MON	953	69,681	03/04/2016.	12/25/2035.
59166D AA 5	MST_18-1A			4,5	1FM	8,227,412	103.875	8,530,524	8,212,337	8,224,544		(1,786)			3.750	3.706	MON	25,664	303,950	08/14/2018.	03/01/2057.
64352V LL 3	NCHET_05-3			4,5	1FM	1,454,012	100.182	1,611,520	1,608,588	1,567,666		26,198			2.302	5.517	MON	617	48,166	12/15/2015.	07/25/2035.
64352V LM 1	NCHET_05-3			4,5	1FM	1,296,900	99.848	1,439,307	1,441,500	1,350,148		19,731			2.432	4.704	MON	584	47,206	10/19/2016.	07/25/2035.
65536H BE 7	NHELI_05-HE1			4,5	1FM	148,880	100.116	153,860	153,682	153,406		487			2.512	3.171	MON	64	3,980	04/28/2015.	09/25/2035.
65536M AE 7	NHELI_06-HE2			4,5	1FM	1,588,151	92.670	1,952,548	2,107,000	1,705,676		29,035			2.122	5.009	MON	745	55,546	08/10/2016.	03/25/2036.
64830G AB 2	NRZT_18-1			4,5	1FM	493,132	103.652	510,125	492,154	493,013		(94)			4.000	3.946	MON	1,641	19,390	10/30/2018.	12/01/2057.
64829X AC 6	NRZT_18-5			4,5	1FM	7,226,436	103.985	7,484,563	7,197,761	7,220,276		(6,069)			4.250	4.141	MON	25,492	298,990	11/28/2018.	12/01/2057.
64829X AT 9	NRZT_18-5			4,5	1FM	3,109,777	105.880	3,307,837	3,124,135	3,111,132		1,208			4.250	4.330	MON	11,065	132,239	11/28/2018.	12/01/2057.
68389F JY 1	OOMLT_05-5			4,5	1FM	2,463,057	99.869	2,821,302	2,825,011	2,693,901		28,615			2.182	4.846	MON	1,027	75,208	01/15/2016.	12/25/2035.
68383N AY 9	OPMAC_05-2			4,5	1FM	804,375	101.175	910,575	900,000	869,676		21,883			2.512	6.086	MON	377	26,931	10/01/2015.	04/25/2035.
73316P EN 6	POPLR_05-B			4,5	1FM	1,215,500	100.967	1,312,576	1,300,000	1,259,439		15,007			2.872	4.573	MON	622	42,776	09/28/2016.	08/25/2035.
70069F AY 3	PPSI_04-WCW2			4,5	1FM	433,764	100.267	442,952	441,771	436,139		2,044			2.767	4.118	MON	204	14,310	11/03/2015.	10/25/2034.
70069F KF 3	PPSI_05-WCW1			4,5	1FM	731,464	100.376	817,495	814,434	785,157		5,433			2.497	4.606	MON	339	22,668	02/09/2016.	09/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70069F HV 2	PPSI_05-WHQ2			4,5	1FM	1,023,904	100.170	2,684,254	2,679,690	2,379,647		81,968			2.482	12.973	MON	1,109	77,833	12/28/2011.	05/25/2035.
76112B YX 2	RAMP_05-EFC3			4,5	1FM	3,581,375	100.646	4,119,457	4,093,000	3,881,216		65,230			2.752	4.997	MON	1,877	134,038	03/11/2015.	08/25/2035.
76112B C7 3	RAMP_05-EFC4			4,5	1FM	10,724,293	99.838	10,713,648	10,731,000	10,725,448		998			2.677	2.692	MON	4,788	343,260	06/05/2018.	09/25/2035.
76112B 2D 1	RAMP_06-RS2			4,5	1FM	1,034,015	98.158	1,135,227	1,156,536	1,049,190		5,375			2.092	4.700	MON	403	29,730	04/20/2016.	03/25/2036.
76112B Z3 7	RAMP_06-RZ1			4,5	1FM	1,541,944	100.074	1,680,403	1,679,154	1,639,823		24,173			2.212	4.898	MON	629	47,393	02/23/2017.	03/25/2036.
75156X AC 5	RAMP_06-RZ4			4,5	1FM	4,220,426	99.739	4,960,619	4,973,605	4,633,156		50,768			2.062	6.545	MON	1,709	124,537	02/10/2016.	10/25/2036.
76110W M4 5	RASC_05-KS1			4,5	1FM	1,056,271	99.873	1,054,268	1,055,611	1,056,141		(66)			2.917	2.908	MON	513	36,335	11/30/2017.	02/25/2035.
75405W AF 9	RASC_05-KS10			4,5	1FM	1,055,180	99.824	1,223,011	1,225,173	1,145,726		21,433			2.452	5.779	MON	501	36,391	10/27/2015.	11/25/2035.
753910 AD 0	RASC_05-KS12			4,5	1FM	611,349	100.091	657,190	656,591	650,984		6,564			2.452	4.932	MON	268	17,360	03/03/2016.	01/25/2036.
76110W 3T 1	RASC_05-KS8			4,5	1FM	764,264	100.076	835,613	834,976	823,958		6,398			2.512	4.769	MON	350	23,460	05/13/2014.	08/25/2035.
76113A AG 6	RASC_06-KS1			4,5	1FM	143,560	100.122	160,598	160,403	156,000		2,154			2.362	6.395	MON	63	4,361	11/20/2015.	02/25/2036.
75406E AD 3	RASC_06-KS4			4,5	1FM	20,033	99.932	21,227	21,242	21,046		224			2.032	4.689	MON	7	484	06/03/2014.	06/25/2036.
75406W AD 3	RASC_06-KS6			4,5	1FM	501,216	99.498	563,106	565,946	533,524		5,329			2.042	5.430	MON	193	14,114	04/20/2016.	08/25/2036.
81375W GU 4	SABR_05-OP2			4,5	1FM	852,929	99.332	936,168	942,463	914,888		6,338			2.437	4.658	MON	383	23,668	10/01/2015.	10/25/2035.
81376E AC 9	SABR_06-NC2			4,5	1FM	628,456	99.550	661,931	664,923	635,196		2,397			2.272	3.790	MON	252	18,272	09/23/2016.	03/25/2036.
86358E MR 4	SAIL_04-9			4,5	1FM	972,988	99.439	1,118,528	1,124,841	1,043,794		18,781			2.767	5.216	MON	519	37,018	03/14/2016.	10/25/2034.
86358E WC 6	SAIL_05-7			4,5	1FM	1,009,313	100.081	1,074,606	1,073,738	1,066,533		7,014			2.527	3.975	MON	452	29,867	08/21/2014.	08/25/2035.
86358E UV 6	SAIL_05-HE1			4,5	1FM	162,276	100.179	168,900	168,599	164,623		2,370			2.497	6.715	MON	70	4,745	02/07/2014.	07/25/2035.
86359A PY 3	SASC_03-BC2			3	1FM	411,743	100.861	433,991	430,288	417,381		(13,021)			3.292	1.668	MON	1,507	14,414	03/10/2003.	02/25/2033.
863576 DJ 0	SASC_05-WF4			4,5	1FM	89,188	100.398	100,398	100,000	95,463		2,001			2.662	5.538	MON	44	3,184	05/04/2016.	11/25/2035.
86359U AE 9	SASC_06-OPT1			4,5	1FM	1,008,710	99.515	1,074,205	1,079,445	1,042,474		6,878			2.052	4.155	MON	369	31,371	11/10/2015.	04/25/2036.
805564 QV 6	SAST_04-3			4,5	1FM	1,957,474	98.654	2,216,786	2,247,022	2,036,917		19,920			2.692	4.846	MON	1,008	72,185	04/08/2016.	12/26/2034.
80556X AA 5	SAST_06-2			4,5	1FM	1,421,537	99.276	1,491,893	1,502,781	1,455,052		10,792			1.922	4.099	MON	481	35,829	01/13/2016.	09/25/2036.
35563P HH 5	SCRT_18-4			4	1FE	1,911,854	104.800	2,107,840	2,011,298	1,912,848		1,142			3.500	3.741	MON	5,866	70,195	11/08/2018.	03/01/2058.
81745D AE 1	SEMT_13-9			4	1FM	2,310,005	102.174	2,423,752	2,372,171	2,310,692		9,645			3.500	4.028	MON	6,919	81,715	04/28/2015.	07/01/2043.
81746N CB 2	SEMT_16-3			4,5	1FM	3,790,852	102.637	3,800,674	3,703,029	3,778,522		(1,434)			3.684	3.290	MON	11,369	136,511	10/17/2016.	11/01/2046.
81746N CC 0	SEMT_16-3			4,5	1FM	2,747,675	102.496	2,846,598	2,777,272	2,751,793		591			3.684	3.845	MON	8,527	102,383	10/17/2016.	11/01/2046.
81746Q CB 5	SEMT_18-2			4,5	1FM	2,918,502	103.263	3,006,211	2,911,209	2,917,857		(293)			3.756	3.719	MON	9,111	109,382	01/18/2018.	02/01/2048.
81746Q CC 3	SEMT_18-2			4,5	1FM	1,802,993	102.647	1,872,600	1,824,307	1,804,870		706			3.756	3.925	MON	5,710	68,544	01/18/2018.	02/01/2048.
78432B AB 5	SGR_19-3			4,5	1FE	4,326,487	99.825	4,318,983	4,326,550	4,326,492		6			2.877	2.880	MON	10,373	20,184	10/17/2019.	09/01/2059.
78432B AC 3	SGR_19-3			4,5	1FE	6,147,983	99.826	6,137,286	6,148,014	6,147,985		2			3.082	3.083	MON	15,790	30,724	10/17/2019.	09/01/2059.
35564C AP 2	SLST_18-2			4	1	3,866,785	104.539	4,209,714	4,026,943	3,881,851		14,919			3.500	3.996	MON	11,745	140,943	11/15/2018.	11/01/2028.
84751P GZ 6	SURF_05-BC3			4,5	1FM	124,917	100.303	130,857	130,461	127,686		868			2.542	4.677	MON	55	3,822	07/25/2016.	06/25/2036.
83611M EA 2	SVHE_05-DO1			4,5	1FM	55,652	100.009	55,657	55,652	55,652					2.692	2.692	MON	25	681	11/30/2017.	05/25/2035.
83611M DH 8	SVHE_05-OPT1			4,5	1FM	1,425,656	99.659	1,628,422	1,633,989	1,505,833		9,045			2.467	5.020	MON	672	42,269	03/18/2016.	06/25/2035.
83612M AF 4	SVHE_06-WF2			4,5	1FM	782,156	99.840	939,431	940,939	879,352		24,502			2.012	6.190	MON	316	23,720	10/22/2015.	12/25/2036.
89172U AD 0	TPMT_16-4			4	1FE	16,006,121	103.351	16,435,862	15,903,000	15,984,354		(10,798)			3.750	3.665	MON	49,697	596,363	11/08/2017.	07/01/2056.
89173H AC 0	TPMT_17-2			4	1FM	19,944,596	104.339	20,515,108	19,661,956	19,878,701		(31,508)			3.750	3.550	MON	61,444	737,323	10/26/2017.	04/01/2057.
89173U AC 1	TPMT_17-4			4	1FM	4,888,281	101.054	5,052,715	5,000,000	4,905,165		6,699			3.250	3.478	MON	13,542	162,500	10/30/2017.	06/01/2057.
92922F 4R 6	WAMU_05-AR13			4,5	1FM	5,958,639	99.332	6,509,840	6,553,645	6,100,204		5,668			2.652	4.424	MON	3,380	203,980	01/24/2017.	10/25/2045.
92922F 4S 4	WAMU_05-AR13			4,5	1FM	623,446	98.839	679,018	686,993	660,848		355			2.512	3.453	MON	336	20,427	09/09/2016.	10/25/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92925C BD 3	WAMU_05-AR19			4,5	1FM	627,970	99.148	683,344	689,220	632,551		1,100			2.612	4.709	MON	350	21,170	09/06/2016.	12/25/2045.
92922F U5 5	WAMU_05-AR9			4	1FM	1,534,566	99.210	1,727,602	1,741,352	1,537,178		1,479			2.552	5.225	MON	864	52,632	02/10/2016.	07/25/2045.
9497EN AE 3	WFHET_05-3			4,5	1FM	535,686	99.971	594,827	595,000	575,618		11,110			2.737	5.615	MON	271	19,394	01/11/2016.	11/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						322,895,651	XXX	349,647,029	346,454,006	334,796,660	0	2,646,000	0	0	XXX	XXX	XXX	553,040	10,520,563	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
682439 AE 4	AACMT_05-C6A			4	1FM	7,300,301	117.051	8,504,487	7,265,625	7,285,981		(1,416)			5.690	5.654	MON	22,966	413,385	10/24/2005.	10/11/2037.
05357H AA 8	AVMT_13-AVM			4,5	1FM	2,689,482	100.701	2,618,234	2,600,000	2,613,570		(14,355)			3.867	3.164	MON	8,109	98,661	12/10/2013.	12/01/2032.
05947U Y3 6	BACM_05-4 IS			4,5,6	6*	4,146	0.001	17									MON			09/15/2005.	07/01/2045.
06541F BA 6	BANK_17-BNK4			4	1FM	617,964	107.175	643,052	600,000	613,587		(1,666)			3.625	3.268	MON	1,813	21,750	04/05/2017.	05/01/2050.
06036F BH 3	BANK_18-BN15			4,5	1FM	14,661,042	108.446	16,266,960	15,000,000	14,686,955		24,902			4.651	4.943	MON	58,136	707,081	11/16/2018.	11/01/2061.
07335C AK 0	BBCMS_19-C4 IS			4,5,6	1FE	2,497,134	11.932	2,410,861		2,411,156		(90,367)			1.602	2.730	MON	26,979	113,051	08/12/2019.	08/01/2052.
08162P BB 6	BMARK_18-B1			4,5	2FM	1,307,818	104.945	1,364,289	1,300,000	1,306,537		(681)			4.117	4.043	MON	4,460	54,274	01/19/2018.	01/01/2051.
07383F 6S 2	BSCMS_05-PWR8 IS			4,5,6	6FE	7,035	0.212	651							0.616	24.999	MON	158	2,097	07/01/2006.	06/01/2041.
07383F 5R 5	BSCMS_05-T18 IS			4,5,6	6FE	4,464	0.030	757							0.100		MON	210	4,668	06/26/2014.	02/01/2042.
12482H AQ 7	CAMB_19-LIFE			4,5	1FM	9,400,000	100.470	9,444,161	9,400,000	9,400,000					4.290	4.290	MON	19,042	389,053	01/25/2019.	12/15/2037.
12513Y BD 1	CD_07-CD4 IS			4,5,6	6FE	1,555	4.102	8,137							1.301	24.999	MON	215	5,267	03/20/2007.	12/01/2049.
12515H BC 8	CD_17-CD5			4,5	1FM	2,162,881	104.889	2,202,661	2,100,000	2,149,772		(5,680)			3.956	3.595	MON	6,923	83,076	07/24/2017.	08/01/2050.
12527E AD 0	CFCRE_11-C1			4,5	1FM	939,485	102.201	934,320	914,202	916,360		(3,348)			4.961	4.743	MON	3,780	47,691	08/12/2011.	04/01/2044.
12531W BB 7	CFCRE_16-C3			4	1FM	5,000,494	107.090	5,199,205	4,855,000	4,948,128		(14,032)			3.865	3.503	MON	15,637	187,646	01/22/2016.	01/01/2048.
12531W BG 6	CFCRE_16-C3			4,5	1FM	3,332,016	108.507	3,510,211	3,235,000	3,303,408		(8,542)			4.700	4.297	MON	12,670	152,045	01/22/2016.	01/01/2048.
12531W BC 5	CFCRE_16-C3 IS			4,5,6	1FE	925,378	5.209	605,636		576,400		(99,481)			1.026	4.709	MON	9,942	129,456	01/25/2016.	01/01/2048.
12532B AH 0	CFCRE_16-C7 IS			4,5,6	1FE	572,696	4.310	421,243		408,644		(62,408)			0.736	3.730	MON	5,994	79,052	05/11/2017.	12/01/2054.
17321R AL 0	CGCMT_13-GC17			4,5	1FM	942,896	106.885	1,010,059	945,000	943,812		273			5.110	5.146	MON	4,024	48,893	02/25/2016.	11/01/2046.
17322A AF 9	CGCMT_14-GC19			4	1FM	1,544,951	106.525	1,597,875	1,500,000	1,520,510		(4,639)			4.345	3.975	MON	5,431	65,175	02/28/2014.	03/01/2047.
17322A AG 7	CGCMT_14-GC19			4,5	1FM	2,008,485	107.951	2,105,035	1,950,000	1,977,346		(6,045)			4.805	4.425	MON	7,808	93,698	02/28/2014.	03/01/2047.
17323C AK 3	CGCMT_15-GC27			4	1FM	2,307,132	103.121	2,310,014	2,240,100	2,276,640		(6,653)			3.772	3.414	MON	7,041	84,497	01/28/2015.	02/01/2048.
29425A AG 8	CGCMT_15-GC33			4,5	1FM	1,955,541	108.048	2,052,914	1,900,000	1,934,727		(5,305)			4.572	4.209	MON	7,239	88,029	09/14/2015.	09/01/2058.
29425A AH 6	CGCMT_15-GC33			4,5	1FM	1,017,600	104.050	1,212,187	1,165,000	1,066,265		14,001			4.572	6.357	MON	4,439	53,976	02/24/2016.	09/01/2058.
17324D BA 1	CGCMT_15-P1 IS			4,5,6	1FE	1,231,335	3.355	716,189		682,642		(140,467)			0.739	4.381	MON	13,149	174,138	12/09/2015.	09/01/2048.
17291C BV 6	CGCMT_16-C2			4,5	1FM	2,059,865	103.574	2,071,478	2,000,000	2,042,201		(5,566)			4.031	3.670	MON	6,718	80,620	08/11/2016.	08/01/2049.
17325G AF 3	CGCMT_16-C3			4,5	1FM	1,441,945	102.730	1,438,220	1,400,000	1,430,674		(3,775)			3.366	3.007	MON	3,927	47,124	11/03/2016.	11/01/2049.
17324T AM 1	CGCMT_16-GC36			4,5	1FM	1,356,178	105.586	1,557,399	1,475,000	1,391,543		11,245			4.756	5.877	MON	5,846	71,126	02/03/2016.	02/01/2049.
29429C AG 0	CGCMT_16-P3			4,5	1FM	1,678,802	106.895	1,742,393	1,630,000	1,662,732		(4,605)			4.271	3.904	MON	5,801	69,617	03/29/2016.	04/01/2049.
29429C AH 8	CGCMT_16-P3			4,5	1FM	1,443,313	107.699	1,572,405	1,460,000	1,448,597		1,538			4.834	4.981	MON	5,881	71,553	03/29/2016.	04/01/2049.
29429E AH 4	CGCMT_16-P4			4	1FM	1,470,840	100.827	1,439,805	1,428,000	1,457,353		(4,072)			3.075	2.730	MON	3,659	43,911	07/14/2016.	07/01/2049.
29429E AJ 0	CGCMT_16-P4			4	1FM	1,029,970	101.312	1,013,117	1,000,000	1,020,631		(2,829)			3.377	3.027	MON	2,814	33,770	07/14/2016.	07/01/2049.
17291E AY 7	CGCMT_16-P6			4,5	1FM	3,048,655	107.165	3,172,090	2,960,000	3,025,256		(8,253)			4.032	3.667	MON	9,946	119,347	12/06/2016.	12/01/2049.
17325H BR 4	CGCMT_17-P7			4	1FM	2,471,811	106.884	2,565,226	2,400,000	2,454,576		(6,570)			3.915	3.555	MON	7,830	93,960	03/31/2017.	04/01/2050.
17327G BC 7	CGCMT_18-C6			4,5	1FM	3,862,595	112.384	4,270,573	3,800,000	3,857,264		(5,142)			5.067	4.857	MON	16,044	195,213	11/19/2018.	11/01/2051.
17328C AH 5	CGCMT_19-C7			4,5	1FE	10,195,531	101.528	10,152,760	10,000,000	10,195,029		(502)			4.080	3.843	MON	34,003		12/12/2019.	12/01/2072.
29429M AJ 2	CGCMT_19-SMRT			4,5	1FM	3,911,478	105.085	4,072,059	3,875,000	3,905,662		(5,817)			4.745	4.528	MON	15,322	171,098	01/10/2019.	01/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29429M AL 7	CGCMT_19-SMRT			4,5	1FM	1,980,024	102.682	2,053,640	2,000,000	1,983,177		3,153			4.745	4.977	MON	7,908	88,309	01/10/2019.	01/01/2036.
17307G 2R 8	CMLTI_06-WHE1			4,5	1FM	1,973,491	99.796	1,990,938	1,995,000	1,980,975		4,542			2.542	2.869	MON	845	61,085	11/16/2017.	01/25/2036.
126171 AP 2	COMM_05-C6 IS			4,5,6	6*	11,724	0.001	117		43	(37)	26				5.749	MON			06/26/2014.	06/01/2044.
12624K AF 3	COMM_12-CR2			4	1FM	662,425	102.641	667,165	650,000	654,686		(1,763)			3.791	3.489	MON	2,053	24,642	04/28/2015.	08/01/2045.
12623S AQ 3	COMM_12-CR5			4,5	1FM	1,092,314	101.902	1,045,150	1,025,647	1,052,863		(8,724)			4.318	3.361	MON	3,690	44,913	01/20/2015.	12/01/2045.
12626B AQ 7	COMM_13-CR10			4,5	1FM	938,135	107.359	998,437	930,000	934,338		(933)			4.789	4.648	MON	3,712	45,173	04/28/2015.	08/01/2046.
12626B AU 8	COMM_13-CR10			4,5	1FM	481,264	106.026	530,129	500,000	490,741		2,279			4.789	5.358	MON	1,995	24,287	04/28/2015.	08/01/2046.
12591K AF 2	COMM_13-CR12 IS			4,5,6	1FE	7,714,223	3.548	2,880,671		2,728,541		(969,534)			1.149	3.633	MON	77,721	1,096,066	10/29/2013.	10/01/2046.
12625K AM 7	COMM_13-CR8			4,5	1FM	711,788	103.786	723,908	697,500	704,675		(1,708)			3.954	3.626	MON	2,298	28,004	04/28/2015.	06/01/2046.
12625E AA 7	COMM_13-SFS			4	1FM	128,694	99.494	128,043	128,694	128,694		0			1.873	1.873	MON	201	2,358	04/28/2015.	04/01/2035.
12591V AL 5	COMM_14-CR16 IS			4,5,6	1FE	928,160	0.558	446,000		460,110		(104,549)			0.126	2.989	MON	8,393	119,265	01/15/2015.	04/01/2047.
12592L BM 3	COMM_14-CR20			4,5	1FM	1,338,912	105.232	1,368,013	1,300,000	1,320,657		(3,886)			4.239	3.872	MON	4,592	55,107	10/22/2014.	11/01/2047.
12592L BK 7	COMM_14-CR20 IS			4,5,6	1FE	8,271,367	4.161	4,169,036		4,023,234		(1,040,120)			1.028	3.878	MON	85,836	1,237,238	10/24/2014.	11/01/2047.
12591U AJ 2	COMM_14-UBS2			4	1FM	2,046,490	106.073	2,047,211	1,930,000	1,986,858		(12,668)			4.701	3.916	MON	7,561	90,711	02/20/2015.	03/01/2047.
12591U AG 8	COMM_14-UBS2 IS			4,5,6	1FE	660,821	3.825	265,323		256,023		(77,440)			1.196	4.048	MON	6,913	89,909	03/04/2014.	03/01/2047.
12592P BJ 1	COMM_14-UBS6			4,5	1FM	2,798,797	104.703	2,931,673	2,800,000	2,799,239		138			4.349	4.355	MON	10,148	121,772	03/15/2016.	12/01/2047.
12592P BL 6	COMM_14-UBS6			4,5	1FM	941,484	102.044	1,020,436	1,000,000	963,733		6,340			4.449	5.295	MON	3,708	45,174	03/23/2016.	12/01/2047.
12592P BG 7	COMM_14-UBS6 IS			4,5,6	1FE	2,883,681	3.492	1,685,841		1,543,197		(414,311)			0.898	4.749	MON	36,110	502,501	03/15/2016.	12/01/2047.
12592X BE 5	COMM_15-CR22 IS			4,5,6	1FE	1,399,540	3.502	693,993		740,467		(192,439)			0.944	3.420	MON	15,583	223,694	03/19/2015.	03/01/2048.
12593A BD 6	COMM_15-CR23			4,5	1FM	1,505,969	105.944	1,514,996	1,430,000	1,480,729		(7,890)			4.183	3.443	MON	4,985	59,817	07/28/2016.	05/01/2048.
12593J BK 1	COMM_15-CR24			4,5	1FM	1,349,451	105.311	1,474,360	1,400,000	1,345,229		8,298			4.378	5.192	MON	5,108	62,144	07/24/2015.	08/01/2048.
12593J BG 0	COMM_15-CR24 IS			4,5,6	1FE	534,219	3.648	320,380		287,821		(67,700)			0.765	4.540	MON	5,601	82,507	12/09/2015.	08/01/2048.
12593P BA 9	COMM_15-CR25			4,5	1FM	3,482,835	103.939	3,741,800	3,600,000	3,523,647		11,551			4.540	4.976	MON	13,620	165,831	08/13/2015.	08/01/2048.
200474 BF 0	COMM_15-LC19			4,5	1FM	1,853,972	103.930	1,870,745	1,800,000	1,830,899		(5,566)			3.829	3.455	MON	5,744	68,922	01/26/2015.	02/01/2048.
200474 BD 5	COMM_15-LC19 IS			4,5,6	1FE	4,639,361	4.670	2,417,029		2,425,347		(550,213)			1.145	3.653	MON	49,399	651,648	12/09/2015.	02/01/2048.
12593F BD 5	COMM_15-LC21			4	1FM	1,017,070	106.262	1,062,620	1,000,000	1,010,394		(1,743)			3.708	3.494	MON	3,090	37,080	12/15/2015.	07/01/2048.
12593Y BE 2	COMM_16-CR28			4	1FM	4,104,371	106.711	4,252,437	3,985,000	4,061,488		(11,566)			3.762	3.401	MON	12,493	149,916	01/27/2016.	02/01/2049.
12593Y BL 6	COMM_16-CR28			4,5	1FM	2,679,462	109.371	2,903,805	2,655,000	2,671,717		(2,404)			4.646	4.525	MON	10,280	125,073	01/27/2016.	02/01/2049.
12594C BJ 8	COMM_16-DC2			4,5	1FM	1,127,188	108.222	1,082,222	1,000,000	1,085,986		(12,626)			4.639	3.087	MON	3,866	47,045	07/28/2016.	02/01/2049.
12594J AJ 4	COMM_16-GCT			4,5	1FM	1,163,792	100.423	1,167,422	1,162,500	1,162,942		(267)			3.461	3.437	MON	3,353	40,798	07/25/2016.	08/01/2029.
12654Y AL 3	CPTS_19-CPT			4,5	1FM	9,625,619	93.203	9,320,300	10,000,000	9,633,546		7,927			2.996	3.436	MON	24,967	24,973	10/31/2019.	11/01/2039.
126281 BD 5	CSAIL_15-C1			4,5	1FM	1,436,839	105.279	1,468,643	1,395,000	1,419,627		(3,831)			3.791	3.406	MON	4,407	52,884	03/06/2015.	04/01/2050.
126281 BF 0	CSAIL_15-C1			4,5	1FM	1,643,082	104.243	1,696,552	1,627,500	1,636,899		(1,399)			4.272	4.146	MON	5,794	70,718	03/06/2015.	04/01/2050.
12635F AV 6	CSAIL_15-C3 IS			4,5,6	1FE	596,185	2.908	298,832		287,538		(79,735)			0.791	4.287	MON	6,775	94,274	08/10/2015.	08/01/2048.
12637U BA 6	CSAIL_16-C7			4,5	1FM	3,810,985	104.913	3,881,785	3,700,000	3,780,270		(10,323)			3.958	3.595	MON	12,204	146,442	11/10/2016.	11/01/2049.
12595B BF 7	CSAIL_17-C8			4	1FM	824,000	104.154	833,234	800,000	818,650		(2,187)			3.615	3.261	MON	2,410	28,922	06/21/2017.	06/01/2050.
12595X AX 1	CSAIL_18-CX12			4,5	1FM	2,986,986	110.674	3,209,540	2,900,000	2,978,749		(6,899)			4.463	4.086	MON	10,787	129,439	08/08/2018.	08/01/2051.
22541S N4 6	CSFB_04-C4 IS			4,5,6	6FE	11,476	0.001	8		8	2,145	(8,615)			0.301		MON	199	9,589	04/28/2015.	10/01/2039.
225458 Q7 6	CSFB_05-C4 IS			4,5,6	6*	61	0.001	46		46	(4)	3				2.079	MON			08/10/2005.	08/01/2038.
22545X BB 8	CSMC_07-C1 IS			4,5,6	6FE	4,786	0.340	5,865							0.456	25.000	MON	656	9,509	04/28/2015.	02/01/2040.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12690C AJ 2	CSMC_18-SITE			4,5	1FM	3,706,568	103.129	3,867,341	3,750,000	3,713,560		6,827			4.782	5.037	MON	14,944	181,817	12/12/2018.	04/01/2036.
12690C AL 7	CSMC_18-SITE			4,5	1FM	3,541,020	99.238	3,721,425	3,750,000	3,573,932		32,126			4.782	6.037	MON	14,944	181,817	12/12/2018.	04/01/2036.
23307E AL 5	DBGS_19-1735			4,5	1FM	9,709,823	100.973	10,097,280	10,000,000	9,719,228		9,405			4.195	4.567	MON	34,955	284,297	04/03/2019.	04/01/2037.
23307E AN 1	DBGS_19-1735			4,5	4FE	4,630,157	96.595	4,829,745	5,000,000	4,641,355		11,198			4.195	5.172	MON	17,477	142,149	04/03/2019.	04/01/2037.
23312L AU 2	DBJPM_16-C1			4,5	1FM	1,637,570	105.709	1,680,768	1,590,000	1,622,173		(4,575)			4.195	3.824	MON	5,558	66,701	03/31/2016.	05/01/2049.
23312L AV 0	DBJPM_16-C1			4,5	1FM	621,584	98.308	697,985	710,000	649,522		8,164			3.348	4.954	MON	1,981	24,227	03/31/2016.	05/01/2049.
23312L AW 8	DBJPM_16-C1 IS			4,5,6	1FE	1,334,390	6.926	860,015		849,387		(154,084)			1.459	4.090	MON	15,101	192,559	04/05/2016.	05/01/2049.
23312V AH 9	DBJPM_16-C3			4	1FM	1,091,997	100.979	1,070,633	1,060,250	1,082,103		(3,014)			3.041	2.697	MON	2,687	32,242	07/26/2016.	08/01/2049.
23312V AJ 5	DBJPM_16-C3			4	1FM	1,029,932	100.938	1,009,376	1,000,000	1,020,719		(2,610)			3.264	2.918	MON	2,720	32,640	07/26/2016.	08/01/2049.
23312V AG 1	DBJPM_16-C3 IS			4,5,6	1FE	976,508	7.922	662,176		638,628		(109,360)			1.485	3.000	MON	10,347	130,440	07/27/2016.	08/01/2049.
23312V AL 0	DBJPM_16-C3 IS			4,5,6	1FE	502,454	5.813	342,967		338,123		(50,237)			0.977	3.000	MON	4,806	61,177	07/27/2016.	08/01/2049.
30292P AE 8	FREMF_15-K45			4,5	1FM	1,564,313	102.607	1,641,718	1,600,000	1,579,589		3,481			3.590	3.869	MON	4,787	58,264	06/01/2015.	04/01/2048.
30293X AJ 9	FREMF_15-K51			4,5	1FM	3,902,078	104.386	4,587,765	4,395,000	4,072,667		47,156			3.954	5.461	MON	14,480	176,205	01/19/2016.	10/01/2048.
30294D AN 3	FREMF_16-K52			4,5	1FM	2,705,098	103.797	3,113,922	3,000,000	2,802,525		27,434			3.924	5.206	MON	9,810	119,386	08/24/2016.	01/01/2049.
30289U AS 1	FREMF_16-K56			4,5	1FM	1,083,259	105.059	1,155,647	1,100,000	1,088,313		1,566			3.939	4.129	MON	3,611	43,947	07/27/2016.	06/01/2049.
302949 AQ 5	FREMF_17-K62			4,5	1FM	9,988,646	103.803	10,849,437	10,452,000	10,085,163		43,487			3.874	4.461	MON	33,747	410,592	05/18/2018.	01/01/2050.
302956 AG 2	FREMF_18-K79			4,5	1FM	1,765,251	106.494	1,916,894	1,800,000	1,770,040		3,048			4.211	4.449	MON	6,317	76,858	08/08/2018.	07/01/2051.
30297H AG 6	FREMF_18-K81			4,5	1FM	7,187,523	106.016	7,851,508	7,406,000	7,206,642		16,968			4.167	4.546	MON	25,717	312,996	10/03/2018.	09/01/2051.
30297R AE 9	FREMF_18-K84			4,5	1FM	13,445,362	106.393	14,894,950	14,000,000	13,500,854		48,381			4.183	4.680	MON	48,796	593,032	11/15/2018.	10/01/2028.
30308R AN 6	FREMF_18-K86			4,5	1FM	9,451,890	106.299	10,629,880	10,000,000	9,490,367		37,925			4.293	5.008	MON	35,776	435,266	12/19/2018.	11/01/2051.
30309K AL 4	FREMF_19-K1511			4,5	1FM	3,365,191	102.107	3,573,728	3,500,000	3,369,075		3,884			4.716	5.087	MON	13,754	94,950	05/08/2019.	03/01/2034.
30298F AJ 3	FREMF_19-K735			4,5	1FM	4,147,608	103.944	4,157,760	4,000,000	4,138,574		(9,034)			4.020	3.546	MON	13,400	68,372	07/17/2019.	05/01/2026.
30310X AE 9	FREMF_19-K94			4,5	1FM	7,802,194	104.173	7,949,442	7,631,000	7,796,830		(5,364)			3.966	3.693	MON	25,219	128,681	07/09/2019.	07/01/2052.
30314D AE 9	FREMF_19-K96			4,5	1FM	10,572,470	102.514	10,251,380	10,000,000	10,567,384		(5,086)			3.810	3.267	MON	31,752	129,179	08/14/2019.	07/01/2029.
30312D AG 6	FREMF_19-K98			4,5	1FM	5,458,529	101.730	5,262,472	5,173,000	5,451,774		(6,755)			3.862	3.208	MON	16,648	32,759	10/02/2019.	10/01/2052.
350910 AN 5	FTST_06-4TS			4	1FM	4,178,228	102.287	4,252,610	4,157,515	4,159,526		(1,168)			5.401	5.350	MON	12,475	224,090	12/11/2006.	12/11/2028.
350910 AQ 8	FTST_06-4TS IS			4,5,6	1FE	5,816,724	0.187	445,596		526,783		(563,742)			0.178	6.203	MON	23,476	615,183	04/13/2007.	12/11/2028.
396789 KZ 1	GCCFC_05-GG3 IS			4,5,6	6FE	125,921	0.192	6,801							0.812	24.999	MON	2,398	32,914	01/26/2005.	08/01/2042.
36828Q FR 2	GECMC_04-C2 IS			34	6FE		0.485	32,018							0.541	25.000	MON		8,928	04/08/2004.	03/01/2040.
36828Q SE 7	GECMC_06-C1 IS			4,5,6	6*	61	0.001	7									MON			04/28/2009.	03/01/2044.
36170U AC 5	GFORC_05-RRA IS			4,5,6	6*	1,392	0.306	424									MON			06/26/2014.	08/01/2036.
361849 D5 8	GMACC_04-C1 IS			34	6*	31,410	0.913	26,065							1.672	25.000	MON		25,410	04/07/2004.	03/01/2038.
361849 G3 0	GMACC_04-C2 IS			4,5,6	6FE		0.919	240,054							0.357		MON			06/26/2014.	08/01/2038.
36228C WD 1	GSMS_05-GG4 IS			4,5,6	6FE	1,909	0.001	9							1.368	25.000	MON		18,046	07/01/2006.	07/01/2039.
36192B AY 3	GSMS_12-GC6			4	1FM	2,696,178	101.783	2,715,902	2,668,323	2,676,348		(2,952)			3.482	3.300	MON	7,743	92,911	04/28/2015.	01/01/2045.
36197X AQ 7	GSMS_13-GC12			4,5	1FM	3,372,565	102.668	3,598,506	3,505,000	3,437,114		15,777			3.777	4.399	MON	11,032	132,384	04/28/2015.	06/01/2046.
36248G AF 7	GSMS_13-GC16 IS			4,5,6	1FE	2,077,905	3.421	799,192		688,175		(227,084)			1.035	4.431	MON	20,145	263,409	11/15/2013.	11/01/2046.
36250H AG 8	GSMS_14-GC26 IS			4,5,6	1FE	4,366,494	3.973	2,189,549		2,135,769		(646,283)			0.968	3.860	MON	44,457	747,417	11/24/2014.	11/01/2047.
36250G AW 5	GSMS_15-GC30			4,5	1FM	900,859	103.201	1,032,010	1,000,000	928,103		9,684			4.052	5.615	MON	3,377	41,120	12/01/2016.	05/01/2050.
36250V AD 4	GSMS_15-GC34			4	1FM	613,875	105.507	633,043	600,000	610,036		(1,591)			3.506	3.183	MON	1,753	21,036	07/07/2017.	10/01/2048.
44421L AA 0	HY_16-10HY			4	1FM	3,655,078	100.638	3,571,527	3,548,875	3,622,121		(10,112)			2.835	2.495	MON	8,384	100,611	08/08/2016.	08/01/2038.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44421L AG 7	HY_16-10HY			4,5	1FM	2,174,778	99.483	2,152,735	2,163,925	2,171,535		(1,032)			2.977	2.918	MON	5,368	65,307	08/08/2016.	08/01/2038.
44421G AL 7	HY_19-30HY			4,5	2FE	4,636,140	97.553	4,687,426	4,805,000	4,642,567		6,428			3.443	3.869	MON	13,787	70,313	06/24/2019.	07/01/2039.
46361T AL 6	ICOT_13-IRV			4,5	1FM	709,585	100.293	767,239	765,000	739,223		6,985			3.173	4.252	MON	1,416	24,612	04/28/2015.	05/10/2048.
45257Y AL 4	IFUND_14-1			4,5	1FM	1,657,235	112.245	1,806,027	1,609,000	1,647,519		(1,991)			5.236	4.974	MON	7,021	84,247	11/04/2014.	08/01/2047.
45257Y AN 0	IFUND_14-1			4,5	1FM	1,029,912	114.178	1,141,776	1,000,000	1,025,069		(988)			6.217	5.954	MON	5,181	62,174	11/04/2014.	08/01/2047.
46639N AV 3	JPMBB_13-C12			4,5	1FM	977,667	104.805	1,027,088	980,000	979,027		261			4.100	4.132	MON	3,348	40,738	04/28/2015.	07/01/2045.
46642E AX 4	JPMBB_14-C21			4	1FM	915,599	103.936	937,431	901,929	908,918		(2,094)			3.493	3.271	MON	2,625	31,990	12/15/2015.	08/01/2047.
46642E BB 1	JPMBB_14-C21 IS			4,5,6	1FE	380,688	1.518	187,614		187,411		(40,596)			0.317	2.999	MON	3,261	46,813	01/15/2015.	08/01/2047.
46642N BF 2	JPMBB_14-C22 IS			4,5,6	1FE	1,157,502	3.297	629,801		606,672		(183,438)			0.851	4.239	MON	13,556	215,038	11/19/2015.	09/01/2047.
46643G AL 4	JPMBB_14-C24			4,5	1FM	1,845,265	102.674	1,848,130	1,800,000	1,824,226		(4,520)			4.411	4.099	MON	6,616	80,314	10/09/2014.	11/01/2047.
46625Y FF 5	JPMCC_04-C3 IS			4,5,6	6*	19,222	0.001	7									MON			01/11/2006.	01/01/2042.
46625Y BL 6	JPMCC_04-LN2 IS			4,5,6	6FE	3,593	0.001	6							0.512	25.000	MON	277	12,662	08/16/2004.	07/01/2041.
46625M 5P 0	JPMCC_04-PNC1 IS			34	6*	581,497	0.001	529		1						5.750	MON			06/14/2004.	06/01/2041.
46625Y JP 9	JPMCC_05-CB11 IS			4,5,6	5FE	8,316	0.013	1,040				(3,589)			0.117	25.000	MON	810	12,979	03/28/2005.	08/01/2037.
46625Y WE 9	JPMCC_05-CB13 IS			4,5,6	6*	63,571	0.001	105									MON			11/22/2005.	01/01/2043.
46625Y GW 7	JPMCC_05-LDP1 IS			4,5,6	6*		0.001	21									MON			06/26/2014.	03/01/2046.
46625Y NP 4	JPMCC_05-LDP2 IS			4,5,6	6FE	3,595	0.001	12							0.077	25.000	MON	74	9,919	07/01/2006.	07/01/2042.
46635T CG 5	JPMCC_11-C3			4	1FM	2,285,127	101.679	2,270,624	2,233,136	2,239,850		(5,976)			4.717	4.413	MON	8,778	104,976	08/12/2011.	02/01/2046.
46640J AX 5	JPMCC_13-C13			4,5	1FM	1,235,334	103.852	1,401,995	1,350,000	1,295,031		14,084			4.065	5.358	MON	4,574	55,170	04/28/2015.	01/01/2046.
46640J AT 4	JPMCC_13-C13 IS			4,5,6	1FE	210,191	0.407	40,566				(50,130)			0.123	20.798	MON	1,017	78,479	04/28/2015.	01/01/2046.
46639Y AW 7	JPMCC_13-LC11			4,5	1FM	1,128,336	101.576	1,234,153	1,215,000	1,167,269		11,130			3.958	5.261	MON	4,008	48,092	02/25/2016.	04/01/2046.
46590K AE 4	JPMCC_15-JP1			4	1FM	1,532,631	107.822	1,604,390	1,488,000	1,516,398		(4,271)			3.914	3.554	MON	4,853	58,240	12/15/2015.	01/01/2049.
465968 AK 1	JPMCC_17-JP7			4	1FM	695,245	105.718	713,599	675,000	690,970		(1,815)			4.050	3.688	MON	2,278	27,338	07/21/2017.	09/01/2050.
46590T AJ 4	JPMDB_17-C5			4,5	1FM	411,998	105.727	422,906	400,000	409,026		(1,111)			3.858	3.496	MON	1,286	15,430	03/17/2017.	03/01/2050.
48129R BB 0	JPMDB_19-COR6			4	1FE	10,121,284	101.993	10,199,330	10,000,000	10,120,304		(980)			3.930	3.783	MON	32,751	32,751	11/14/2019.	11/01/2052.
52108H Y8 1	LBUBS_05-C1 IS			4,5,6	6FE	50	0.001	0								24.999	MON		5,318	01/31/2005.	02/11/2040.
50190D AJ 5	LCCM_17-LC26			4	1FM	2,059,946	105.147	2,102,944	2,000,000	2,046,425		(5,523)			3.551	3.196	MON	5,918	71,020	06/22/2017.	07/03/2050.
50190D AS 5	LCCM_17-LC26			4	1FM	411,969	103.962	415,849	400,000	409,326		(1,083)			3.853	3.496	MON	1,284	15,412	06/22/2017.	07/03/2050.
55312Y BD 3	MLCFC_07-5 IS			4,5,6	6FE	1,689		0							0.219	25.000	MON	57	1,055	04/28/2015.	08/01/2048.
59022H KF 8	MLMT_05-CIP1 IS			4,5,6	6FE	2,178	0.008	990							0.010	24.999	MON	103	1,249	08/11/2005.	07/01/2038.
61690G AH 4	MSBAM_14-C14			4,5	1FM	1,388,913	106.632	1,437,938	1,348,500	1,368,503		(3,895)			4.384	3.982	MON	4,927	59,118	01/30/2014.	02/01/2047.
61763X AL 0	MSBAM_14-C18			4,5	1FM	5,540,073	104.697	5,883,988	5,620,000	5,577,428		7,965			4.521	4.702	MON	21,173	256,279	09/18/2014.	10/01/2047.
61763X AG 1	MSBAM_14-C18 IS			4,5,6	1FE	2,324,047	2.493	1,004,706		848,932		(417,881)			0.717	3.543	MON	24,073	477,418	09/19/2014.	10/01/2047.
61764P BZ 4	MSBAM_14-C19			4	1FM	1,353,046	103.090	1,443,257	1,400,000	1,374,232		4,591			4.000	4.417	MON	4,667	56,000	12/09/2014.	12/01/2047.
61764X BL 8	MSBAM_15-C21			4	1FM	1,841,539	104.110	1,861,478	1,788,000	1,817,586		(5,259)			3.652	3.298	MON	5,441	65,298	02/13/2015.	03/01/2048.
61764X BP 9	MSBAM_15-C21			4,5	3FM	1,940,035	102.722	1,962,759	1,910,750	1,930,092		(2,957)			4.153	3.931	MON	6,612	80,517	08/22/2016.	03/01/2048.
61764X BK 0	MSBAM_15-C21 IS			4,5,6	1FE	3,444,268	3.574	1,688,453		1,729,543		(474,912)			0.900	3.590	MON	35,429	548,295	02/18/2015.	03/01/2048.
61690F AS 2	MSBAM_15-C22			4,5	1FM	2,382,750	102.812	2,775,924	2,700,000	2,487,808		33,339			4.235	5.983	MON	9,530	115,965	03/09/2016.	04/01/2048.
61765L AX 8	MSBAM_15-C24			4,5	1FM	1,732,570	105.646	1,901,626	1,800,000	1,754,921		6,964			4.348	4.868	MON	6,521	79,363	03/07/2016.	05/01/2048.
61765L AY 6	MSBAM_15-C24			4,5	1FM	980,606	102.606	1,200,495	1,170,000	1,042,563		18,491			4.348	6.722	MON	4,239	51,586	02/24/2016.	05/01/2048.
61765L AV 2	MSBAM_15-C24 IS			4,5,6	1FE	282,705	3.384	158,619		153,116		(32,045)			0.761	4.260	MON	2,973	39,418	07/27/2015.	05/01/2048.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61766R BA 3	MSBAM_16-C31 IS			4,5,6	1FE	2,196,708	7.002	1,533,420		1,458,538		(266,309)			1.411	3.800	MON	25,755	327,886	10/26/2016.	11/01/2049.
61691G AV 2	MSBAM_16-C32			4,5	1FM	3,748,296	106.429	3,873,288	3,639,320	3,719,329		(9,994)			3.994	3.634	MON	12,113	145,354	12/06/2016.	12/01/2049.
61767C AY 4	MSBAM_17-C33			4	1FM	2,162,843	106.249	2,231,221	2,100,000	2,148,133		(5,734)			3.852	3.494	MON	6,741	80,892	05/04/2017.	05/01/2050.
617451 FU 8	MSC_06-HQ8 IS			4,5,6	6*	19	0.001	72		72	(13)	11				3.201	MON			03/21/2006.	03/01/2044.
61765D AX 6	MSC_15-MS1			4,5	1FM	984,492	104.853	975,137	930,000	968,134		(5,470)			4.031	3.205	MON	3,124	38,008	08/25/2016.	05/01/2048.
61690Y BV 3	MSC_16-BNK2 IS			4,5,6	1FE	1,234,316	5.177	837,852		799,361		(155,206)			1.074	3.400	MON	14,486	185,591	11/07/2016.	11/01/2049.
61765Y AD 4	MSC_16-PSQ			4,5	1FM	3,649,004	95.672	3,826,876	4,000,000	3,752,933		31,215			3.826	5.021	MON	12,754	155,170	01/29/2016.	01/01/2038.
61767F BD 2	MSC_16-UB11			4	1FM	1,956,862	99.937	1,898,807	1,900,000	1,939,325		(5,398)			2.984	2.641	MON	4,725	56,696	08/12/2016.	08/01/2049.
61767F BB 6	MSC_16-UB11 IS			4,5,6	1FE	1,596,903	7.410	1,047,838		994,166		(207,600)			1.619	3.000	MON	19,074	241,300	08/16/2016.	08/01/2049.
61691E BD 6	MSC_16-UB12			4,5	1FM	4,119,851	105.420	4,216,800	4,000,000	4,087,657		(11,198)			3.778	3.418	MON	12,593	151,120	11/22/2016.	12/01/2049.
61766C AL 3	MSC_16-UBS9			4,5	1FM	1,028,058	105.893	1,181,768	1,116,000	1,055,669		8,060			4.698	5.754	MON	4,369	51,513	02/19/2016.	03/01/2049.
61691N AE 5	MSC_17-HR2			4	1FM	4,971,484	107.070	5,353,495	5,000,000	4,975,843		3,609			3.587	3.657	MON	14,946	179,350	04/12/2018.	12/01/2050.
55354J AA 2	MSDB_17-712F			4,5	1FM	2,017,965	103.062	2,061,246	2,000,000	2,014,131		(1,637)			3.316	3.210	MON	5,527	67,241	07/13/2017.	07/01/2039.
68241F AA 0	OLCMT_04-C3			4,5	1FM	15,477,222	109.563	17,193,219	15,692,598	15,658,227		15,429			5.724	5.806	MON	52,398	900,825	04/10/2019.	10/11/2030.
68245H AC 8	OMPT_17-1MKT			4	1FM	514,998	102.412	512,059	500,000	506,632		(3,031)			3.845	3.186	MON	1,602	19,227	02/15/2017.	02/01/2032.
78413M AL 2	SFAVE_15-5AVE			4,5	1FM	4,493,264	101.211	4,763,486	4,706,500	4,510,853		8,252			4.534	4.777	MON	17,210	190,229	02/05/2019.	01/01/2043.
78413M AG 3	SFAVE_15-5AVE IS			4,5,6	1FE	3,478,371	5.695	3,411,185		3,063,630		(130,193)			0.453	5.665	MON	22,621	307,961	11/22/2016.	01/01/2043.
90349G AN 5	UBSBB_13-C6			4,5	1FM	2,120,631	103.452	2,162,147	2,090,000	2,101,258		(3,255)			3.875	3.696	MON	6,749	80,990	10/02/2014.	04/01/2046.
90276C AH 4	UBSCM_17-C2			4,5	1FM	2,059,970	104.604	2,092,084	2,000,000	2,048,371		(5,098)			3.740	3.375	MON	6,233	74,800	07/31/2017.	08/01/2050.
90276G AU 6	UBSCM_17-C3 IS			4,5,6	1FE	5,032,802	6.164	3,848,517		3,744,302		(603,738)			1.117	3.400	MON	58,119	743,035	08/21/2017.	08/01/2050.
90278L BD 0	UBSCM_18-C15			4,5	1FM	14,476,442	109.718	16,457,730	15,000,000	14,517,251		40,414			5.112	5.571	MON	63,900	777,583	12/18/2018.	12/01/2051.
90276Y AF 0	UBSCM_19-C16 IS			4,5,6	1FE	7,404,610	10.728	6,992,775		6,857,528		(568,523)			1.562	3.750	MON	84,832	716,686	03/28/2019.	04/01/2052.
91830M AG 1	VNDO_13-PENN			4,5	1FM	254,910	100.986	252,466	250,000	250,899		(948)			3.947	3.548	MON	822	10,005	04/28/2015.	12/01/2029.
91830M AJ 5	VNDO_13-PENN			4,5	1FM	124,610	100.862	126,077	125,000	124,928		76			3.947	4.011	MON	411	5,002	04/28/2015.	12/01/2029.
929766 C8 4	WBCMT_05-C17 IS			4,5,6	6FE	40,800	0.341	19,633		9,817	(13,235)	1,012			0.169	25.000	MON	812	30,281	06/26/2014.	03/01/2042.
929766 3M 3	WBCMT_05-C20 IS			4,5,6	6*		0.001	2									MON			08/12/2005.	07/01/2042.
92976B EC 2	WBCMT_06-C23 IS			4,5,6	6*	9,433	0.001	99									MON			02/27/2006.	01/01/2045.
92978T BU 4	WBCMT_07-C31 IS			4,5,6	6FE	340,958	0.001	146									MON			05/15/2007.	04/01/2047.
94989A AX 3	WFCM_14-LC18 IS			4,5,6	1FE	1,014,833	3.960	484,710		460,801		(122,771)			1.083	3.946	MON	11,048	143,877	12/16/2014.	12/01/2047.
94989A AY 1	WFCM_14-LC18 IS			4,5,6	2FE	658,265	1.934	358,359		341,686		(68,430)			0.395	4.289	MON	6,100	84,628	12/16/2014.	12/01/2047.
94989C BD 2	WFCM_15-C26			4,5	1FM	2,806,935	100.471	2,841,095	2,827,790	2,809,838		2,627			4.071	4.208	MON	9,593	115,119	08/08/2018.	02/01/2048.
94989C BA 8	WFCM_15-C26 IS			4,5,6	1FE	4,738,935	5.049	2,431,279		2,458,745		(607,820)			1.208	3.518	MON	48,497	709,255	02/05/2015.	02/01/2048.
94989D AY 5	WFCM_15-C27			4	1FM	2,581,470	104.374	2,615,973	2,506,350	2,548,350		(7,358)			3.836	3.479	MON	8,012	96,144	03/03/2015.	02/01/2048.
94989D BA 6	WFCM_15-C27 IS			4,5,6	2FE	916,419	1.852	511,827		502,076		(92,298)			0.357	4.202	MON	8,212	115,478	03/04/2015.	02/01/2048.
94989E AK 3	WFCM_15-LC20			4	1FM	3,891,583	103.555	3,912,833	3,778,500	3,842,096		(11,084)			3.719	3.364	MON	11,710	140,522	03/25/2015.	04/01/2050.
94989E AH 0	WFCM_15-LC20 IS			4,5,6	1FE	3,770,909	4.623	1,785,618		1,879,406		(522,901)			1.331	3.450	MON	42,862	599,821	03/26/2015.	04/01/2050.
94989E AJ 6	WFCM_15-LC20 IS			4,5,6	1FE	2,190,071	2.357	1,210,021		1,171,802		(229,439)			0.487	3.704	MON	20,824	276,732	03/26/2015.	04/01/2050.
94989T BC 7	WFCM_15-LC22 IS			4,5,6	1FE	1,602,693	3.571	922,106		818,822		(341,104)			0.777	4.389	MON	16,708	390,101	01/28/2016.	09/01/2058.
95000A AU 1	WFCM_15-P2			4	1FM	1,197,338	107.299	1,247,349	1,162,500	1,184,595		(3,335)			3.809	3.451	MON	3,690	44,280	12/08/2015.	12/01/2048.
95000A BA 4	WFCM_15-P2			4,5	1FM	1,032,254	104.120	1,212,995	1,165,000	1,073,824		12,287			4.740	6.329	MON	4,601	55,982	02/24/2016.	12/01/2048.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95000A AY 3	WFCM_15-P2 IS			4,5,6	1FE	617,324	2.597	397,372		378,744		(63,756)			0.485	4.959	MON	6,178	84,194	12/08/2015.	12/01/2048.
95000G BA 1	WFCM_16-BNK1			4	1FM	1,647,912	99.473	1,591,573	1,600,000	1,632,921		(4,580)			2.814	2.473	MON	3,752	45,024	08/04/2016.	08/01/2049.
95000G BB 9	WFCM_16-BNK1 IS			4,5,6	1FE	1,445,761	9.291	981,799		945,252		(165,633)			1.764	2.820	MON	15,531	195,090	08/05/2016.	08/01/2049.
95000L BE 2	WFCM_16-C33			4,5	1FM	1,544,904	107.133	1,606,995	1,500,000	1,531,089		(4,372)			4.506	4.123	MON	5,633	67,590	03/18/2016.	03/01/2059.
95000L BF 9	WFCM_16-C33			4	1FM	1,212,385	101.471	1,420,593	1,400,000	1,271,322		16,957			3.896	5.665	MON	4,545	54,544	03/18/2016.	03/01/2059.
95000L BC 6	WFCM_16-C33 IS			4,5,6	1FE	1,853,859	7.509	1,154,089		1,097,467		(228,025)			1.753	4.539	MON	22,453	283,773	03/18/2016.	03/01/2059.
95000F AV 8	WFCM_16-C35			4	1FM	1,101,573	101.073	1,080,978	1,069,500	1,091,459		(3,053)			3.184	2.836	MON	2,838	34,053	07/15/2016.	07/01/2048.
95000F AY 2	WFCM_16-C35			4	1FM	1,235,978	102.689	1,232,262	1,200,000	1,224,785		(3,391)			3.438	3.087	MON	3,438	41,256	07/15/2016.	07/01/2048.
95000H BH 4	WFCM_16-LC24			4	1FM	957,831	102.584	954,035	930,000	949,559		(2,628)			3.367	3.016	MON	2,609	31,313	09/14/2016.	10/01/2049.
95000H BM 3	WFCM_16-LC24			4,5	1FM	910,989	104.906	944,156	900,000	907,912		(1,000)			4.465	4.313	MON	3,349	40,742	09/14/2016.	10/01/2049.
95000J AX 6	WFCM_16-LC25			4,5	1FM	5,355,782	106.370	5,531,235	5,200,000	5,313,364		(14,349)			3.950	3.589	MON	17,115	208,609	11/22/2016.	12/01/2059.
95000C BH 5	WFCM_16-NXS5			4,5	1FM	1,239,794	107.553	1,505,743	1,400,000	1,289,138		14,489			4.875	6.460	MON	5,687	69,213	02/18/2016.	01/01/2059.
95001F AX 3	WFCM_17-RC1			4	1FM	1,203,422	106.875	1,282,500	1,200,000	1,202,835		(469)			3.631	3.593	MON	3,631	43,572	04/12/2018.	01/01/2060.
95001J BC 0	WFCM_18-C44			4,5	1FM	3,781,175	107.367	4,079,950	3,800,000	3,783,275		1,452			4.835	4.900	MON	15,312	186,312	04/30/2018.	05/01/2051.
95001N BD 9	WFCM_18-C45			4	1FM	1,199,911	105.968	1,271,616	1,200,000	1,199,922		9			4.727	4.728	MON	4,727	56,724	06/28/2018.	06/01/2051.
95001Q AX 9	WFCM_18-C46			4	1FM	3,604,909	110.396	3,863,846	3,500,000	3,593,046		(9,212)			4.382	4.015	MON	12,781	153,370	08/10/2018.	08/01/2051.
92936Y AC 5	WFRBS_12-C8			4	1FM	1,529,945	101.841	1,527,615	1,500,000	1,508,036		(3,319)			3.001	2.768	MON	3,751	45,015	07/20/2012.	08/01/2045.
92937E AH 7	WFRBS_13-C11			4,5	1FM	47,498	103.278	51,639	50,000	48,772		369			4.205	5.089	MON	175	2,133	03/28/2016.	03/01/2045.
92890P AH 7	WFRBS_13-C14			4,5	1FM	1,511,323	102.058	1,500,258	1,470,000	1,489,193		(4,596)			3.841	3.426	MON	4,705	56,463	04/28/2015.	06/01/2046.
92938C AG 2	WFRBS_13-C15 IS			4,5,6	1FE	532,888	1.275	193,615		162,724		(117,153)			0.432	12.500	MON	5,467	129,782	01/02/2015.	08/01/2046.
92938G AG 3	WFRBS_13-C17 IS			4,5,6	1FE	2,134,033	3.532	790,350		727,581		(352,919)			1.083	3.868	MON	20,195	391,552	11/06/2013.	12/01/2046.
96221Q AH 6	WFRBS_13-C18 IS			4,5,6	1FE	2,866,719	2.195	1,014,334		978,403		(326,841)			0.730	4.067	MON	28,132	374,951	12/18/2013.	12/01/2046.
92938J AL 6	WFRBS_13-UBS1			4,5	1FM	4,509,766	105.261	4,841,983	4,600,000	4,558,959		9,462			4.739	4.995	MON	18,166	221,083	11/22/2013.	03/01/2046.
92938V AS 4	WFRBS_14-C19			4	1FM	1,286,814	106.553	1,331,914	1,250,000	1,267,524		(3,799)			4.271	3.906	MON	4,449	53,388	04/28/2015.	03/01/2047.
92938V AW 5	WFRBS_14-C19 IS			4,5,6	1FE	1,034,177	3.191	420,346		398,996		(134,838)			1.032	3.015	MON	11,324	150,233	01/30/2015.	03/01/2047.
92939F BA 6	WFRBS_14-C21 IS			4,5,6	1FE	1,970,358	3.840	1,150,292		1,133,467		(360,262)			1.037	4.389	MON	25,887	423,546	03/28/2016.	08/01/2047.
92939F BB 4	WFRBS_14-C21 IS			4,5,6	2FE	333,630	2.851	171,078		180,374		(33,943)			0.641	3.648	MON	3,205	40,998	01/28/2015.	08/01/2047.
92939H BC 8	WFRBS_14-C23			4,5	1FM	4,060,295	101.641	4,371,584	4,301,000	4,169,831		24,498			3.851	4.576	MON	13,802	168,267	02/25/2016.	10/01/2057.
92939K AJ 7	WFRBS_14-C24 IS			4,5,6	1FE	1,601,777	2.061	837,126		869,494		(149,207)			0.395	3.840	MON	13,361	185,614	10/28/2014.	11/01/2047.
92939L AJ 5	WFRBS_14-C25			4,5	1FM	5,711,815	104.010	5,843,681	5,618,368	5,673,153		(8,691)			4.318	4.095	MON	20,218	245,774	03/09/2015.	11/01/2047.
92939L AL 0	WFRBS_14-C25 IS			4,5,6	1FE	4,461,864	3.314	2,178,820		2,144,257		(532,643)			0.825	3.909	MON	45,227	634,651	11/19/2014.	11/01/2047.
92939L AM 8	WFRBS_14-C25 IS			4,5,6	2FE	1,900,000	1.612	1,032,351		1,010,461		(185,594)			0.317	4.069	MON	16,923	230,802	11/19/2014.	11/01/2047.
96221T AG 2	WFRBS_14-LC14			4,5	1FM	718,369	106.586	743,436	697,500	707,738		(1,995)			4.351	3.954	MON	2,529	30,348	02/04/2014.	03/01/2047.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						553,316,871	XXX	524,810,903	442,605,897	500,211,819	(11,144)	(13,145,340)	0	0	XXX	XXX	XXX	2,640,236	32,775,301	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C CJ 8	ACCSS_05-A			4,5	1FE	7,259,172	98.207	7,388,029	7,522,945	7,522,945					2.340	2.340	JAJO	33,246	210,385	06/26/2014.	07/25/2034.
13976C AE 6	AFIN_18-2			4	1FE	2,099,800	101.448	2,130,416	2,100,000	2,099,889		81			3.690	3.694	MON	2,368	77,490	10/23/2018.	12/20/2023.
00119H AA 8	AGL_19-1A - ABS			4,5	1FE	3,100,000	99.906	3,097,073	3,100,000	3,100,000					3.968	3.968	JAJO	20,844		10/04/2019.	10/20/2032.
001200 AE 4	AGL_19-2 - ABS			4,5	1FE	3,745,000	99.886	3,740,720	3,745,000	3,745,000					3.803	3.803	JAJO	5,143		12/13/2019.	04/20/2032.
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS			4,5	2FE	1,352,354	114.319	1,597,581	1,397,479	1,379,421		2,849			8.620	9.378	JJ	59,897	140,649	01/26/2001.	01/02/2025.
03066L AF 5	AMCAR_18-2			4	1FE	7,198,357	102.935	7,411,313	7,200,000	7,198,899		414			3.590	3.596	MON	9,334	258,480	08/08/2018.	06/18/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03754Q AE 4	APEXC_15-2A - ABS			4,5	1FE	9,790,200	98.408	9,643,943	9,800,000	9,795,760		4,571			3.402	3.458	JAJO	70,386	390,178	05/08/2018.	10/17/2026.
03764U AU 7	APID _13-16A - ABS		C	4,5	1FE	7,000,000	100.092	7,006,433	7,000,000	7,000,000					3.916	3.916	JAJO	54,822	319,051	06/07/2017.	01/19/2025.
03765P AL 7	APID_15-21A - ABS		C	4,5	1FE	6,496,210	99.638	6,476,461	6,500,000	6,497,714		1,257			3.453	3.477	JAJO	46,763	262,279	07/18/2018.	07/18/2027.
03767N AE 6	APID_18-18A - ABS		C	4,5	1FE	3,000,000	99.999	2,999,978	3,000,000	3,000,000					3.353	3.353	JAJO	19,840	119,334	09/21/2018.	10/22/2030.
03767N AG 1	APID_18-18A - ABS		C	4,5	1FE	6,700,000	98.775	6,617,892	6,700,000	6,700,000					3.603	3.603	JAJO	47,613	283,495	09/21/2018.	10/22/2030.
04017W AC 6	ARES_19-54A - ABS			4,5	1FE	6,000,000	99.917	5,994,998	6,000,000	6,000,000					3.166	3.166	JAJO	24,798		10/22/2019.	10/15/2032.
04017W AE 2	ARES_19-54A - ABS			4,5	1FE	7,900,000	100.084	7,906,636	7,900,000	7,900,000					3.696	3.696	JAJO	38,118		10/22/2019.	10/15/2032.
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES			4	1	34,986,549	116.693	40,826,853	34,986,549	34,986,549					4.170	4.170	MON	121,578	1,458,920	12/16/2016.	12/01/2041.
09628B AN 8	BLUEM_15-2A - ABS		C	4,5	1FE	2,815,000	98.804	2,781,339	2,815,000	2,815,000					3.503	3.503	JAJO	20,545	115,014	06/22/2018.	07/18/2027.
09629L AC 9	BLUEM_18-23A - ABS			4,5	1FE	4,000,000	100.151	4,006,046	4,000,000	4,000,000					3.416	3.416	JAJO	27,327	144,587	10/17/2018.	10/20/2031.
09629L AE 5	BLUEM_18-23A - ABS			4,5	1FE	15,000,000	99.121	14,868,162	15,000,000	15,000,000					3.666	3.666	JAJO	109,976	576,263	10/17/2018.	10/20/2031.
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS			4	1FE	315,532	104.740	330,488	315,532	315,532					6.550	6.550	FA	7,176	19,942	02/26/2009.	02/26/2021.
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS			2	1FE	107,528	101.500	109,141	107,528	107,528					7.570	7.570	JJ	4,047	4,070	09/16/1999.	01/02/2021.
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS			2	1FE	47,989	100.182	48,077	47,989	47,989					7.908	7.908	JJ	1,750	1,898	09/19/2000.	01/15/2020.
12232K AJ 9	BURNH_18-1A - ABS			4,5	1FE	15,000,000	98.583	14,787,456	15,000,000	15,000,000					3.466	3.466	JAJO	103,976	549,115	11/07/2018.	10/20/2029.
22530L AE 6	CAALT_17-1A			4	1FE	579,951	100.449	582,606	580,000	579,992		18			3.480	3.483	MON	897	20,184	02/14/2017.	02/17/2026.
22533Y AC 9	CAALT_17-2			4	1FE	1,399,564	100.487	1,406,818	1,400,000	1,399,882		140			3.020	3.030	MON	1,879	42,280	06/20/2017.	04/15/2026.
22535F AC 8	CAALT_18-2A			4	1FE	2,299,619	103.266	2,375,116	2,300,000	2,299,760		111			4.160	4.164	MON	4,252	93,947	05/15/2018.	09/15/2027.
22534D AC 4	CAALT_18-3			4	1FE	3,419,222	102.829	3,516,735	3,420,000	3,419,500		239			3.890	3.897	MON	5,913	133,038	08/14/2018.	10/15/2027.
22534D AE 0	CAALT_18-3			4	1FE	8,869,729	102.963	9,096,746	8,835,000	8,862,404		(7,397)			4.040	3.921	MON	15,864	326,634	03/07/2019.	12/15/2027.
22535K AC 7	CAALT_19-3A			4	1FE	2,149,584	99.861	2,147,005	2,150,000	2,149,595		12			2.860	2.865	MON	2,733	4,099	11/13/2019.	01/16/2029.
22535K AE 3	CAALT_19-3A			4	1FE	2,336,571	99.899	2,327,642	2,330,000	2,336,405		(165)			3.060	2.986	MON	3,169	4,753	11/20/2019.	03/15/2029.
12481X AS 9	CBAM_18-6A - ABS		C	4,5	1FE	5,900,000	99.959	5,897,600	5,900,000	5,900,000					3.846	3.846	JAJO	16,387		11/27/2019.	01/15/2031.
12478C AA 9	CBAM_18-8A - ABS			4,5	1FE	5,500,000	100.036	5,501,976	5,500,000	5,500,000					3.086	3.086	JAJO	33,945	208,804	08/29/2018.	10/20/2029.
12478C AE 1	CBAM_18-8A - ABS			4,5	1FE	8,300,000	99.231	8,236,135	8,300,000	8,300,000					3.566	3.566	JAJO	59,194	356,715	08/29/2018.	10/20/2029.
17305E DT 9	CCCIT_07-A3			4	1FE	2,381,002	134.639	2,710,289	2,013,000	2,301,005		(10,229)			6.150	4.919	JD	5,502	123,800	06/14/2010.	06/15/2039.
12549Q BA 2	CIFC_14-3A - ABS		C	4,5	1FE	10,000,000	99.512	9,951,233	10,000,000	10,000,000					3.153	3.153	JAJO	62,189	377,502	10/10/2018.	10/22/2031.
12549Q BC 8	CIFC_14-3A - ABS		C	4,5	1FE	5,500,000	100.320	5,517,612	5,500,000	5,500,000					3.403	3.403	JAJO	36,916	221,567	10/10/2018.	10/22/2031.
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS			2	1FE	475,813	101.903	483,604	474,574	474,644		(105)			8.048	8.002	MN	6,366	20,834	10/12/2005.	11/01/2020.
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS				1FE	1,928	104.636	2,094	2,002	1,991		7			6.703	7.096	JD	6	134	11/08/2005.	06/15/2021.
12637F AC 6	CPS_16-D			4	1FE	552,652	100.118	553,416	552,763	552,754		23			2.900	2.906	MON	712	15,419	10/13/2016.	01/17/2023.
12595M AC 1	CPS_18-A			4	1FE	1,334,679	100.432	1,340,762	1,335,000	1,334,899		111			3.050	3.059	MON	1,810	40,718	01/09/2018.	12/15/2023.
22411X AC 8	CPS_18-D			4	1FE	1,439,815	101.826	1,466,299	1,440,000	1,439,896		71			3.830	3.835	MON	2,451	55,152	10/11/2018.	09/15/2023.
14889K AN 2	CRMN_15-1A - ABS		C	4,5	1FE	3,390,000	99.712	3,380,252	3,390,000	3,390,000					3.253	3.253	JAJO	21,751	131,410	12/20/2017.	04/22/2027.
23222T AQ 3	CTWTR_14-1 - ABS		C	4,5	1FE	6,400,000	100.219	6,414,028	6,400,000	6,400,000					3.701	3.701	JAJO	51,319	274,438	05/25/2017.	07/15/2026.
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS			4	2	3,164,268	123.197	3,898,297	3,164,268	3,164,268					7.870	7.870	MON	14,527	248,093	09/30/2009.	10/10/2031.
126659 AA 9	CVS PASSTHROUGH TRUST - ABS				2FE	3,180,593	127.550	4,056,830	3,180,593	3,180,593					8.353	8.353	MON	15,498	264,665	06/10/2009.	07/10/2031.
26188J 5# 0	DREYFUS CASH MANAGEMENT FUND 22 YE IS -			4,5,6	6*										2.219		MON		36,563	12/15/2004.	11/06/2018.
26244M AN 2	DRSLF_16-45A - ABS		C	4,5	1FE	4,625,000	99.095	4,583,129	4,625,000	4,625,000					3.501	3.501	JAJO	35,082	179,821	10/05/2018.	10/15/2030.
26251C AG 9	DRSLF_18-61A - ABS		C	4,5	1FE	15,000,000	99.020	14,853,071	15,000,000	15,000,000					3.652	3.652	JAJO	115,651	561,555	10/31/2018.	01/17/2032.
26251Y AE 6	DRSLF_18-65A - ABS		C	4,5	1FE	3,500,000	98.952	3,463,321	3,500,000	3,500,000					3.603	3.603	JAJO	26,274	149,942	08/28/2018.	07/18/2030.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
269330 AA 4	E3_19-1 - ABS			4	1FE	7,177,308	100.542	7,216,428	7,177,526	7,177,306		(1)			3.100	3.100	MS	62,425	50,710	06/21/2019.	09/20/2055.
29002H AA 7	ELMW3_19-3A - ABS			4,5	1FE	3,000,000	99.858	2,995,754	3,000,000	3,000,000					3.188	3.001	JAJO	11,158		10/16/2019.	10/15/2032.
29002H AE 9	ELMW3_19-3A - ABS			4,5	1FE	3,000,000	100.026	3,000,781	3,000,000	3,000,000					3.769	3.769	JAJO	13,191		10/16/2019.	10/15/2032.
33844F AE 7	FCAT_16-4-D			4	1FE	379,937	101.745	386,629	380,000	379,980		14			3.890	3.894	MON	657	14,782	10/19/2016.	11/15/2022.
33845D AB 7	FCAT_18-4			4	1FE	2,274,572	102.604	2,334,241	2,275,000	2,274,738		153			3.880	3.887	MON	3,923	88,270	11/15/2018.	10/16/2023.
35104X AA 6	FCRT_17-1			4	1FE	96,656	100.043	96,704	96,663	96,662		2			2.370	2.375	MON	102	1,852	04/10/2017.	04/15/2022.
35105M AC 5	FCRT_18-2			4	1FE	6,898,625	101.255	6,986,567	6,900,000	6,899,370		676			3.640	3.650	MON	11,163	251,160	10/29/2018.	05/15/2023.
35105M AD 3	FCRT_18-2			4	1FE	1,999,898	102.213	2,044,268	2,000,000	1,999,938		35			3.800	3.802	MON	3,378	76,000	10/29/2018.	11/15/2023.
35105M AE 1	FCRT_18-2			4	1FE	2,799,658	102.475	2,869,308	2,800,000	2,799,768		95			3.980	3.984	MON	4,953	111,440	10/29/2018.	02/15/2024.
36321L AC 3	GALXY_18-26A - ABS			4,5	1FE	8,500,000	99.145	8,427,349	8,500,000	8,500,000					3.599	3.599	FMAN	33,988	347,202	10/23/2018.	11/22/2031.
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS			4	2PL	4,270,862	120.573	5,149,507	4,270,862	4,270,862					7.150	7.150	JD	25,447	289,536	02/23/2011.	12/01/2030.
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS			4	2PL	4,270,862	120.573	5,149,507	4,270,862	4,270,862					7.150	7.150	JD	25,447	305,367	02/23/2011.	12/01/2030.
38082J AA 7	GLDN_16-2A - ABS			4	1FE	836,853	101.224	847,097	836,853	836,853					3.160	3.160	MS	7,419	24,969	10/25/2016.	09/20/2047.
38123H AN 4	GOLD9_14-9A - ABS		C	4,5	1FE	12,000,000	99.738	11,968,608	12,000,000	12,000,000					3.038	3.038	JAJO	64,813	442,058	09/20/2018.	10/29/2029.
38123H AQ 7	GOLD9_14-9A - ABS		C	4,5	1FE	4,500,000	99.617	4,482,745	4,500,000	4,500,000					3.228	3.228	JAJO	25,825	174,440	09/20/2018.	10/29/2029.
38123H AS 3	GOLD9_14-9A - ABS		C	4,5	1FE	5,000,000	98.714	4,935,682	5,000,000	5,000,000					3.528	3.528	JAJO	31,361	209,031	09/20/2018.	10/29/2029.
38218G AA 0	GOODG_18-1 - ABS		C	4	1FE	3,704,705	104.331	3,865,551	3,705,087	3,704,711		5			3.930	3.931	AO	30,740	148,250	04/20/2018.	10/15/2053.
41154X AE 5	HARB_18-1A - ABS			4,5	1FE	13,400,000	99.140	13,284,734	13,400,000	13,400,000					3.366	3.366	JAJO	90,206	455,229	11/15/2018.	01/20/2031.
42770R AA 8	HERO_14-1A - ABS			4	1FE	671,269	105.139	676,994	643,903	669,889		674			4.750	3.539	MS	8,581	28,862	12/07/2016.	09/20/2038.
42770U AA 1	HERO_15-2A - ABS			4	1FE	614,392	103.167	620,660	601,607	625,593		(751)			3.990	3.712	MS	6,734	24,489	12/07/2016.	09/20/2040.
428041 AY 3	HFLF_17-1			4	1FE	194,950	100.176	195,342	195,000	194,989		2			2.880	2.888	MON	328	5,616	04/18/2017.	04/10/2031.
428041 AZ 0	HFLF_17-1			4	1FE	169,985	100.260	170,443	170,000	169,997		0			3.140	3.143	MON	311	5,338	04/18/2017.	04/10/2031.
428041 BA 4	HFLF_17-1			4	2FE	204,981	100.386	205,790	205,000	204,996		1			3.690	3.693	MON	441	7,565	04/18/2017.	04/10/2031.
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS			2	2	8,947,763	112.829	10,096,327	8,948,344	8,965,706		(4,400)			7.650	7.567	MON	39,932	680,250	03/01/2000.	01/10/2023.
46185J AA 6	IHSFR_18-SFR1 - ABS			4,5	1FE	6,917,226	99.158	6,858,983	6,917,226	6,917,226					2.440	2.440	MON	7,033	208,580	01/26/2018.	03/17/2037.
46185J AG 3	IHSFR_18-SFR1 - ABS			4,5	2FE	2,400,000	99.805	2,395,330	2,400,000	2,400,000					3.190	3.190	MON	3,190	90,990	01/26/2018.	03/17/2037.
46187V AE 9	IHSFR_18-SFR3 - ABS			4,5	1FE	21,800,000	99.845	21,766,166	21,800,000	21,800,000					3.064	3.064	MON	27,830	793,336	06/15/2018.	07/17/2037.
46617N AU 1	JFIN CLO LTD JFIN_14 - ABS			4,5	1FE	8,100,000	100.000	8,100,019	8,100,000	8,100,000					3.616	3.616	JAJO	58,577	341,849	06/23/2017.	07/20/2026.
46617N AY 3	JFIN CLO LTD JFIN_14 - ABS			4,5	1FE	3,900,000	100.002	3,900,085	3,900,000	3,900,000					4.316	4.316	JAJO	33,664	192,197	06/23/2017.	07/20/2026.
493268 AW 6	KSLT_00-A			3	1FE	50,066	99.670	49,901	50,066	50,066					2.230	2.230	FMAN	115	1,179	06/15/2000.	05/25/2029.
493268 AU 0	KSLT_99-B			3	1FE	802,845	99.861	801,729	802,845	802,845					2.630	2.630	FMAN	2,170	21,984	04/28/2015.	11/25/2036.
50190A AK 8	LCM_17A - ABS			4,5	1FE	3,000,000	99.352	2,980,556	3,000,000	3,000,000					3.131	3.131	JAJO	20,351	114,194	08/24/2018.	10/15/2031.
50190A AM 4	LCM_17A - ABS			4,5	1FE	3,000,000	99.085	2,972,547	3,000,000	3,000,000					3.401	3.401	JAJO	22,106	122,631	08/24/2018.	10/15/2031.
50190A AR 3	LCM_17A - ABS			4,5	1FE	2,000,000	97.764	1,955,281	2,000,000	2,000,000					3.601	3.601	JAJO	15,604	85,921	08/24/2018.	10/15/2031.
50188W AE 8	LCM_20A - ABS		C	4,5	1FE	2,300,000	99.421	2,286,672	2,300,000	2,300,000					3.006	3.006	JAJO	13,827	82,882	09/18/2018.	10/20/2027.
50188W AF 5	LCM_20A - ABS		C	4,5	1FE	9,200,000	98.952	9,103,549	9,200,000	9,200,000					3.516	3.516	JAJO	64,692	378,971	09/18/2018.	10/20/2027.
50189G AG 7	LCM_22A - ABS		C	4,5	1FE	20,000,000	98.014	19,602,897	20,000,000	20,000,000					3.416	3.416	JAJO	136,635	767,992	11/01/2018.	10/20/2028.
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS			2	2	8,825,568	114.308	9,847,846	8,615,185	8,697,943		(9,876)			6.650	6.375	MON	47,742	568,683	11/05/2003.	08/01/2027.
532619 AM 5	LROCK_14-3A - ABS		C	4,5	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.516	3.516	JAJO	21,095	123,577	01/30/2017.	10/20/2026.
55954L AC 7	MAGNE_15-14RA - ABS			4,5	1FE	5,500,000	99.660	5,481,312	5,500,000	5,500,000					3.123	3.123	JAJO	35,787	211,053	09/06/2018.	10/18/2031.
55954L AE 3	MAGNE_15-14RA - ABS			4,5	1FE	2,100,000	98.607	2,070,737	2,100,000	2,100,000					3.603	3.603	JAJO	15,764	91,196	09/06/2018.	10/18/2031.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55954N AA 7	MAGNE_19-23A - ABS			4,5	1FE	5,000,000	99.899	4,994,939	5,000,000	5,000,000					3.170	3.170	JAJO	21,134		10/10/2019.	10/25/2032.
55954N AC 3	MAGNE_19-23A - ABS			4,5	1FE	15,000,000	99.692	14,953,774	15,000,000	15,000,000					3.750	3.750	JAJO	75,000		10/10/2019.	10/25/2032.
56844A AA 7	MARNR_19-1A - ABS			4,5	1FE	6,750,000	100.556	6,787,542	6,750,000	6,750,000					3.436	3.436	JAJO	40,582	127,908	03/29/2019.	04/30/2032.
56844A AC 3	MARNR_19-1A - ABS			4,5	1FE	10,000,000	100.589	10,058,878	10,000,000	10,000,000					3.936	3.936	JAJO	68,871	213,799	03/29/2019.	04/30/2032.
58772R AC 8	MBART_18-1			4,5	1FE	784,886	99.994	784,839	784,886	784,886					1.830	1.830	MON	638	12,505	07/17/2018.	04/15/2021.
55281B AA 7	MCFCL_17-2A - ABS			4,5	1FE	92,500,000	99.821	92,334,674	92,500,000	92,500,000					3.691	3.691	JAJO	682,813	3,990,343	06/13/2017.	07/20/2030.
55281B AQ 2	MCFCL_17-2A - ABS			4,5	1FE	30,944,800	99.821	30,889,492	30,944,800	30,944,800					3.691	3.691	JAJO	228,427	1,334,923	03/07/2018.	07/20/2030.
55281B AN 9	MCFCL_17-2A IS - ABS			4,5,6	2FE	76,077,880	99.641	75,804,772		71,835,381		(700,059)			6.736	9.644	JAJO	1,010,863	7,071,755	03/07/2018.	07/20/2030.
55320R AJ 6	MP7_18-1A - ABS			4,5	1FE	9,275,000	99.138	9,195,009	9,275,000	9,275,000					3.603	3.603	JAJO	69,625	423,177	08/14/2018.	10/18/2028.
62432C AW 1	MVW_15-10A - ABS		C	4,5	1FE	2,398,800	98.789	2,370,943	2,400,000	2,399,474		554			3.851	3.879	JAJO	20,025	106,646	04/24/2018.	10/13/2027.
585504 AD 5	MWST_19-2 - ABS			4,5	2FE	6,485,000	99.734	6,467,730	6,485,000	6,485,000					3.142	3.142	MON	3,396	35,939	10/21/2019.	11/25/2052.
629682 AA 3	NADG_19-1 - ABS			4	1FE	13,040,000	99.293	12,947,807	13,040,000	13,040,000					3.368	3.368	MON	26,839		11/21/2019.	12/28/2049.
65479G AC 3	NAROT_18-B			4,5	1FE	771,502	99.992	771,439	771,502	771,502					1.840	1.840	MON	631	16,263	07/17/2018.	07/15/2021.
63939E AB 9	NAVSL_15-AA			4	1FE	3,386,984	100.172	3,394,046	3,388,232	3,387,960		346			2.650	2.658	MON	3,991	87,085	01/13/2015.	12/15/2028.
65341K BB 1	NFMOT_18-1A			4	1FE	4,604,580	101.141	4,657,538	4,605,000	4,604,833		143			3.570	3.573	MON	7,307	164,399	03/06/2018.	02/15/2023.
65341K BE 5	NFMOT_18-2A			4	1FE	4,959,543	102.299	5,074,006	4,960,000	4,959,720		152			4.010	4.013	MON	8,840	198,896	10/09/2018.	10/15/2023.
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS			4	1	2,296,393	117.771	2,704,485	2,296,393	2,296,393					5.242	5.242	MON	7,022	119,896	07/12/2010.	12/10/2032.
67400F AE 1	OAKCL_18-1 - ABS			4,5	1FE	7,477,500	99.046	7,428,415	7,500,000	7,479,086		1,586			3.816	3.880	JAJO	57,238	162,456	06/21/2019.	10/20/2030.
67401U AE 7	OAKCL_19-2 - ABS			4,5	1FE	19,000,000	100.064	19,012,107	19,000,000	19,000,000					4.201	4.201	JAJO	172,936	349,454	04/12/2019.	04/15/2031.
67400E AE 4	OAKCL_19-3A - ABS			4,5	1FE	12,200,000	100.065	12,207,979	12,200,000	12,200,000					4.140	4.140	JAJO	195,017		07/17/2019.	07/20/2031.
67402C AG 1	OAKCL_19-4A - ABS		C	4,5	1FE	6,650,000	100.048	6,653,175	6,650,000	6,650,000					3.918	3.918	JAJO	45,601		09/26/2019.	10/20/2032.
67592C AE 6	OCT39_18-3A - ABS			4,5	1FE	12,500,000	99.046	12,380,793	12,500,000	12,500,000					3.816	3.816	JAJO	95,397	474,542	10/12/2018.	10/20/2030.
67103Q BA 4	OFSBS_13-5A - ABS		C	4,5	1FE	147,704	99.966	147,654	147,704	147,704					4.402	4.402	JAJO	1,373	2,452	01/25/2017.	04/17/2025.
70016R AE 5	PAIA_18-1A - ABS			4,5	1FE	6,500,000	99.379	6,459,655	6,500,000	6,500,000					3.866	3.866	JAJO	50,256	277,991	10/05/2018.	10/20/2031.
70017W AA 1	PAIA_19-1A - ABS			4,5	1FE	5,000,000	99.889	4,994,426	5,000,000	5,000,000					3.390	3.390	FMAN	22,128	101,533	04/23/2019.	05/15/2032.
70017W AC 7	PAIA_19-1A - ABS			4,5	1FE	10,000,000	99.993	9,999,291	10,000,000	10,000,000					3.910	3.910	FMAN	51,046	230,511	04/23/2019.	05/15/2032.
69688A AA 9	PLMRS_13-2A - ABS		C	4,5	1FE	5,000,000	99.584	4,979,179	5,000,000	5,000,000					3.202	3.202	JAJO	33,800	188,932	09/11/2018.	10/17/2031.
69688A AC 5	PLMRS_13-2A - ABS		C	4,5	1FE	2,800,000	99.752	2,793,048	2,800,000	2,800,000					3.452	3.452	JAJO	20,406	112,899	09/11/2018.	10/17/2031.
69688A AE 1	PLMRS_13-2A - ABS		C	4,5	1FE	5,500,000	97.980	5,388,878	5,500,000	5,500,000					3.752	3.752	JAJO	43,566	238,495	09/11/2018.	10/17/2031.
69700H AE 0	PSTAT_18-2A - ABS		C	4,5	1FE	4,492,250	99.190	4,463,536	4,500,000	4,498,162		5,349			3.451	3.594	JAJO	33,646	181,558	06/07/2018.	07/15/2026.
69700L AC 5	PSTAT_18-3A - ABS			4,5	1FE	2,731,438	99.626	2,739,704	2,750,000	2,742,601		10,000			3.260	3.697	FMAN	11,704	107,135	06/26/2018.	08/15/2026.
69700L AE 1	PSTAT_18-3A - ABS			4,5	1FE	2,000,000	99.137	1,982,738	2,000,000	2,000,000					3.810	3.810	FMAN	9,948	89,069	06/26/2018.	08/15/2026.
75888H AC 5	REG12_19-1A - ABS		C	4,5	1FE	2,400,000	100.156	2,403,744	2,400,000	2,400,000					3.651	3.651	JAJO	18,985		09/03/2019.	10/15/2032.
75888R AC 3	REG15_18-4A - ABS			4,5	1FE	7,000,000	99.608	6,972,557	7,000,000	7,000,000					3.170	3.170	JAJO	41,910	266,685	09/20/2018.	10/25/2031.
75888R AE 9	REG15_18-4A - ABS			4,5	1FE	14,995,000	98.735	14,810,219	15,000,000	14,995,344		344			3.790	3.797	JAJO	107,373	484,621	06/25/2019.	10/25/2031.
75887N AL 3	REGT6_16-1A - ABS			4,5	1FE	5,600,000	99.580	5,576,455	5,600,000	5,600,000					3.046	3.046	JAJO	34,114	204,065	10/10/2018.	07/20/2028.
75887N AN 9	REGT6_16-1A - ABS			4,5	1FE	3,700,000	99.375	3,676,883	3,700,000	3,700,000					3.416	3.416	JAJO	25,278	148,671	10/10/2018.	07/20/2028.
75888A AQ 9	REGT7_16-1A - ABS		C	4,5	1FE	10,000,000	99.521	9,952,124	10,000,000	10,000,000					2.968	2.968	MJSD	9,893	360,038	11/21/2018.	12/20/2028.
75888A AS 5	REGT7_16-1A - ABS		C	4,5	1FE	18,250,000	98.859	18,041,788	18,250,000	18,250,000					3.408	3.408	MJSD	20,732	738,485	11/21/2018.	12/20/2028.
80286A AF 1	SDART_18-5			4	1FE	1,619,740	101.493	1,644,180	1,620,000	1,619,866		116			3.810	3.817	MON	2,743	61,722	10/16/2018.	12/16/2024.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78443C BV 5	SLMA_05-A			4,5	1FE	23,962,500	96.962	23,270,760	24,000,000	23,988,310		2,325			2.204	2.216	MJSD.	23,505	677,160	08/04/2005.	12/15/2038.
78443C CL 6	SLMA_06-A			4,5	1FE	3,012,259	97.414	3,402,141	3,492,474	3,244,291		9,592			2.184	4.069	MJSD.	3,389	93,912	12/04/2013.	06/15/2039.
78443C CY 8	SLMA_06-BW			4,5	1FE	8,617,967	97.113	9,096,910	9,367,355	8,970,709		28,389			2.094	3.285	MJSD.	8,716	244,016	06/26/2014.	12/15/2039.
83609W AS 9	SNDPT_15-3A - ABS		C	4,5	1FE	10,600,000	98.415	10,431,962	10,600,000	10,600,000					3.416	3.416	JAJO..	72,417	425,922	06/05/2018.	01/20/2028.
83609W AU 4	SNDPT_15-3A - ABS		C	4,5	1FE	5,900,000	100.000	5,899,973	5,900,000	5,900,000					3.866	3.866	JAJO..	45,617	263,915	06/05/2018.	01/20/2028.
83609J AL 3	SNDPT_16-1A - ABS			4,5	1FE	9,500,000	99.956	9,495,788	9,500,000	9,500,000					3.066	3.066	JAJO..	58,252	305,584	11/20/2018.	07/20/2028.
83614N AC 7	SNDPT_19-3A - ABS			4,5	1FE	1,400,000	100.112	1,401,570	1,400,000	1,400,000					3.847	3.847	JAJO..	14,510		09/04/2019.	10/25/2032.
85769F AD 0	SPST_19-WL1 - ABS			4,5	1FE	3,375,000	100.013	3,375,446	3,375,000	3,375,000					2.992	2.992	MON...	1,683	44,396	07/25/2019.	08/25/2052.
85769F AE 8	SPST_19-WL1 - ABS			4,5	2FE	27,750,000	100.013	27,753,663	27,750,000	27,750,000					3.192	3.192	MON...	14,763	253,648	11/18/2019.	08/25/2052.
85769F AF 5	SPST_19-WL1 - ABS			4,5	2FE	16,475,000	100.013	16,477,175	16,475,000	16,475,000					3.392	3.392	MON...	9,314	149,572	11/18/2019.	08/25/2052.
86212X AA 8	STR_19-1 - ABS			4	1FE	3,692,460	99.957	3,692,062	3,693,654	3,692,480		20			2.820	2.826	MON...	3,183	10,705	11/06/2019.	11/20/2049.
89238T AC 7	TAOT_18-B			4,5	1FE	465,241	99.993	465,206	465,241	465,241					1.840	1.840	MON...	380	7,874	05/09/2018.	03/15/2021.
89640P AK 9	TRNTS_14-1A - ABS		C	4,5	1FE	25,000,000	100.002	25,000,400	25,000,000	25,000,000					3.601	3.601	JAJO..	195,048	1,046,676	07/17/2017.	04/15/2026.
89640P AL 7	TRNTS_14-1A - ABS		C	4,5	1FE	1,000,000	100.002	1,000,016	1,000,000	1,000,000					3.601	3.601	JAJO..	7,802	41,867	07/17/2017.	04/15/2026.
89640R AU 3	TRNTS_14-2A - ABS		C	4,5	1FE	1,499,250	100.002	1,500,024	1,500,000	1,500,000		597			3.651	3.651	JAJO..	11,865	63,561	07/26/2017.	07/15/2026.
89640R AV 1	TRNTS_14-2A - ABS		C	4,5	1FE	1,499,250	99.861	1,497,922	1,500,000	1,500,000		597			3.651	3.651	JAJO..	11,865	63,561	07/26/2017.	07/15/2026.
90139P AB 5	TWIN BROOK I - ONSHORE - ABS			4,5	1PL	19,183,596	100.080	19,198,952	19,183,596	19,183,596					4.819	4.819	JAJO..	236,244	396,020	04/25/2019.	04/25/2024.
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS			4,5	1PL	18,692,611	100.080	18,707,575	18,692,611	18,692,611					4.819	4.819	JAJO..	399,710	387,003	04/25/2019.	04/25/2024.
92330J CE 4	VENTR_15-20A - ABS		C	4,5	1FE	16,200,000	99.157	16,063,479	16,200,000	16,200,000					3.251	3.251	JAJO..	114,106	620,759	12/15/2017.	04/15/2027.
92329V AQ 5	VENTR_16-25A - ABS		C	4,5	1FE	10,000,000	99.855	9,985,480	10,000,000	10,000,000					3.117	3.117	JAJO..	16,453		11/21/2019.	04/20/2029.
92331K AX 0	VENTR_23R - ABS			4,5	1FE	2,100,000	99.511	2,089,727	2,100,000	2,100,000					3.036	3.036	JAJO..	12,751	76,876	07/11/2018.	07/19/2028.
92331K AZ 5	VENTR_23R - ABS			4,5	1FE	7,300,000	98.882	7,218,397	7,300,000	7,300,000					3.616	3.616	JAJO..	52,792	310,399	07/11/2018.	07/19/2028.
92331K BB 7	VENTR_23R - ABS			4,5	1FE	9,100,000	98.348	8,949,673	9,100,000	9,100,000					4.216	4.216	JAJO..	76,729	442,597	07/11/2018.	07/19/2028.
92558K AA 6	VIBR_18-10A - ABS			4,5	1FE	5,500,000	99.412	5,467,685	5,500,000	5,500,000					3.166	3.166	JAJO..	34,825	220,863	08/30/2018.	10/20/2031.
92558K AC 2	VIBR_18-10A - ABS			4,5	1FE	7,000,000	98.539	6,897,747	7,000,000	7,000,000					3.716	3.716	JAJO..	52,022	322,700	08/30/2018.	10/20/2031.
92558N AC 6	VIBR_19-11A - ABS			4,5	1FE	10,715,000	99.672	10,679,843	10,715,000	10,715,000					4.103	4.103	JAJO..	186,840		06/21/2019.	07/20/2032.
92917K AB 0	VOYA_18-3A - ABS			4,5	1FE	5,200,000	99.394	5,168,463	5,200,000	5,200,000					3.401	3.401	JAJO..	38,317	199,524	09/17/2018.	10/15/2031.
92917K AC 8	VOYA_18-3A - ABS			4,5	1FE	6,900,000	99.055	6,834,798	6,900,000	6,900,000					3.651	3.651	JAJO..	54,581	281,571	09/17/2018.	10/15/2031.
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS			4	2	5,609,075	111.295	6,242,620	5,609,075	5,609,075					5.110	5.110	MON...	4,777	285,836	12/29/2011.	12/25/2036.
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS			4	2	1,255,868	111.259	1,397,266	1,255,868	1,255,868					5.361	5.361	MON...	3,927	78,860	09/23/2005.	10/10/2027.
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS			4	1	739,020	106.827	789,473	739,020	739,020					5.480	5.480	JJ.....	20,137	37,246	12/22/2005.	01/02/2025.
94978# DA 2	WELLS FARGO-WACHOVIA BANK - ABS			4	1	1,150,294	107.963	1,241,891	1,150,294	1,150,294					5.480	5.480	JJ.....	31,343	58,719	12/22/2005.	01/02/2025.
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS			4	1	129,632	107.963	139,955	129,632	129,632					5.480	5.480	JJ.....	3,532	6,617	12/22/2005.	01/02/2025.
96042E AF 4	WLAKE_17-1A		C	4	1FE	549,959	100.632	553,474	550,000	549,995		13			3.460	3.462	MON...	846	19,030	03/09/2017.	10/17/2022.
96042G AJ 1	WLAKE_18-3			4	1FE	11,398,611	101.418	11,561,595	11,400,000	11,399,317		586			3.610	3.615	MON...	18,291	303,951	08/10/2018.	10/16/2023.
96041L AF 9	WLAKE_19-2A			4	2FE	9,999,060	101.220	10,122,040	10,000,000	9,999,200		140			3.200	3.203	MON...	14,222	158,222	06/12/2019.	11/15/2024.
96042H AL 4	WLAKE_19-3A			4	2FE	9,294,394	99.846	9,280,695	9,295,000	9,294,427		33			2.720	2.722	MON...	11,237	37,221	10/17/2019.	11/15/2024.
98162C AC 5	WOLS_18-B			4,5	1FE	1,765,435	99.978	1,765,048	1,765,435	1,765,435					1.920	1.920	MON...	1,506	40,678	09/11/2018.	06/15/2021.
98162D AJ 8	WOSAT_18-1A			4	1FE	1,999,735	102.007	2,040,136	2,000,000	1,999,831		87			3.860	3.865	MON...	3,431	77,200	11/06/2018.	01/15/2025.
98625L AA 0	YCLO_18-1A - ABS			4,5	1FE	6,000,000	99.365	5,961,895	6,000,000	6,000,000					3.133	3.133	JAJO..	37,077	243,359	08/20/2018.	10/22/2031.
98625L AC 6	YCLO_18-1A - ABS			4,5	1FE	2,100,000	98.682	2,072,313	2,100,000	2,100,000					3.703	3.703	JAJO..	15,338	98,343	08/20/2018.	10/22/2031.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05379H AA 2	AVISTA CAPITAL II - ABS			13	2FE	8,583,110	89.455	8,945,500	10,000,000	8,863,789		43,276			2.782	3.668	MJSD.	23,955	342,722	12/28/2011.	01/01/9999.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,215,475,982	XXX	1,226,749,455	1,141,815,021	1,212,260,946	0	(617,176)	0	0	XXX	XXX	XXX	7,726,929	44,186,382	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,267,680,108	XXX	5,847,379,177	5,148,668,943	5,207,948,689	(11,144)	(12,664,760)	1,068,200	(227,150)	XXX	XXX	XXX	51,833,655	235,390,861	XXX	XXX
Hybrid Securities - Issuer Obligations																					
857477 AX 1	STATE STREET CORP.			5	2FE	3,775,718	96.000	3,747,840	3,904,000	3,805,902		9,962			2.470	1.785	FMAN.	12,589	120,822	12/21/2016.	05/15/2028.
4299999. Hybrid Securities - Issuer Obligations						3,775,718	XXX	3,747,840	3,904,000	3,805,902	0	9,962	0	0	XXX	XXX	XXX	12,589	120,822	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
15346W AC 4	CENTRAL FIDELITY CAPITAL TRUST I			13	2FE	15,487,350	95.000	14,250,000	15,000,000	15,000,150		(18)			3.001	3.001	JAJO..	97,529	536,756	07/16/1997.	04/15/2027.
21869M AA 5	CORESTATES CAPITAL III			13	2FE	11,451,085	94.250	11,027,250	11,700,000	11,596,127		12,822			2.480	2.617	FMAN.	37,880	363,282	09/25/2000.	02/15/2027.
32082C AC 1	FIRST MARYLAND CAPITAL II			13	2FE	16,473,180	94.500	15,876,000	16,800,000	16,673,993		15,482			2.759	2.877	FMAN.	78,543	574,982	02/11/2005.	02/01/2027.
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II			5	3FE	390,060	87.500	517,125	591,000	390,060					4.000	6.586	MJSD.	1,970	23,903	04/28/2015.	01/01/9999.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						43,801,675	XXX	41,670,375	44,091,000	43,660,330	0	28,286	0	0	XXX	XXX	XXX	215,922	1,498,922	XXX	XXX
4899999. Total - Hybrid Securities						47,577,393	XXX	45,418,215	47,995,000	47,466,232	0	38,248	0	0	XXX	XXX	XXX	228,511	1,619,745	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO.		A	5	3FE	374,983	100.099	375,355	374,983	374,983					3.644	3.644	MON...	1,827	937	11/19/2019.	11/14/2026.
02376C AX 3	AMERICAN AIRLINES INC.			5	3FE	259,361	100.292	260,836	260,077	259,589		236			3.894	4.002	MON...	478	11,981	01/25/2019.	10/10/2021.
02406M AP 2	AMERICAN AXLE AND MANUFACTURING IN			5	3FE		97.813								4.144	4.660	MON...		1,209	05/17/2017.	03/08/2024.
	AVOLON TLB BORROWER 1 (US) LLC			5	2FE		99.859								4.119	4.725	MON...		4,714	05/09/2018.	01/15/2025.
BHM20E EN 8	BERRY GLOBAL GROUP INC.			5	3FE		100.358								4.394	4.661	MON...		1,068	07/09/2019.	05/16/2026.
15670B AB 8	CENTURYLINK INC.			5	3FE	717,488	100.350	725,215	722,686	717,980		443			4.644	4.787	MON...	4,524	27,566	08/22/2019.	01/31/2025.
23918Y AC 2	DAVITA HEALTHCARE PARTNERS INC.			5	2FE		99.913								4.644	5.416	MON...		376	12/04/2018.	05/29/2021.
51508P AG 9	GOLDEN NUGGET INC/NV.			5	4FE	322,727	100.250	324,344	323,535	322,755		28			4.644	4.713	MON...	3,457		11/07/2019.	10/04/2023.
52729K AP 1	LEVEL 3 PARENT LLC.			5	3FE	118,212	100.313	118,434	118,065	118,184		(29)			3.644	3.370	MON...	430	295	11/29/2019.	03/01/2027.
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC.			5	6FE		58.225								7.366		MON...	5,879		08/14/2018.	03/27/2025.
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA.			5	3FE	366,645	100.333	367,139	365,920	365,677		40			4.001	4.015	MON...	1,916	15,996	03/23/2018.	03/16/2025.
55328H AE 1	MPH ACQUISITION HOLDINGS LLC.			5	4FE		98.446								4.894		MON...	1,908		05/15/2019.	06/07/2023.
BHM219 XL 1	NASCAR HOLDINGS INC.			5	3FE	511,237	101.038	514,558	509,272	511,249		12			4.660	1.000	MON...	861	651	01/27/2020.	07/25/2026.
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION.			5	3FE	548,566	99.583	547,532	549,824	548,530		222			5.394	5.449	MON...	3,975	31,923	11/27/2017.	11/02/2024.
62937N AW 7	NRG ENERGY INC.			5	2FE		99.749								3.751	4.347	MON...		563	04/24/2018.	06/30/2023.
70215E AN 3	PARTY CITY HOLDINGS INC.			5	4FE	422,567	92.651	393,646	424,870	422,924		357			4.445	4.630	MON...	3,802	14,343	09/16/2019.	08/19/2022.
73744G AJ 1	POST HOLDINGS INC.			5	3FE		100.175								3.894	4.611	MON...		619	03/08/2018.	05/24/2024.
81753H AD 3	SERTA SIMMONS BEDDING LLC.			5	5FE	503,669	29.417	292,670	994,901	471,109		(33,327)	487,462		9.894	10.701	MON...	13,037	105,433	06/20/2017.	10/21/2024.
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC.			5	3FE	447,678	100.250	448,997	447,878	447,687		8			4.394	4.401	MON...	929	1,828	11/19/2019.	07/18/2026.
85208E AB 6	SPRINT COMMUNICATIONS INC.			5	3FE	865,335	99.025	858,974	867,431	864,292		652			4.394	4.489	MON...	5,147	42,140	01/07/2019.	02/02/2024.
78466D BF 0	SS&C TECHNOLOGIES INC.			5	3FE	950,081	100.615	958,168	952,311	950,317		236			4.211	4.255	MON...	5,415	18,997	08/16/2019.	04/16/2025.
BHM21Y 1D 9	WELLS ENTERPRISES INC.			5	4FE	620,100	100.250	621,078	619,529	619,815		(285)			4.894	4.014	MON...	6,591		12/23/2019.	03/29/2025.
6499999. Unaffiliated Bank Loans - Acquired						7,028,649	XXX	6,806,946	7,531,283	6,995,091	0	(31,406)	487,462	0	XXX	XXX	XXX	60,176	280,639	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						7,028,649	XXX	6,806,946	7,531,283	6,995,091	0	(31,406)	487,462	0	XXX	XXX	XXX	60,176	280,639	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,120,580,701	XXX	4,870,100,441	4,151,346,490	4,112,170,555	0	(1,390,292)	1,068,200	(52,305)	XXX	XXX	XXX	50,359,556	185,705,593	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						451,122,722	XXX	484,025,286	473,451,839	463,737,908	0	2,498,332	0	0	XXX	XXX	XXX	1,020,488	14,563,166	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7899999.	Total - Commercial Mortgage-Backed Securities					696,925,408	XXX	661,933,150	536,144,029	634,228,060	(11,144)	(16,657,248)	0	0	XXX	XXX	XXX	3,334,837	40,487,463	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					1,267,813,511	XXX	1,277,462,963	1,194,122,846	1,264,590,647	0	(667,757)	0	0	XXX	XXX	XXX	8,011,994	46,093,542	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans					7,028,649	XXX	6,806,946	7,531,283	6,995,091	0	(31,406)	487,462	0	XXX	XXX	XXX	60,176	280,639	XXX	XXX
8399999.	Grand Total - Bonds					6,543,470,991	XXX	7,300,328,786	6,362,596,487	6,481,722,260	(11,144)	(16,248,372)	1,555,662	(52,305)	XXX	XXX	XXX	62,787,050	287,130,402	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting 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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23989# 12 9	DAYTON PARTS HOLDINGS LLC			100.000	36.43	35.770	3,577	35.772	3,577	3,577							0		6*	12/23/2010.
23989* 12 3	DPL HOLDING CORPORATION			594.230	1.00	10,000.000	5,942,320	10,000.003	5,942,322	5,942,322		451,688		(0)			(0)		6*	12/31/2019.
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A			190.300	1.00	10,000.010	1,903,022	10,000.018	1,903,023	1,903,023		144,656		(0)			(0)		6*	12/31/2019.
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP			40,876.930	1.00	95.000	3,883,308	95.000	3,883,308	3,883,308		778,034					0		6*	12/31/2019.
53226# 12 9	MPE POWER STRUCTURES INC - PFD A			3,506.240	1.00	100.000	350,624	100.000	350,624	350,624		16,324					0		6*	09/30/2019.
55331# 11 8	MPE FLOW HOUSE INC			6,414.720	1.00	103.290	662,587	103.731	665,408	665,408		49,289		(30)			(30)		5	12/31/2019.
BHM21B G3 5	MES PARTNERS INC			23,286.760	1.00	0.400	9,346	0.401	9,346	9,346							0		6*	07/29/2019.
151327 20 2	CENTAUR FUNDING CORP		C	7,859.000	1,000.00	1,012.620	7,958,184	1,020.000	8,016,180	10,006,619	97,129	713,597			(264,026)		(264,026)		2FE	03/31/2010.
151327 40 0	CENTAUR FUNDING CORPORATION		C	27,000.000	1,000.00	967.100	26,111,693	990.000	26,730,000	9,740,377					2,513,340		2,513,340		2FE	03/31/2010.
42863# 13 8	HIBERNATION HOLDING COMPANY			1,000,000.000	1.00	7.640	7,638,266	7.638	7,638,266	7,638,266							0		5GI	06/30/2014.
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI			34,534.470	1.00	50.000	1,726,724	50.000	1,726,724	1,726,724		236,159					0		5GI	12/31/2019.
BHM1PT U2 8	PLASTIC COMPONENTS INC			11,183.440	1.00	100.000	1,118,344	100.000	1,118,344	1,118,344		82,840					0		5GI	12/31/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							57,307,995	XXX	57,987,123	42,987,939	97,129	2,472,588	0	(30)	2,249,314	0	2,249,284	0	XXX	XXX
8999999. Total - Preferred Stocks							57,307,995	XXX	57,987,123	42,987,939	97,129	2,472,588	0	(30)	2,249,314	0	2,249,284	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
BHM195 NR 1	AAA PARTNERS INC.			1,822,149.000	1,822,149	1.000	1,822,149	1,822,149						0		03/19/2015.	
BHM195 NS 9	ACE PARTNERS INC.			257,851.000	257,851	1.000	257,851	257,851						0		03/19/2015.	
BHM1NJ HW 1	AUTOMATION SMC HOLDINGS INC.			500.000	500,000	1,000.000	500,000	500,000						0		01/10/2017.	
BHM1SB 80 3	BPC HOLDING III CORP.			3,000.000	3,000,000	1,000.000	3,000,000	3,000,000						0		09/28/2017.	
15799K 41 3	CFF HOLDING CORPORATION.			6.960										0		01/31/2011.	
BHM01H MX 3	DAYTON PARTS HOLDINGS LLC.			100.000	3,665	36.650	3,665	3,665						0		12/23/2010.	
26139@ 10 7	DPL HOLDING CORP - DALLAS.			108.000	120,000	1,111.110	120,000	120,000						0		11/05/2012.	
233994 51 6	DPL HOLDING CORPORATION.			324.000	360,000	1,111.111	360,000	360,000						0		05/04/2012.	
999726 40 9	DREAMREACHER INC.			19,900.000	0		0							0		01/31/2001.	
42863# 12 0	HIBERNATION HOLDING CO.			44,016.000	0		0							0		06/30/2014.	
BHM1F4 A9 1	JENSEN HUGHES HOLDINGS CORP.			200,000.000	200,000	1.000	200,000	200,000						0		12/04/2015.	
BHM0K0 4Y 7	KCAD HOLDINGS I LIMITED.		D	418,220,006.000	499,355	0.001	499,355	300,282				(342,355)	1,648,372	(1,990,727)		03/30/2011.	
BHM1PY VC 4	ME ENTERPRISES INC.			3,344.260	150,000	44.853	150,000	150,000						0		03/20/2017.	
59047@ 10 9	MES PARTNERS INC.			195,215.140	174,898	0.896	174,898	174,898						0		02/28/2018.	
55331# 10 0	MPE FLOW HOUSE INC.			134,632.500	391,505	2.908	391,505	391,505						0		06/30/2015.	
BHM1E1 S7 3	MPE POWER STRUCTURES INC.			150,000.000	150,000	1.000	150,000	150,000						0		10/13/2015.	
BHM1KA 35 7	OAC HOLDINGS I CORP.			3,725.000	3,725,000	1,000.000	3,725,000	3,725,000						0		02/08/2017.	
BHM0ML EG 7	PATRIOT CONTAINER CORP.					61.195				2,050				0		06/25/2012.	
BHM1PT U1 0	PLASTIC COMPONENTS INC.			100,000.000	100,000	1.000	100,000	100,000						0		03/07/2017.	
74339* 90 9	PROJECT GRILL.			161,194.030	0		0							0		08/28/2007.	
BHM1SD XT 8	RED BARN HOLDINGS INC.			7,000.000	700,000	100.000	700,000	700,000						0		10/03/2017.	
BHM0U8 H4 1	REVEL ENTERTAINMENT LLC.			81,727.380	0		0	2						0		03/28/2016.	
BHM0MN ZK 1	SBP HOLDING LP.			1,915.240	1,962,684	1,024.772	1,962,684	1,962,686						0		12/27/2012.	
899990 20 4	TURBO CAYMAN - WTS #1.			122.550				0						0		06/30/2009.	
97190* 11 4	WILSHIRE NEW YORK PARTNERS III LP.			16.000										0		12/28/2000.	
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON.			38,840.000	3,884,001	100.000	3,884,000	3,884,000		294,475				0		04/08/2016.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					18,001,107	XXX	18,001,107	17,802,038	0	296,525	0	(342,355)	1,648,372	(1,990,727)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
02740# 10 7	AMERICAN MATURITY LIFE INSURANCE COMPANY.			12,500.000	49,636,999	3,970.960	49,636,999	47,652,293				722,083		722,083		04/27/2018.	
45069# 10 9	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE CO.			2,000.000	979,284,333	489,642.167	979,284,333	1,000,001				(39,720,372)		(39,720,372)		04/27/2018.	
45070# 10 6	TALCOTT RESOLUTION INTERNATIONAL LIFE REASSURANCE CO.			1,000,000.000	12,068,670	12.069	12,068,670	10,792,348				242,365		242,365		04/27/2018.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,040,990,002	XXX	1,040,990,002	59,444,642	0	0	0	(38,755,924)	0	(38,755,924)	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,116,299,104	XXX	1,116,978,231	120,234,619	97,129	2,769,113	0	(39,098,309)	1,648,372	(38,497,368)	0	XXX	XXX

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
Bonds - U.S. Government								
38380N KC 2	GNR_19-105 IS		08/21/2019	JEFFERIES & CO. INC.		3,914,469		27,627
38380M G5 4	GNR_19-14 IS		01/25/2019	JEFFERIES & CO. INC.		1,765,313		12,314
38380M K7 5	GNR_19-17 IS		02/20/2019	JP MORGAN SECURITIES LLC		1,880,957		13,690
38380M E9 8	GNR_19-8 IS		01/25/2019	CITIGROUP GLOBAL MARKETS, INC.		1,395,633		9,892
912810 SE 9	TREASURY BOND		02/01/2019	BARCLAYS CAPITAL INC.		80,167,969	75,000,000	566,385
912810 SF 6	TREASURY BOND		04/09/2019	Various		35,780,742	35,500,000	112,086
912828 5T 3	TREASURY NOTE		01/28/2019	MORGAN STANLEY & CO. LLC		5,690,648	5,700,000	12,400
0599999. Total - Bonds - U.S. Government						130,595,730	116,200,000	754,394
Bonds - All Other Government								
195325 BQ 7	COLOMBIA (REPUBLIC OF)	D	01/02/2019	BNP PARIBAS SECURITIES CORP.		1,388,800	1,400,000	19,911
219868 CB 0	CORPORACION ANDINA DE FOMENTO	D	02/06/2019	JP MORGAN SECURITIES LLC		2,095,359	2,100,000	
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	10/31/2019	Various		4,027,200	3,900,000	43,608
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO	D	06/26/2019	Various		3,807,804	3,800,000	56,970
698299 BG 8	PANAMA REPUBLIC OF (GOVERNMENT)	D	05/14/2019	Various		1,266,000	1,200,000	12,600
698299 BK 9	PANAMA REPUBLIC OF (GOVERNMENT)	D	07/18/2019	Various		2,601,900	2,600,000	
917288 BK 7	URUGUAY (ORIENTAL REPUBLIC OF)	D	03/05/2019	BARCLAYS CAPITAL INC.		611,250	600,000	3,208
M0153C AD 6	ABU DHABI (EMIRATE OF)	D	10/11/2019	Various		2,362,780	2,200,000	18,310
P14517 AA 7	BANCO NACIONAL DE COMERCIO EXTERIO	D	10/07/2019	Various		1,818,150	1,800,000	26,639
P3143N AQ 7	CODELCO INC.	D	02/26/2019	BBVA SECURITIES INC.		779,600	800,000	3,872
P3143N AW 4	CORPORACION NACIONAL DEL COBRE DE	D	02/05/2019	BANC OF AMERICA SECURITIES LLC		1,244,880	1,200,000	21,150
V73789 AD 7	COTE D IVOIRE (REPUBLIC OF)	D	10/09/2019	Various		1,015,500	1,000,000	15,654
P37466 AJ 1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	04/23/2019	BANC OF AMERICA SECURITIES LLC		849,600	800,000	8,550
Y2387E AD 3	EXPORT IMPORT BANK OF MALAYSIA BHD	D	02/12/2019	CAMBRIDGE INTERNATIONAL SECURITIES		2,723,644	2,800,000	21,893
Y2702W AD 1	GEORGIA (GOVERNMENT OF)	D	06/26/2019	Various		1,190,488	1,125,000	12,661
Y2R03T AA 1	GEORGIAN RAILWAY JSC	D	10/17/2019	Various		1,518,250	1,400,000	27,297
Y20721 BE 8	INDONESIA (REPUBLIC OF)	D	01/09/2019	CAMBRIDGE INTERNATIONAL SECURITIES		194,000	200,000	2,210
Y20721 BN 8	INDONESIA (REPUBLIC OF)	D	02/22/2019	MORGAN STANLEY & CO. LLC		621,750	600,000	3,800
P75744 AG 0	PARAGUAY REPUBLIC OF (GOVERNMENT)	D	12/02/2019	CITIGROUP GLOBAL MARKETS, INC.		672,000	600,000	5,760
M6320U AC 3	SAUDI ARABIA (KINGDOM OF)	D	10/23/2019	Various		3,641,700	3,400,000	56,800
M6320U AT 6	SAUDI ARABIA (KINGDOM OF)	D	07/30/2019	Various		1,699,800	1,600,000	13,417
29135L AA 8	ABU DHABI (EMIRATE OF)	D	10/16/2019	Various		4,291,690	4,200,000	25,121
29135L AF 7	ABU DHABI (EMIRATE OF)	D	10/31/2019	Various		1,935,500	2,000,000	5,035
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE	D	10/02/2019	Various		2,607,264	3,855,000	
25714P CW 6	DOMINICAN REPUBLIC	D	06/21/2019	MARKET AXESS TRADING PLATFORM		222,428	200,000	5,632
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)	D	07/30/2019	Various		1,278,750	1,200,000	12,639
74727P BA 8	QATAR (STATE OF)	D	07/30/2019	Various		1,281,708	1,200,000	12,311
74727P BB 6	QATAR (STATE OF)	D	06/25/2019	Various		1,563,700	1,400,000	15,628
80413T AL 3	SAUDI ARABIA (KINGDOM OF)	D	04/26/2019	Various		2,123,150	2,000,000	17,967
82939G AL 2	SINOPEC GROUP OVERSEAS DEV 2018	D	11/04/2019	CITIGROUP GLOBAL MARKETS, INC.		1,393,266	1,400,000	
91822Q 2B 2	UZBEKISTAN (REPUBLIC OF)	D	03/26/2019	Various		2,003,475	2,000,000	8,656
1099999. Total - Bonds - All Other Government						54,831,386	54,580,000	477,300
Bonds - U.S. Special Revenue and Special Assessment								
04352E AB 1	ASCENSION HEALTH		10/16/2019	MORGAN STANLEY & CO. LLC		10,000,000	10,000,000	
20268J AC 7	COMMONSPIRIT HEALTH		08/07/2019	CITIGROUP GLOBAL MARKETS, INC.		5,810,000	5,810,000	
3132DV 3R 4	FHLMC 30YR UMBS SUPER		06/17/2019	NOMURA SECURITIES INTERNATIONAL INC.		5,280,635	4,993,509	9,710
3132VQ N5 1	FHLMC GOLD 30YR		06/06/2019	NOMURA SECURITIES INTERNATIONAL INC.		2,323,839	2,313,357	2,313

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
3132XV RG 0	FHLMC GOLD 30YR		06/06/2019	CANTOR FITZGERALD & CO		7,418,907	7,163,700	9,552
31335B HE 9	FHLMC GOLD 30YR GIANT		06/17/2019	TD SECURITIES (USA) LLC		6,478,475	6,260,341	9,738
3137FN BB 5	FHMS_K096 IS		08/15/2019	JP MORGAN SECURITIES LLC		5,232,629		39,652
3137FL 2P 8	FHMS_K1510 IS		03/13/2019	Various		1,588,334		10,876
3140FN AS 3	FNMA 30YR		03/13/2019	CITIGROUP GLOBAL MARKETS, INC.		4,893,934	4,757,166	4,757
3140J8 LL 5	FNMA 30YR		06/06/2019	NOMURA SECURITIES INTERNATIONAL INC.		28,236,156	27,952,266	27,952
3140J9 EJ 6	FNMA 30YR		06/17/2019	NOMURA SECURITIES INTERNATIONAL INC.		4,615,768	4,669,024	4,539
576000 XQ 1	MASSACHUSETTS SCHOOL BUILDING AUTH		11/07/2019	MERRILL LYNCH, PIERCE, FENNER & SMI		8,550,000	8,550,000	
59447T XX 6	MICHIGAN FIN AUTH REV		12/05/2019	MERRILL LYNCH, PIERCE, FENNER & SMI		4,975,000	4,975,000	
626207 YM 0	MUNICIPAL ELEC AUTH GA - BABS		06/25/2019	Various		6,239,527	5,230,000	102,169
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LE		10/25/2019	RAYMOND JAMES & ASSOCIATES, INC		12,869,208	11,046,246	237,654
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					114,512,413	103,720,608	458,912
Bonds - Industrial and Miscellaneous								
002824 BG 4	ABBOTT LABORATORIES		01/29/2019	BNP PARIBAS SECURITIES CORP		2,684,275	2,500,000	19,792
00287Y BD 0	ABBVIE INC		11/12/2019	Various		17,387,784	15,934,000	
00130H BW 4	AES CORP		08/06/2019	MORGAN STANLEY & CO. LLC		245,295	237,000	2,806
00130H BT 1	AES CORPORATION (THE)		08/29/2019	RBC CAPITAL MARKETS, LLC		351,623	346,000	5,060
001546 AT 7	AK STEEL CORPORATION		03/14/2019	UBS SECURITIES LLC		199,875	195,000	2,559
026874 DC 8	AMERICAN INTERNATIONAL GROUP INC		02/01/2019	Various		10,973,733	12,190,000	24,951
032095 AH 4	AMPHENOL CORPORATION		01/07/2019	Various		10,014,492	10,013,000	
037833 AL 4	APPLE INC		01/30/2019	JP MORGAN SECURITIES LLC		9,155,285	9,484,000	88,241
037833 BA 7	APPLE INC		01/29/2019	DEUTSCHE BANK SECURITIES INC		7,222,720	8,000,000	131,867
037833 BH 2	APPLE INC		01/29/2019	DEUTSCHE BANK SECURITIES INC		6,876,270	6,590,000	62,468
044209 AM 6	ASHLAND LLC		12/19/2019	SCOTIA CAPITAL (USA) INC		406,815	354,000	971
06368B GS 1	BANK OF MONTREAL	A	03/15/2019	BANC OF AMERICA SECURITIES LLC		7,663,004	8,000,000	78,826
07335C AK 0	BBCMS_19-C4 IS		08/12/2019	BARCLAYS CAPITAL INC		2,501,522		26,582
097023 CQ 6	BOEING CO		10/10/2019	Various		44,746,723	40,968,000	305,626
12508E AD 3	CDK GLOBAL INC		05/17/2019	MIZUHO SECURITIES USA INC		13,361	13,000	65
12513G BA 6	CDW LLC / CDW FINANCE CORP		06/26/2019	Various		273,659	261,000	351
15135B AJ 0	CENTENE CORPORATION		08/07/2019	Various		635,366	644,000	9,292
12527G AE 3	CF INDUSTRIES INC		11/18/2019	GOLDMAN SACHS & CO LLC		284,175	270,000	2,620
12527G AF 0	CF INDUSTRIES INC		02/13/2019	MORGAN STANLEY & CO. LLC		293,983	314,000	6,738
17328C AH 5	CGCMT_19-C7		12/12/2019	CITIGROUP GLOBAL MARKETS, INC.		10,195,531	10,000,000	20,402
16411Q AB 7	CHENIERE ENERGY PARTNERS LP		06/17/2019	Various		398,528	393,000	3,842
125581 GQ 5	CIT GROUP INC		01/04/2019	GOLDMAN SACHS & CO LLC		392,531	395,000	7,845
126408 HN 6	CSX CORP		01/31/2019	CITIGROUP GLOBAL MARKETS, INC.		3,231,015	3,108,000	32,095
24702R AF 8	DELL INC		12/17/2019	MILLENNIUM ADVISORS, LLC		48,038	45,000	520
24737B AA 3	DELTA AIR LINES 2019-1 CLASS AA PA		03/06/2019	CREDIT SUISSE SECURITIES (USA) LLC		1,022,000	1,022,000	
25278X AE 9	DIAMONDBACK ENERGY INC		08/08/2019	DEUTSCHE BANK SECURITIES INC		239,994	235,000	3,132
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC		05/16/2019	JP MORGAN SECURITIES LLC		2,478,580	2,600,000	17,252
25470D BG 3	DISCOVERY COMMUNICATIONS LLC		05/16/2019	Various		2,653,733	2,657,000	
26078J AF 7	DOWDUPONT INC		01/28/2019	Various		8,475,996	7,820,000	72,982
278062 AE 4	EATON CORP		01/25/2019	BARCLAYS CAPITAL INC		1,494,575	1,566,000	15,706
28414H AG 8	ELANCO ANIMAL HEALTH INC		07/02/2019	EXCHANGE		3,500,000	3,500,000	59,072
532457 BT 4	ELI LILLY AND COMPANY		02/20/2019	DEUTSCHE BANK SECURITIES INC		3,728,963	3,750,000	
532457 BU 1	ELI LILLY AND COMPANY		02/20/2019	DEUTSCHE BANK SECURITIES INC		2,484,450	2,500,000	

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29278N AM 5	ENERGY TRANSFER OPERATING LP		03/25/2019	EXCHANGE		860,497	839,000	9,584
35671D AZ 8	FREEPORT-MCMORAN INC.		03/18/2019	Various		732,606	755,000	8,507
35671D BJ 3	FREEPORT-MCMORAN INC.		07/31/2019	BARCLAYS CAPITAL INC.		262,870	271,000	3,171
35671D BL 8	FREEPORT-MCMORAN INC.		03/25/2019	UBS SECURITIES LLC		675,943	690,000	11,538
197677 AJ 6	HCA INC.		12/18/2019	MARKET AXESS TRADING PLATFORM		29,558	25,000	93
432833 AF 8	HILTON DOMESTIC OPERATING COMPANY		11/13/2019	EXCHANGE		499,350	493,000	9,547
437076 BX 9	HOME DEPOT INC.		01/29/2019	Various		10,906,468	10,312,000	70,002
48129R BB 0	JPMDB_19-COR6		11/14/2019	JP MORGAN SECURITIES LLC		10,121,284	10,000,000	27,292
482480 AH 3	KLA-TENCOR CORPORATION		03/20/2019	Various		8,319,086	8,325,000	740
501044 DM 0	KROGER CO.		01/07/2019	WELLS FARGO ADVISORS, LLC		4,673,397	4,690,000	
52107Q AJ 4	LAZARD GROUP LLC		02/07/2019	BANC OF AMERICA SECURITIES LLC		1,847,236	1,820,000	32,134
52107Q AK 1	LAZARD GROUP LLC		03/05/2019	CITIGROUP GLOBAL MARKETS, INC.		3,622,297	3,650,000	
527298 BM 4	LEVEL 3 FINANCING INC.		10/09/2019	RBC CAPITAL MARKETS, LLC		250,640	241,000	6,186
548661 DQ 7	LOWES COMPANIES INC.		04/09/2019	GOLDMAN SACHS & CO LLC		1,427,224	1,518,000	26,982
56585A BC 5	MARATHON PETROLEUM CORP.		05/22/2019	EXCHANGE		1,064,484	1,040,000	23,245
56585A BE 1	MARATHON PETROLEUM CORP.		05/22/2019	EXCHANGE		3,567,571	3,618,000	23,065
57165P AA 3	MARRIOTT OWNERSHIP RESORTS INC.		06/25/2019	EXCHANGE		779,315	772,000	8,444
571748 BJ 0	MARSH & MCLENNAN COMPANIES INC.		01/28/2019	Various		11,911,279	11,786,000	7,648
585055 BT 2	MEDTRONIC INC.		04/17/2019	Various		13,168,951	12,490,000	172,721
588056 AW 1	MERCER INTERNATIONAL INC.	C	05/06/2019	BARCLAYS CAPITAL INC.		109,175	110,000	1,899
55303X AB 1	MGM GROWTH PROP OPERATING PARTNERS		05/24/2019	Various		386,846	392,000	3,420
606822 BK 9	MITSUBISHI UFJ FINANCIAL GROUP INC.	D	07/11/2019	MORGAN STANLEY & CO. LLC		12,615,000	12,615,000	
615369 AQ 8	MOODYS CORPORATION		03/04/2019	BARCLAYS CAPITAL INC.		2,831,976	2,729,000	28,639
55342U AH 7	MPT OPERATING PARTNERSHIP LP		07/17/2019	Various		677,750	650,000	8,429
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT		07/19/2019	Various		4,039,345	4,053,000	
626738 AE 8	MURPHY OIL USA INC.		09/18/2019	Various		461,904	456,000	246
63938C AE 8	NAVIENT CORP.		07/29/2019	BANC OF AMERICA SECURITIES LLC		600,875	550,000	13,956
78442F ET 1	NAVIENT CORP.		11/05/2019	CITIGROUP GLOBAL MARKETS, INC.		398,318	378,000	2,701
64110L AN 6	NETFLIX INC.		11/01/2019	Various		684,640	674,000	9,218
64110L AT 3	NETFLIX INC.		07/18/2019	Various		683,028	661,000	13,191
629377 CC 4	NRG ENERGY INC.		08/06/2019	Various		1,172,664	1,101,000	21,045
674599 CX 1	OCCIDENTAL PETROLEUM CORPORATION		08/06/2019	Various		2,877,749	2,880,000	
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATION		08/06/2019	Various		3,453,971	3,483,000	
674599 DJ 1	OCCIDENTAL PETROLEUM CORPORATION		09/18/2019	EXCHANGE		2,989,746	2,474,000	1,278
674599 DN 2	OCCIDENTAL PETROLEUM CORPORATION		09/18/2019	EXCHANGE		1,983,473	1,871,000	59,638
674599 DR 3	OCCIDENTAL PETROLEUM CORPORATION		09/18/2019	EXCHANGE		2,489,448	2,371,000	57,922
674599 DU 6	OCCIDENTAL PETROLEUM CORPORATION		09/18/2019	EXCHANGE		1,114,694	1,000,000	33,788
69327R AG 6	PDC ENERGY INC.		12/17/2019	CITIGROUP GLOBAL MARKETS, INC.		274,725	270,000	4,318
74022D AJ 9	PRECISION DRILLING CORP.	A	05/06/2019	Various		280,380	300,000	6,414
745867 AX 9	PULTE GROUP INC.		06/19/2019	GOLDMAN SACHS & CO LLC		192,975	186,000	4,030
912920 AC 9	QWEST CORPORATION		06/06/2019	Various		64,079	65,000	1,055
78409V AN 4	S&P GLOBAL INC.		05/02/2019	Various		19,819,078	18,297,000	389,408
786514 AS 8	SAFEWAY INC.		11/07/2019	HILLTOP SECURITIES		103,800	100,000	1,180
80007R AF 2	SANDS CHINA LTD.	D	01/29/2019	EXCHANGE		799,344	800,000	19,361
80282K AW 6	SANTANDER HOLDINGS USA INC.		07/11/2019	Various		5,274,038	5,200,000	19,211
78442P GC 4	SLM CORP.		12/12/2019	CITIGROUP GLOBAL MARKETS, INC.		148,184	143,000	1,445

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837004 CJ 7	SOUTH CAROLINA ELECTRIC & GAS COMP		01/24/2019	Various		2,140,119	2,004,000	16,021
85172F AM 1	SPRINGLEAF FINANCE CORP		11/05/2019	Various		769,406	717,000	3,377
858119 BF 6	STEEL DYNAMICS INC		01/02/2019	MARKET AXESS TRADING PLATFORM		127,980	135,000	356
87612B BE 1	TARGA RESOURCES PARTNERS LP		11/14/2019	JP MORGAN SECURITIES LLC		236,015	230,000	3,674
87612E BF 2	TARGET CORPORATION		05/31/2019	CITIGROUP GLOBAL MARKETS, INC.		5,871,353	6,058,000	29,890
87299A TE 4	T-MOBILE USA INC		06/05/2019	HIMCO OPERATIONAL TRANSACTION		0	1,386,000	
87299A TL 8	T-MOBILE USA INC		06/05/2019	HIMCO OPERATIONAL TRANSACTION			1,564,000	
87299A TT 1	T-MOBILE USA INC		06/05/2019	HIMCO OPERATIONAL TRANSACTION			2,365,000	
88947E AS 9	TOLL BROTHERS FINANCE CORP		06/25/2019	Various		230,144	220,000	2,991
90276Y AF 0	UBSCM_19-C16 IS		03/28/2019	UBS SECURITIES LLC		7,426,052		42,599
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA		01/28/2019	CITIGROUP GLOBAL MARKETS, INC.		11,513,000	11,513,000	
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC		12/13/2019	Various		777,271	756,000	10,383
913017 BT 5	UNITED TECHNOLOGIES CORP		01/31/2019	Various		9,072,768	9,198,000	64,342
92857W BM 1	VODAFONE GROUP PLC	D	07/17/2019	Various		14,586,740	14,746,000	123,955
92857W BS 8	VODAFONE GROUP PLC	D	07/26/2019	Various		1,966,475	1,888,000	7,816
254687 CP 9	WALT DISNEY CO		11/22/2019	EXCHANGE		1,666,112	1,400,000	8,974
254687 CX 2	WALT DISNEY CO		11/22/2019	EXCHANGE		6,294,568	5,580,000	187,008
254687 FD 3	WALT DISNEY CO		11/22/2019	EXCHANGE		16,319,106	18,070,000	678,077
254687 FF 8	WALT DISNEY CO		11/22/2019	EXCHANGE		6,981,241	7,716,000	61,889
961214 DF 7	WESTPAC BANKING CORP	D	02/01/2019	Various		6,691,290	6,896,000	57,841
98212B AH 6	WPX ENERGY INC		11/04/2019	BANC OF AMERICA SECURITIES LLC		379,219	375,000	6,209
00287Y BR 9	ABBVIE INC		11/12/2019	Various		12,407,740	12,450,000	
00287Y BS 7	ABBVIE INC		11/12/2019	Various		12,391,428	12,450,000	
00119H AA 8	AGL_19-1A - ABS		10/04/2019	JP MORGAN SECURITIES LLC		3,100,000	3,100,000	
001200 AE 4	AGL_19-2 - ABS		12/13/2019	BNP PARIBAS SECURITIES CORP		3,745,000	3,745,000	
00175P AB 9	AMN HEALTHCARE INC		10/04/2019	Various		372,485	370,000	244
04017W AC 6	ARES_19-54A - ABS		10/22/2019	BARCLAYS CAPITAL INC		6,000,000	6,000,000	
04017W AE 2	ARES_19-54A - ABS		10/22/2019	BARCLAYS CAPITAL INC		7,900,000	7,900,000	
053773 BC 0	AVIS BUDGET CAR RENTAL LLC		11/01/2019	Various		468,924	464,000	2,923
05401A AB 7	AVOLON HOLDINGS FUNDING LTD	D	03/25/2019	WELLS FARGO ADVISORS, LLC		99,715	98,000	2,651
05971U 2A 4	BANCO DE CREDITO DEL PERU	D	09/30/2019	JP MORGAN SECURITIES LLC		299,896	300,000	284
071734 AH 0	BAUSCH HEALTH COMPANIES INC	A	12/17/2019	Various		250,059	246,000	
91911K AN 2	BAUSCH HEALTH COMPANIES INC	A	05/10/2019	Various		1,120,931	1,105,000	13,289
05545M AC 6	BBA US HOLDINGS INC		11/01/2019	Various		543,979	545,000	40
103557 AA 2	BOYNE USA INC		06/24/2019	WELLS FARGO ADVISORS, LLC		366,968	339,000	4,233
110122 BU 1	BRISTOL-MYERS SQUIBB CO		11/22/2019	EXCHANGE		5,273,467	5,000,000	67,361
110122 BV 9	BRISTOL-MYERS SQUIBB CO		11/22/2019	EXCHANGE		1,030,174	1,080,000	914
110122 BW 7	BRISTOL-MYERS SQUIBB CO		11/22/2019	EXCHANGE		20,074,575	20,344,000	236,556
110122 CC 0	BRISTOL-MYERS SQUIBB CO		05/07/2019	Various		6,495,418	6,509,000	
11135F AE 1	BROADCOM INC		04/25/2019	Various		1,722,881	1,750,000	3,934
12467A AD 0	C&S GROUP ENTERPRISES LLC		04/02/2019	BANC OF AMERICA SECURITIES LLC		215,538	215,000	2,536
22534D AE 0	CAALT_18-3		03/07/2019	BOK FINANCIAL SECURITIES, INC		4,536,211	4,500,000	13,130
22535K AC 7	CAALT_19-3A		11/13/2019	WELLS FARGO ADVISORS, LLC		2,149,584	2,150,000	
22535K AE 3	CAALT_19-3A		11/20/2019	WELLS FARGO ADVISORS, LLC		2,336,571	2,330,000	111
131347 CM 6	CALPINE CORP		12/11/2019	Various		457,925	456,000	
12482H AQ 7	CAMB_19-LIFE		01/25/2019	CITIGROUP GLOBAL MARKETS, INC.		9,400,000	9,400,000	

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133434 AB 6	CAMERON LNG LLC		12/05/2019	JP MORGAN SECURITIES LLC		4,460,000	4,460,000	
133434 AC 4	CAMERON LNG LLC		12/05/2019	JP MORGAN SECURITIES LLC		4,460,000	4,460,000	
133434 AD 2	CAMERON LNG LLC		12/06/2019	Various		5,047,616	5,030,000	
14879E AE 8	CATALENT PHARMA SOLUTIONS INC		12/11/2019	BARCLAYS CAPITAL INC		331,118	318,000	7,332
12481X AS 9	CBAM_18-6A - ABS	C	11/27/2019	MORGAN STANLEY & CO. LLC		5,900,000	5,900,000	
1248EP CB 7	CCO HOLDINGS LLC		06/27/2019	Various		493,178	481,000	3,375
150190 AC 0	CEDAR FAIR LP		06/19/2019	Various		323,810	321,000	
15135B AQ 4	CENTENE CORPORATION		12/03/2019	Various		812,552	810,000	
15135B AS 0	CENTENE CORPORATION		11/22/2019	Various		6,067,080	6,007,000	
29429M AJ 2	CGCMT_19-SMRT		01/10/2019	CITIGROUP GLOBAL MARKETS, INC.		3,911,478	3,875,000	14,298
29429M AL 7	CGCMT_19-SMRT		01/10/2019	CITIGROUP GLOBAL MARKETS, INC.		1,980,024	2,000,000	7,380
159864 AE 7	CHARLES RIVER LABORATORIES INTERNA		12/11/2019	Various		1,084,434	1,071,000	1,651
16411Q AE 1	CHENIERE ENERGY PARTNERS LP		09/18/2019	Various		405,216	404,000	263
171484 AG 3	CHURCHILL DOWNS INCORPORATED		03/22/2019	Various		501,250	500,000	38
184496 AN 7	CLEAN HARBORS INC		10/31/2019	Various		554,566	544,000	2,478
21240B AD 3	CONTROLADORA MABE SA DE CV	D	08/12/2019	SCOTIA CAPITAL (USA) INC		1,274,400	1,200,000	20,720
12654Y AL 3	CPTS_19-CPT		10/31/2019	DEUTSCHE BANK SECURITIES INC		9,625,619	10,000,000	10,819
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		07/31/2019	Various		565,465	566,000	2,190
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I		10/29/2019	JANE STREET EXECUTION SERVICES LLC		85,144	87,000	218
23636A AT 8	DANSKE BANK A/S	D	01/11/2019	UBS SECURITIES LLC		7,983,840	8,000,000	
237266 AH 4	DARLING INGREDIENTS INC		04/23/2019	Various		375,305	371,000	407
23307E AL 5	DBGS_19-1735		04/03/2019	DEUTSCHE BANK SECURITIES INC		9,709,823	10,000,000	19,805
23307E AN 1	DBGS_19-1735		04/03/2019	DEUTSCHE BANK SECURITIES INC		4,630,157	5,000,000	9,903
25277L AA 4	DIAMOND SPORTS GROUP LLC		12/06/2019	Various		758,413	744,000	3,313
269330 AA 4	E3_19-1 - ABS		06/21/2019	NATIXIS SECURITIES AMERICA		8,091,754	8,092,000	
29002H AA 7	ELMW3_19-3A - ABS		10/16/2019	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
29002H AE 9	ELMW3_19-3A - ABS		10/16/2019	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
29275Y AC 6	ENERSYS		12/11/2019	Various		458,500	455,000	34
29365D AA 7	ENTERCOM MEDIA CORP		12/10/2019	Various		474,081	461,000	1,387
30309K AL 4	FREMF_19-K1511		05/08/2019	MORGAN STANLEY & CO. LLC		3,365,191	3,500,000	6,877
30298F AJ 3	FREMF_19-K735		07/17/2019	JP MORGAN SECURITIES LLC		4,147,608	4,000,000	11,086
30310X AE 9	FREMF_19-K94		07/09/2019	WELLS FARGO ADVISORS, LLC		7,802,194	7,631,000	14,779
30314D AE 9	FREMF_19-K96		08/14/2019	JP MORGAN SECURITIES LLC		10,572,470	10,000,000	22,986
30312D AG 6	FREMF_19-K98		10/02/2019	BARCLAYS CAPITAL INC		5,458,529	5,173,000	5,549
33852A AC 1	FSMT_19-1INV		10/25/2019	BANC OF AMERICA SECURITIES LLC		17,270,938	17,000,000	47,931
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL CO		06/13/2019	Various		364,413	361,000	
410345 AL 6	HANESBRANDS INC		06/19/2019	CITIGROUP GLOBAL MARKETS, INC.		154,850	152,000	741
42704L AA 2	HERC HOLDINGS INC		11/21/2019	Various		448,780	443,000	2,078
436440 AK 7	HOLOGIC INC		06/19/2019	Various		485,605	490,000	1,938
443628 AF 9	HUDBAY MINERALS INC	A	02/22/2019	Various		194,533	189,000	1,273
44421G AL 7	HY_19-30HY		06/24/2019	DEUTSCHE BANK SECURITIES INC		4,636,140	4,805,000	7,121
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY	D	03/18/2019	SG AMERICAS, LLC		208,500	200,000	1,264
449934 AD 0	IQVIA INC		05/08/2019	SUNTRUST ROBINSON HUMPHREY, INC.		252,500	250,000	868
483007 AJ 9	KAISER ALUMINUM CORPORATION		12/19/2019	Various		714,968	709,000	753
53079E BJ 2	LIBERTY MUTUAL GROUP INC		09/27/2019	HIMCO OPERATIONAL TRANSACTION		774,534	735,000	
50212Y AB 0	LPL HOLDINGS INC		10/28/2019	STIFEL, NICOLAUS & COMPANY INCORPOR		245,575	235,000	1,689
50212Y AC 8	LPL HOLDINGS INC		11/14/2019	MORGAN STANLEY & CO. LLC		147,490	147,000	76

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55954N AA 7	MAGNE_19-23A - ABS		10/10/2019	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
55954N AC 3	MAGNE_19-23A - ABS		10/10/2019	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	
56844A AA 7	MARNR_19-1A - ABS		03/29/2019	CITIGROUP GLOBAL MARKETS, INC.		6,750,000	6,750,000	
56844A AC 3	MARNR_19-1A - ABS		03/29/2019	CITIGROUP GLOBAL MARKETS, INC.		10,000,000	10,000,000	
577081 BB 7	MATTEL INC.		11/25/2019	Various		611,558	584,000	15,686
58547D AB 5	MELCO RESORTS FINANCE LTD.	D	04/25/2019	Various		1,199,410	1,200,000	175
58547D AC 3	MELCO RESORTS FINANCE LTD.	D	07/10/2019	DEUTSCHE BANK SECURITIES INC.		200,000	200,000	
59565X AC 4	MIDCONTINENT COMMUNICATIONS		07/25/2019	SUNTRUST ROBINSON HUMPHREY, INC.		203,750	200,000	
59748T AA 7	MIDLAND COGENERATION VENTURE LP		10/16/2019	SEAPORT GLOBAL SECURITIES LLC		403,040	401,534	2,208
600814 AQ 0	MILLICOM INTERNATIONAL CELLULAR S	D	03/22/2019	GOLDMAN SACHS & CO LLC		811,000	800,000	139
615394 AM 5	MOOG INC.		12/11/2019	Various		248,281	245,000	
585504 AD 5	MWST_19-2 - ABS		10/21/2019	JEFFERIES & CO. INC.		6,485,000	6,485,000	
629682 AA 3	NADG_19-1 - ABS		11/21/2019	BARCLAYS CAPITAL INC.		13,040,000	13,040,000	
67400F AE 1	OAKCL_18-1 - ABS		06/21/2019	CITIGROUP GLOBAL MARKETS, INC.		7,477,500	7,500,000	59,220
67401U AE 7	OAKCL_19-2 - ABS		04/12/2019	MORGAN STANLEY & CO. LLC		19,000,000	19,000,000	
67400E AE 4	OAKCL_19-3A - ABS		07/17/2019	WELLS FARGO ADVISORS, LLC		12,200,000	12,200,000	
67402C AG 1	OAKCL_19-4A - ABS	C	09/26/2019	WELLS FARGO ADVISORS, LLC		6,650,000	6,650,000	
68241F AA 0	OLCMT_04-C3		04/10/2019	MESIROW FINANCIAL INC.		142,091	130,884	21
70017W AA 1	PAIA_19-1A - ABS		04/23/2019	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
70017W AC 7	PAIA_19-1A - ABS		04/23/2019	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE		10/16/2019	Various		902,435	877,000	16,968
74166M AC 0	PRIME SECURITY SERVICES BORROWER L		09/13/2019	DEUTSCHE BANK SECURITIES INC.		421,260	413,000	528
74840L AA 0	QUICKEN LOANS INC.		09/11/2019	CREDIT SUISSE SECURITIES (USA) LLC		271,170	262,000	5,524
75888H AC 5	REG12_19-1A - ABS	C	09/03/2019	BNP PARIBAS SECURITIES CORP.		2,400,000	2,400,000	
75888R AE 9	REG15_18-4A - ABS		06/25/2019	CITIGROUP GLOBAL MARKETS, INC.		7,995,000	8,000,000	62,024
76119L AA 9	RESIDEO FUNDING INC.		03/11/2019	STIFEL, NICOLAUS & COMPANY INCORPOR		421,225	415,000	10,168
785712 AG 5	SABLE INTERNATIONAL FINANCE LTD.	D	04/02/2019	CITIGROUP GLOBAL MARKETS, INC.		468,200	472,000	
80282K AY 2	SANTANDER HOLDINGS USA INC.		10/04/2019	HIMCO OPERATIONAL TRANSACTION		5,932,276	5,940,000	
80874Y AW 0	SCIENTIFIC GAMES CORPORATION		03/11/2019	Various		884,825	915,000	16,704
81211K AX 8	SEALED AIR CORPORATION		05/06/2019	Various		642,945	611,000	3,610
81211K AY 6	SEALED AIR CORPORATION		11/21/2019	Various		679,413	680,000	
81728U AA 2	SENSATA TECHNOLOGIES INC.		09/16/2019	Various		533,919	535,000	
78413M AL 2	SFAVE_15-5AVE		02/05/2019	CITIGROUP GLOBAL MARKETS, INC.		2,515,200	2,620,000	1,916
78432B AB 5	SGR_19-3		10/17/2019	CREDIT SUISSE SECURITIES (USA) LLC		4,714,931	4,715,000	9,043
78432B AC 3	SGR_19-3		10/17/2019	CREDIT SUISSE SECURITIES (USA) LLC		6,699,966	6,700,000	13,766
827048 AV 1	SILGAN HOLDINGS INC.		11/25/2019	Various		951,361	950,000	761
82967N AU 2	SIRIUS XM RADIO INC.		08/06/2019	Various		389,596	377,000	4,390
82967N AW 8	SIRIUS XM RADIO INC.		05/01/2019	BARCLAYS CAPITAL INC.		185,400	180,000	2,903
83614N AC 7	SNDPT_19-3A - ABS		09/04/2019	CREDIT SUISSE SECURITIES (USA) LLC		1,400,000	1,400,000	
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	05/02/2019	Various		1,006,236	1,000,000	
85769F AD 0	SPST_19-WL1 - ABS		07/25/2019	JEFFERIES & CO. INC.		3,375,000	3,375,000	
85769F AE 8	SPST_19-WL1 - ABS		11/18/2019	JEFFERIES & CO. INC.		27,750,000	27,750,000	36,659
85769F AF 5	SPST_19-WL1 - ABS		11/18/2019	JEFFERIES & CO. INC.		16,475,000	16,475,000	25,894
78466C AC 0	SS&C TECHNOLOGIES INC.		03/25/2019	Various		550,806	550,000	
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE)		12/05/2019	Various		695,495	694,000	9,070
86212X AA 8	STR_19-1 - ABS		11/06/2019	CREDIT SUISSE SECURITIES (USA) LLC		3,698,804	3,700,000	

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
87470L AA 9	TALLGRASS ENERGY PARTNERS LP		06/28/2019	Various		212,318	205,000	3,334
87952V AM 8	TELESAT CANADA / TELESAT LLC	A	10/18/2019	Various		454,861	444,000	642
87952V AP 1	TELESAT CANADA / TELESAT LLC	A	12/02/2019	JP MORGAN SECURITIES LLC		496,825	490,000	
88032W AG 1	TENCENT HOLDINGS LTD	D	03/26/2019	GOLDMAN SACHS & CO LLC		197,464	200,000	1,378
89173U AC 1	TPMT_17-4		11/01/2017	CANCELLED TRADE		(0)	(0)	
893647 BE 6	TRANSDIGM INC		05/08/2019	BANC OF AMERICA SECURITIES LLC		318,344	305,000	4,607
92329V AQ 5	VENTR_16-25A - ABS	C	11/21/2019	CITIGROUP GLOBAL MARKETS, INC.		10,000,000	10,000,000	
92558N AC 6	VIBR_19-11A - ABS		06/21/2019	SG AMERICAS, LLC		10,715,000	10,715,000	
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC	D	07/26/2019	Various		973,523	953,000	5,196
92840V AB 8	VISTRA OPERATIONS COMPANY LLC		11/25/2019	Various		1,235,906	1,190,000	18,759
92840V AF 9	VISTRA OPERATIONS COMPANY LLC		11/21/2019	GOLDMAN SACHS & CO LLC		362,544	353,000	3,013
254687 CW 4	WALT DISNEY CO.		03/20/2019	EXCHANGE		6,381,974	5,580,000	
254687 FC 5	WALT DISNEY CO.		03/20/2019	EXCHANGE		16,319,053	18,070,000	
254687 FE 1	WALT DISNEY CO.		03/20/2019	EXCHANGE		6,981,198	7,716,000	
94107J AA 1	WASTE PRO USA INC		02/11/2019	JEFFERIES & CO. INC		210,163	215,000	5,847
96041L AF 9	WLAKE_19-2A		06/12/2019	BMO CAPITAL MARKETS CORP.		9,999,060	10,000,000	
96042H AL 4	WLAKE_19-3A		10/17/2019	WELLS FARGO ADVISORS, LLC		9,294,394	9,295,000	
00122@ AA 9	AES SOUTHLAND ENERGY LLC		02/28/2019	MUFG SECURITIES AMERICAS INC.		3,269,459	3,269,459	
03063# AC 8	AMERICOLD REALTY OPERATING PARTNER		05/07/2019	BANC OF AMERICA SECURITIES LLC		8,000,000	8,000,000	
05323* AA 7	AUTOMATION SMC HOLDINGS INC.		12/31/2019	Various		25,956	25,956	
05324# AA 2	AUTOMATION SMC HOLDINGS INC.		12/31/2019	SCHEDULED ACQUISITION		125,096	125,096	
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2019	SCHEDULED ACQUISITION		898	898	
10240* AA 7	BOWIE ACQUISITIONS LLC		12/16/2019	SMBC NIKKO SECURITIES AMERICA, INC.		22,000,000	22,000,000	
102590 A# 3	BOWLES FLUIDICS CORPORATION		12/31/2019	SCHEDULED ACQUISITION		14,942	14,942	
102590 A@ 5	BOWLES FLUIDICS CORPORATION		12/31/2019	SCHEDULED ACQUISITION		16,982	16,982	
21871@ AC 4	CORESITE LP		04/17/2019	CITIGROUP GLOBAL MARKETS, INC.		3,500,000	3,500,000	
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT		10/01/2019	SCHEDULED ACQUISITION		45,802	45,802	
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV	D	05/31/2019	JP MORGAN SECURITIES LLC		867,405	867,405	
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS		12/01/2019	SCHEDULED ACQUISITION		221,408	221,408	
39813# AA 9	GRIDFLEX GENERATION LLC		09/26/2019	CANTOR FITZGERALD & CO.		9,000,000	9,000,000	
40465@ AG 7	HSRE CORE HOLDINGS I LLC		02/27/2019	BANC OF AMERICA SECURITIES LLC		6,000,000	6,000,000	
G4588# BQ 3	INTERMEDIATE CAPITAL GROUP PLC	D	04/24/2019	CITIGROUP GLOBAL MARKETS, INC.		8,100,000	8,100,000	
G4588# BR 1	INTERMEDIATE CAPITAL GROUP PLC	D	03/26/2019	CITIGROUP GLOBAL MARKETS, INC.		3,200,000	3,200,000	
57233# AA 3	MARSHALL EXCELSIOR CO.		12/31/2019	SCHEDULED ACQUISITION		61,207	61,207	
60040# AB 8	MILLENNIUM PIPELINE CO LLC		06/30/2019	SCHEDULED ACQUISITION		0	0	
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC		12/31/2019	SCHEDULED ACQUISITION		7,317	7,317	
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC		12/31/2019	SCHEDULED ACQUISITION		4,099	4,099	
61201# AE 5	MONTANA DAKOTA UTILITIES CO.		01/01/2019	EXCHANGE		5,000,000	5,000,000	32,025
61201# AK 1	MONTANA DAKOTA UTILITIES CO.		01/01/2019	EXCHANGE		15,000,000	15,000,000	155,417
62979* AA 5	NATIONAL STORAGE AFFILIATES TRUST		08/30/2019	US BANCORP INVESTMENTS, INC.		3,500,000	3,500,000	
67095# AA 9	OMEGA ACQUISITION CORP.		10/01/2019	SCHEDULED ACQUISITION		113,516	113,516	
BHM20Y YL 6	OMEGA ACQUISITION CORP.		10/01/2019	Various		2,949,583	3,009,583	
70432* AA 9	PAYCHEX INC.		03/13/2019	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	
72756# AA 9	PLASTIC COMPONENTS INC.		12/31/2019	SCHEDULED ACQUISITION		31,373	31,373	
78653# AA 0	SAFEMARK INC.		12/31/2019	SCHEDULED ACQUISITION		78,926	78,926	
BHM1R4 AE 7	SDLF_17 - BAIN CAPITAL CREDIT - ABS		06/06/2019	BAIN CAPITAL DIRECT LENDING		8,160,000	8,160,000	

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
55334@ AA 7	TRACHTE LLC		03/31/2019	Various		8,895	8,895	
90139P AB 5	TWIN BROOK I - ONSHORE - ABS		04/25/2019	DIRECT WITH ISSUER		24,950,000	24,950,000	
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS		04/25/2019	DIRECT WITH ISSUER		24,050,000	24,050,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					1,082,776,698	1,073,374,284	4,558,166
Bonds - Unaffiliated Bank Loans								
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO	A	11/19/2019	HIMCO OPERATIONAL TRANSACTION		374,983	374,983	
02376C AX 3	AMERICAN AIRLINES INC		01/25/2019	Various				
15670B AB 8	CENTURYLINK INC		08/22/2019	BANC OF AMERICA SECURITIES LLC		246,563	250,000	
51508P AG 9	GOLDEN NUGGET INC/NV		11/07/2019	JEFFERIES & CO. INC		332,168	333,000	
52729K AP 1	LEVEL 3 PARENT LLC		11/29/2019	HIMCO OPERATIONAL TRANSACTION		118,212	118,065	
BHM219 XL 1	NASCAR HOLDINGS INC		12/01/2019	Various		517,418	515,484	
70215E AN 3	PARTY CITY HOLDINGS INC		09/16/2019	Various		121,644	123,046	
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC		11/19/2019	JP MORGAN SECURITIES LLC		448,795	449,000	
85208E AB 6	SPRINT COMMUNICATIONS INC		01/07/2019	Various				
78466D BF 0	SS&C TECHNOLOGIES INC		08/16/2019	Various		956,310	958,572	
BHM21Y 1D 9	WELLS ENTERPRISES INC		12/23/2019	BMO CAPITAL MARKETS CORP		621,672	621,104	
8299999.	Total - Bonds - Unaffiliated Bank Loans					3,737,764	3,743,254	0
8399997.	Total - Bonds - Part 3					1,386,453,990	1,351,618,147	6,248,772
8399998.	Total - Bonds - Summary Item from Part 5					287,081,905	312,002,683	565,871
8399999.	Total - Bonds					1,673,535,896	1,663,620,830	6,814,643
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		12/31/2019	HIMCO OPERATIONAL TRANSACTION	14.470	144,660	1.00	
23989* 12 3	DPL HOLDING CORPORATION		12/31/2019	HIMCO OPERATIONAL TRANSACTION	45.170	451,690	1.00	
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP		12/31/2019	HIMCO OPERATIONAL TRANSACTION	10,448.750	992,631	1.00	
BHM21B G3 5	MES PARTNERS INC		07/29/2019	HIMCO OPERATIONAL TRANSACTION	23,286.760	9,346	1.00	
55331# 11 8	MPE FLOW HOUSE INC		12/31/2019	HIMCO OPERATIONAL TRANSACTION	472.890	49,289	1.00	
53226# 12 9	MPE POWER STRUCTURES INC - PFD A		09/30/2019	HIMCO OPERATIONAL TRANSACTION	1,020.370	102,037	1.00	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					1,749,653	XXX	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
BHM1PT U2 8	PLASTIC COMPONENTS INC		12/31/2019	HIMCO OPERATIONAL TRANSACTION	828.400	82,840	1.00	
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI		12/31/2019	HIMCO OPERATIONAL TRANSACTION	2,133.970	106,699	1.00	
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					189,539	XXX	0
8999997.	Total - Preferred Stocks - Part 3					1,939,192	XXX	0
8999999.	Total - Preferred Stocks					1,939,192	XXX	0
Common Stocks - Mutual Funds								
41664R 37 4	HARTFORD AARP BLD RETIR CL Y		08/29/2019	DIVIDEND REINVESTMENT	105,007.640	918,183	XXX	
41664T 70 1	HARTFORD CLIMATE OPRT CL A		12/27/2018	DIVIDEND REINVESTMENT	1,661.990	14,360	XXX	
41664T 80 0	HARTFORD CLIMATE OPRT CL C		12/27/2018	DIVIDEND REINVESTMENT	1,763.560	15,219	XXX	
41664T 87 5	HARTFORD CLIMATE OPRT CL R3		12/27/2018	DIVIDEND REINVESTMENT	1,781.330	15,373	XXX	
41664T 86 7	HARTFORD CLIMATE OPRT CL R4		12/27/2018	DIVIDEND REINVESTMENT	1,894.610	16,351	XXX	
41664T 85 9	HARTFORD CLIMATE OPRT CL R5		12/27/2018	DIVIDEND REINVESTMENT	0.020	0	XXX	
41664T 84 2	HARTFORD CLIMATE OPRT CL R6		12/27/2018	DIVIDEND REINVESTMENT	0.020	0	XXX	
41664T 83 4	HARTFORD CLIMATE OPRT CL Y		12/27/2018	DIVIDEND REINVESTMENT	2,169.480	18,701	XXX	
41665K 54 3	HARTFORD GLOBAL IMPACT FUND - CL F		12/27/2018	DIVIDEND REINVESTMENT	760.870	7,023	XXX	
41664T 79 2	HARTFORD GLOBAL IMPACT FUND - CL I		12/27/2018	DIVIDEND REINVESTMENT	458.970	4,213	XXX	
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A		05/28/2019	DIVIDEND REINVESTMENT	3,415.670	35,463	XXX	

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
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C		05/28/2019	DIVIDEND REINVESTMENT	3,208.620	33,312	XXX	
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A		05/28/2019	DIVIDEND REINVESTMENT	2,278.520	22,847	XXX	
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C		05/28/2019	DIVIDEND REINVESTMENT	2,152.250	21,567	XXX	
9499999. Total - Common Stocks - Mutual Funds						1,122,613	XXX	0
9799997. Total - Common Stocks - Part 3						1,122,613	XXX	0
9799999. Total - Common Stocks						1,122,613	XXX	0
9899999. Total - Preferred and Common Stocks						3,061,805	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						1,676,597,701	XXX	6,814,643

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36200Q JD 7	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,002	1,002	1,044	1,166		(164)		(164)		1,002			0	45	03/01/2032.
36200Q WP 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		114	114	119	132		(18)		(18)		114			0	5	01/01/2032.
36200W TB 7	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		138	138	141	147		(9)		(9)		138			0	6	11/01/2031.
36201C PY 4	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,643	1,643	1,667	1,691		(48)		(48)		1,643			0	67	01/01/2032.
36201E 3C 2	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,039	1,039	1,067	1,116		(78)		(78)		1,039			0	46	05/01/2032.
36201F PK 7	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		4,293	4,293	4,412	4,627		(334)		(334)		4,293			0	187	05/01/2032.
36201F Q6 7	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		5,128	5,128	5,271	5,466		(337)		(337)		5,128			0	227	05/01/2032.
36201F T5 6	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		3,636	3,636	3,706	3,850		(214)		(214)		3,636			0	165	03/01/2032.
36201J EW 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,829	2,829	2,910	3,019		(190)		(190)		2,829			0	123	04/01/2032.
36201K KP 0	GNMA 30YR		01/01/2019.	SCHEDULED REDEMPTION		844	844	860	892		(48)		(48)		844			0	5	04/01/2032.
36201U AH 7	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		15,493	15,493	16,154	17,843		(2,350)		(2,350)		15,493			0	627	08/01/2032.
36209A 6R 6	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		37	37	37	38		(1)		(1)		37			0	2	07/01/2030.
36209E VR 0	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		98	98	102	112		(14)		(14)		98			0	4	10/01/2028.
36209S TU 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		885	885	923	967		(82)		(82)		885			0	38	06/01/2028.
3620A1 X7 8	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		661	661	682	699		(39)		(39)		661			0	29	06/01/2039.
3620A8 LU 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		5,222	5,222	5,384	5,478		(256)		(256)		5,222			0	159	08/01/2039.
3620A9 SH 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		7,768	7,768	8,008	8,068		(300)		(300)		7,768			0	271	09/01/2039.
3620AC 3Z 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		25,271	25,271	26,044	26,352		(1,080)		(1,080)		25,271			0	773	09/01/2039.
3620AC 4G 6	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,008	2,008	2,069	2,105		(97)		(97)		2,008			0	61	09/01/2039.
36210P UP 7	GNMA 30YR		09/01/2019.	SCHEDULED REDEMPTION		226	226	235	263		(38)		(38)		226			0	11	02/01/2029.
36211S XZ 5	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		142	142	148	157		(15)		(15)		142			0	6	11/01/2029.
36212J WR 3	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		3,947	3,947	3,992	4,044		(98)		(98)		3,947			0	289	08/01/2030.
36213D 3C 0	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,009	1,009	1,034	1,040		(31)		(31)		1,009			0	41	02/01/2032.
36213E YA 8	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		89	89	91	94		(5)		(5)		89			0	4	04/01/2032.
36213S EB 7	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		347	347	354	370		(22)		(22)		347			0	15	06/01/2031.
36213T 6Y 4	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,224	2,224	2,267	2,338		(114)		(114)		2,224			0	98	10/01/2031.
36213V R2 6	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		5,066	5,066	5,325	5,304		(238)		(238)		5,066			0	220	11/01/2031.
36213X T5 3	GNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		166	166	178	176		(10)		(10)		166			0	7	05/01/2032.
36225B G7 7	GNMA 30YR PLATINUM		12/01/2019.	SCHEDULED REDEMPTION		960	960	993	1,042		(82)		(82)		960			0	43	12/01/2029.
36225B LL 0	GNMA 30YR PLATINUM		12/01/2019.	SCHEDULED REDEMPTION		4,082	4,082	4,222	4,444		(362)		(362)		4,082			0	185	12/01/2030.
36225B NC 8	GNMA 30YR PLATINUM		12/01/2019.	SCHEDULED REDEMPTION		239	239	243	253		(14)		(14)		239			0	10	05/01/2031.
36225B PM 4	GNMA 30YR PLATINUM		12/01/2019.	SCHEDULED REDEMPTION		2,391	2,391	2,462	2,607		(216)		(216)		2,391			0	105	09/01/2031.
36225B TE 8	GNMA 30YR PLATINUM		12/01/2019.	SCHEDULED REDEMPTION		14,047	14,047	14,646	16,288		(2,241)		(2,241)		14,047			0	646	05/01/2032.
36179U CA 8	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		201,078	201,078	200,701	200,711		367		367		201,078			0	5,307	09/01/2048.
36179U CB 6	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,035,119	1,035,119	1,056,145	1,055,571		(20,452)		(20,452)		1,035,119			0	32,006	09/01/2048.
36202E 3E 7	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		25,888	25,888	26,414	26,640		(752)		(752)		25,888			0	764	03/01/2039.
36202F CN 4	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		12,018	12,018	12,154	12,190		(172)		(172)		12,018			0	354	11/01/2039.
36202F DB 9	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		11,581	11,581	11,881	11,956		(375)		(375)		11,581			0	345	12/01/2039.
36202F E6 9	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		30,551	30,551	30,860	30,989		(439)		(439)		30,551			0	862	03/01/2040.
36202F EH 5	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		23,179	23,179	23,359	23,415		(236)		(236)		23,179			0	673	02/01/2040.
36202F GW 0	GNMA2 30YR		12/01/2019.	SCHEDULED REDEMPTION		16,884	16,884	18,762	20,014		(3,130)		(3,130)		16,884			0	500	06/01/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36202F HY 5	GNMA2 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		194,023	194,023	207,329	215,053		(21,030)		(21,030)		194,023			0	6,293	07/01/2040.
36202F LP 9	GNMA2 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		63,116	63,116	66,093	67,208		(4,091)		(4,091)		63,116			0	1,829	10/01/2040.
3620AR JT 9	GNMA2 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		45,076	45,076	46,793	46,882		(1,806)		(1,806)		45,076			0	1,242	10/01/2040.
38373T NX 9	GNR_01-65	..	06/20/2019.	SCHEDULED REDEMPTION		464,555	464,555	466,732	464,887		(332)		(332)		464,555			0	6,412	02/20/2029.
38377L TS 7	GNR_10-131	..	12/01/2019.	SCHEDULED REDEMPTION		169,450	169,450	174,770	171,233		(1,783)		(1,783)		169,450			0	5,026	05/01/2040.
38378N HQ 9	GNR_13-175 IS	..	10/16/2019.	PREPAYMENT PENALTY		27,380							0					0	27,380	05/01/2055.
38378X GD 7	GNR_14-110 IS	..	10/24/2019.	Various		56,585		116,246	89,604		(16,244)		(16,244)		73,360		(18,371)	(18,371)	17,120	01/01/2057.
38378X TX 9	GNR_14-148 IS	..	12/16/2019.	PREPAYMENT PENALTY		8,975							0					0	8,975	10/01/2056.
38379K UR 7	GNR_15-93 IS	..	10/24/2019.	BMO CAPITAL MARKETS CORP		1,386,483		2,122,585	1,707,301		(231,786)		(231,786)		1,475,515		(89,031)	(89,031)	313,894	11/01/2054.
38379Y 6P 8	GNR_16-125	..	11/22/2019.	Various		9,764,859	9,890,769	9,909,513	9,906,327		(3,560)		(3,560)		9,902,767		(137,908)	(137,908)	216,237	12/01/2057.
38379U M6 0	GNR_16-128	..	12/19/2019.	Various		7,694,950	7,848,423	7,881,534	7,877,159		(3,659)		(3,659)		7,873,499		(178,549)	(178,549)	194,640	09/01/2056.
38379U DM 5	GNR_16-3	..	11/22/2019.	Various		7,372,434	7,334,789	7,328,486	7,329,966		806		806		7,330,772		41,662	41,662	189,650	04/01/2056.
38379R HG 1	GNR_16-39	..	12/01/2019.	SCHEDULED REDEMPTION		66,987	66,987	67,222	67,162		(176)		(176)		66,987			0	1,365	01/01/2056.
38379U JW 7	GNR_16-41	..	12/01/2019.	SCHEDULED REDEMPTION		109,353	109,353	108,943	109,049		304		304		109,353			0	1,880	06/01/2057.
38379U SR 8	GNR_16-64	..	12/01/2019.	SCHEDULED REDEMPTION		28,720	28,720	28,825	28,804		(84)		(84)		28,720			0	459	12/01/2057.
38379U WD 4	GNR_16-86	..	12/19/2019.	Various		9,930,647	9,982,846	10,099,052	10,075,175		(16,416)		(16,416)		10,058,760		(128,113)	(128,113)	264,578	03/01/2058.
38379U ZS 8	GNR_16-96	..	12/19/2019.	Various		12,720,652	12,925,480	13,006,265	12,991,599		(10,877)		(10,877)		12,980,723		(260,071)	(260,071)	323,909	12/01/2057.
38379U XC 5	GNR_16-98	..	11/22/2019.	Various		6,217,160	6,257,973	6,288,041	6,280,336		(3,760)		(3,760)		6,276,576		(59,417)	(59,417)	144,049	03/01/2057.
38379R LJ 0	GNR_17-1	..	12/01/2019.	SCHEDULED REDEMPTION		483,725	483,725	473,711	475,863		7,862		7,862		483,725			0	9,970	12/01/2058.
38380J DK 1	GNR_17-168	..	12/01/2019.	SCHEDULED REDEMPTION		45,855	45,855	44,704	44,866		990		990		45,855			0	831	12/01/2059.
38380J DW 5	GNR_17-168 IS	..	12/16/2019.	PREPAYMENT PENALTY		1,759							0					0	1,759	12/01/2059.
38380J FS 2	GNR_17-171	..	12/01/2019.	SCHEDULED REDEMPTION		30,646	30,646	29,883	29,994		652		652		30,646			0	490	09/01/2059.
38380J HY 7	GNR_17-181	..	12/01/2019.	SCHEDULED REDEMPTION		52,983	52,983	51,803	51,953		1,030		1,030		52,983			0	838	02/01/2059.
38379R MX 8	GNR_17-22	..	12/01/2019.	SCHEDULED REDEMPTION		646,537	646,537	633,808	636,528		10,009		10,009		646,537			0	13,994	12/01/2057.
38379R MK 6	GNR_17-23	..	12/01/2019.	SCHEDULED REDEMPTION		509,961	509,961	498,487	500,924		9,037		9,037		509,961			0	10,049	05/01/2059.
38379U 6J 0	GNR_17-24	..	12/01/2019.	SCHEDULED REDEMPTION		142,164	142,164	139,171	139,807		2,357		2,357		142,164			0	1,906	12/01/2056.
38379U 6M 3	GNR_17-28	..	12/01/2019.	SCHEDULED REDEMPTION		212,307	212,307	208,161	209,036		3,272		3,272		212,307			0	3,177	02/01/2057.
38379U 7E 0	GNR_17-30	..	12/01/2019.	SCHEDULED REDEMPTION		467,711	467,711	458,686	460,603		7,108		7,108		467,711			0	8,261	08/01/2058.
38379R QA 4	GNR_17-35	..	12/01/2019.	SCHEDULED REDEMPTION		182,566	182,566	177,489	178,508		4,058		4,058		182,566			0	3,454	05/01/2059.
38379U 7H 3	GNR_17-46	..	12/01/2019.	SCHEDULED REDEMPTION		61,587	61,587	60,041	60,356		1,231		1,231		61,587			0	956	11/01/2057.
38379R UK 7	GNR_17-64	..	12/01/2019.	SCHEDULED REDEMPTION		603,813	603,813	590,934	593,484		10,328		10,328		603,813			0	13,451	11/01/2057.
38379U 4D 5	GNR_17-9	..	12/01/2019.	SCHEDULED REDEMPTION		163,322	163,322	160,540	161,139		2,183		2,183		163,322			0	2,836	09/01/2056.
38380J VN 5	GNR_18-47	..	12/01/2019.	SCHEDULED REDEMPTION		88,992	88,992	85,981	86,443		2,549		2,549		88,992			0	1,519	09/01/2050.
38380J XK 9	GNR_18-50	..	12/01/2019.	SCHEDULED REDEMPTION		139,974	139,974	135,359	135,906		4,068		4,068		139,974			0	2,410	06/01/2058.
38380J 8R 2	GNR_18-95 IS	..	12/16/2019.	PREPAYMENT PENALTY		10,244							0					0	10,244	01/01/2060.
38380M K7 5	GNR_19-17 IS	..	12/16/2019.	PREPAYMENT PENALTY		1,231							0					0	1,231	12/01/2060.
38380M E9 8	GNR_19-8 IS	..	11/18/2019.	PREPAYMENT PENALTY		114,298							0					0	114,298	11/01/2060.
83162C VN 0	SBAP_13-20E	..	11/01/2019.	SCHEDULED REDEMPTION		65,729	65,729	61,067	62,503		3,226		3,226		65,729			0	1,400	05/01/2033.
83162C VV 2	SBAP_13-20J	..	10/01/2019.	SCHEDULED REDEMPTION		45,733	45,733	45,733	45,733				0		45,733			0	1,624	10/01/2033.
83162C VX 8	SBAP_13-20K	..	07/31/2019.	Various		632,075	610,303	610,303	610,303				0		610,303		21,772	21,772	15,760	11/01/2033.
83162C WB 5	SBAP_14-20B	..	02/06/2019.	Various		259,048	256,865	256,865	256,865				0		256,865		2,183	2,183	4,545	02/01/2034.
83162C WK 5	SBAP_14-20G	..	02/06/2019.	Various		6,766,069	6,821,750	6,904,357	6,884,727		(1,261)		(1,261)		6,883,467		(117,398)	(117,398)	124,722	07/01/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
83162C WL 3	SBAP_14-20H	..	02/06/2019.	Various		2,066,952	2,082,598	2,108,142	2,103,202		550		550		2,103,752		(36,800)	(36,800)	32,081	08/01/2034.
83162C WX 7	SBAP_15-20C	..	07/31/2019.	Various		5,478,093	5,403,187	5,405,442	5,404,952		(251)		(251)		5,404,701		73,392	73,392	136,657	03/01/2035.
83162C XA 6	SBAP_15-20E	..	07/31/2019.	Various		6,979,173	6,869,592	6,934,202	6,922,933		(5,517)		(5,517)		6,917,416		61,757	61,757	144,435	05/01/2035.
83162C XB 4	SBAP_15-20F	..	05/15/2019.	BANC OF AMERICA SECURITIES LLC		4,261,915	4,215,316	4,302,257	4,286,870		(8,960)		(8,960)		4,277,910		(15,995)	(15,995)	58,970	06/01/2035.
83162C XE 8	SBAP_15-20H	..	05/15/2019.	Various		9,243,444	9,208,922	9,221,986	9,219,217		(1,029)		(1,029)		9,218,187		25,257	25,257	208,421	08/01/2035.
83162C XK 4	SBAP_15-20K	..	04/10/2019.	BMO CAPITAL MARKETS CORP		2,067,954	2,080,633	2,086,891	2,085,957		(522)		(522)		2,085,435		(17,481)	(17,481)	25,592	11/01/2035.
83162C XL 2	SBAP_15-20L	..	05/15/2019.	BANC OF AMERICA SECURITIES LLC		697,261	695,739	697,424	697,235		(155)		(155)		697,080		181	181	9,210	12/01/2035.
83162C XP 3	SBAP_16-20B	..	08/01/2019.	Various		5,472,401	5,507,714	5,507,714	5,507,714				0		5,507,714		(35,313)	(35,313)	127,215	02/01/2036.
83162C XR 9	SBAP_16-20C	..	11/22/2019.	Various		4,935,232	4,882,264	4,882,264	4,882,264				0		4,882,264		52,968	52,968	149,604	03/01/2036.
83162C XY 4	SBAP_16-20H	..	11/22/2019.	Various		12,565,666	12,614,326	12,614,326	12,614,326				0		12,614,326		(48,660)	(48,660)	334,187	08/01/2036.
83162C YD 9	SBAP_16-20K	..	05/15/2019.	Various		1,872,331	1,887,868	1,887,868	1,887,868				0		1,887,868		(15,537)	(15,537)	27,512	11/01/2036.
83162C YE 7	SBAP_16-20L	..	05/15/2019.	OPPENHEIMER & CO., INC.		1,017,206	1,013,998	1,013,998	1,013,998				0		1,013,998		3,208	3,208	13,376	12/01/2036.
83162C YG 2	SBAP_17-20A	..	05/15/2019.	Various		737,015	735,911	735,911	735,911				0		735,911		1,104	1,104	18,293	01/01/2037.
83162C YH 0	SBAP_17-20B	..	11/22/2019.	Various		1,899,829	1,857,670	1,857,670	1,857,670				0		1,857,670		42,159	42,159	69,511	02/01/2037.
83162C ZU 0	SBAP_18-20I	..	05/15/2019.	Various		2,078,467	2,000,000	2,000,000	2,000,000				0		2,000,000		78,467	78,467	48,546	09/01/2038.
83162C ZZ 9	SBAP_18-20K	..	11/01/2019.	SCHEDULED REDEMPTION		130,804	130,804	130,804	130,804				0		130,804			0	4,896	11/01/2038.
83162C ZS 5	SBAP_18-25B	..	08/01/2019.	SCHEDULED REDEMPTION		44,594	44,594	44,594	44,594				0		44,594			0	1,590	08/01/2043.
83162C ZV 8	SBAP_18-25C	..	07/31/2019.	Various		2,768,923	2,600,000	2,600,000	2,600,000				0		2,600,000		168,923	168,923	84,599	09/01/2043.
83162C A2 9	SBAP_18-25E	..	11/01/2019.	SCHEDULED REDEMPTION		111,313	111,313	111,313	111,313				0		111,313			0	4,364	11/01/2043.
912810 RN 0	TREASURY BOND	..	09/16/2019.	HSBC SECURITIES (USA) INC.		3,435,009	3,079,000	3,093,192	3,092,136		(237)		(237)		3,091,900		343,110	343,110	96,219	08/15/2045.
912810 SC 3	TREASURY BOND	..	09/16/2019.	MORGAN STANLEY & CO. LLC		2,834,512	2,415,000	2,434,446	2,434,277		(290)		(290)		2,433,988		400,524	400,524	63,164	05/15/2048.
912810 SD 1	TREASURY BOND	..	09/16/2019.	TD SECURITIES (USA) LLC		2,238,996	1,950,000	1,823,479	1,823,912		1,795		1,795		1,825,707		413,289	413,289	63,587	08/15/2048.
912810 SE 9	TREASURY BOND	..	09/16/2019.	Various		335,177,511	310,600,000	327,723,785	273,626,843		(50,930)		(50,930)		327,662,569		7,514,941	7,514,941	2,883,295	11/15/2048.
912810 SF 6	TREASURY BOND	..	09/16/2019.	Various		12,176,016	10,900,000	10,993,813			(561)		(561)		10,993,251		1,182,764	1,182,764	161,807	02/15/2049.
912828 VB 3	TREASURY NOTE	..	07/23/2019.	JP MORGAN SECURITIES LLC		599,109	600,000	576,810	589,169		1,331		1,331		590,500		8,609	8,609	7,247	05/15/2023.
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD	..	10/07/2019.	SCHEDULED REDEMPTION		266,177	266,177	266,177	266,177				0		266,177			0	8,242	09/30/2036.
37186L AA 9	GENESIS SOLAR 2011 PASS-THROUGH TR	..	12/26/2019.	CALL TRANSACTION		8,382,168	7,445,185	7,522,191	7,511,253		(2,498)		(2,498)		7,508,755		(63,570)	(63,570)	1,330,466	02/15/2038.
0599999.	Total - Bonds - U.S. Government					499,057,146	469,681,232	489,619,277	424,007,553	0	(347,402)	0	(347,402)	0	488,740,619	0	9,214,058	9,214,058	8,233,084	XXX
Bonds - All Other Government																				
135087 C8 5	CANADA (GOVERNMENT OF)	B	04/08/2019.	BMO CAPITAL MARKETS CORP		2,149,895	2,150,174	2,201,306	2,095,275		1,027		1,027	103,367	2,199,669	(50,949)	1,176	(49,774)	23,056	09/01/2019.
135087 YZ 1	CANADA (GOVERNMENT OF)	B	04/08/2019.	TD SECURITIES (USA) LLC		1,894,825	1,856,107	1,990,521	1,842,330		(6,079)		(6,079)	120,538	1,956,789	(64,065)	2,101	(61,964)	19,271	06/01/2020.
195325 BR 5	COLOMBIA (REPUBLIC OF)	D	06/25/2019.	MORGAN STANLEY & CO. LLC		235,176	200,000	234,000	232,406		(356)		(356)		232,050		3,126	3,126	9,406	02/26/2044.
P3772N HK 1	COLOMBIA (REPUBLIC OF)	D	09/30/2019.	Various		1,395,040	1,400,000	1,374,000	1,382,858		1,965		1,965		1,384,823		10,217	10,217	30,173	03/15/2023.
445545 AH 9	HUNGARY (REPUBLIC OF)	D	10/31/2019.	BANC OF AMERICA SECURITIES LLC		1,422,850	1,300,000	1,467,850	1,414,193		(22,072)		(22,072)		1,392,121		30,729	30,729	84,044	02/21/2023.
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	08/12/2019.	Various		2,141,253	2,166,000	2,131,590	1,616,042		6		6		2,131,387		9,866	9,866	53,972	03/08/2044.
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO	D	10/07/2019.	Various		1,635,448	1,600,000	1,627,620	209,099		(1,269)		(1,269)		1,625,050		10,398	10,398	31,586	03/28/2027.
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	06/04/2019.	Various		1,921,000	2,000,000	1,921,820	1,924,685		1,220		1,220		1,925,905		(4,905)	(4,905)	48,458	01/11/2028.
698299 AW 4	PANAMA (REPUBLIC OF)	D	07/18/2019.	DEUTSCHE BANK SECURITIES INC		818,250	600,000	826,500	806,478		(5,272)		(5,272)		801,206		17,044	17,044	39,753	01/26/2036.
698299 BE 3	PANAMA (REPUBLIC OF)	D	07/18/2019.	BANC OF AMERICA SECURITIES LLC		3,784,500	3,600,000	3,747,600	3,721,870		(10,020)		(10,020)		3,711,850		72,650	72,650	114,750	03/16/2025.
715638 BU 5	PERU (REPUBLIC OF)	D	03/28/2019.	HSBC SECURITIES (USA) INC.		338,210	310,000	306,791	307,457		61		61		307,518		30,692	30,692	7,673	08/25/2027.
715638 AU 6	PERU (THE REPUBLIC OF)	D	04/29/2019.	BANC OF AMERICA SECURITIES LLC		656,698	490,000	652,190	642,710		(2,075)		(2,075)		640,635		16,063	16,063	30,390	03/14/2037.
706451 BG 5	PETROLEOS MEXICANOS	D	06/26/2019.	Various		3,360,374	3,660,000	4,121,001	4,038,798		(7,018)		(7,018)		4,031,781		(671,407)	(671,407)	125,949	06/15/2035.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
71654Q CA 8	PETROLEOS MEXICANOS	D	03/18/2019.	CREDIT SUISSE SECURITIES (USA)		155,138	150,000	150,000	150,000				0		150,000		5,138	5,138	6,003	02/04/2021.
71654Q CG 5	PETROLEOS MEXICANOS	D	03/18/2019.	Various		1,807,345	1,830,000	1,884,035	1,880,336		(1,056)		(1,056)		1,879,280		(71,935)	(71,935)	56,888	03/13/2027.
718286 BN 6	PHILIPPINES (REPUBLIC OF)	D	07/26/2019.	BARCLAYS CAPITAL INC.		1,655,500	1,400,000	1,701,750	1,619,883		(15,883)		(15,883)		1,604,000		51,500	51,500	64,167	03/30/2026.
731011 AT 9	POLAND (REPUBLIC OF)	D	05/17/2019.	BANC OF AMERICA SECURITIES LLC		1,335,180	1,320,000	1,242,956	1,280,109		3,424		3,424		1,283,533		51,647	51,647	26,840	03/17/2023.
731011 AU 6	POLAND (REPUBLIC OF)	D	05/17/2019.	Various		1,129,901	1,125,000	1,116,551	1,118,593		157		157		1,118,751		11,151	11,151	15,972	04/06/2026.
857524 AB 8	POLAND (REPUBLIC OF)	D	05/17/2019.	JP MORGAN SECURITIES LLC		850,400	800,000	890,000	864,135		(7,468)		(7,468)		856,667		(6,267)	(6,267)	26,444	03/23/2022.
857524 AC 6	POLAND (REPUBLIC OF)	D	05/17/2019.	JP MORGAN SECURITIES LLC		52,753	50,000	54,647	52,828		(204)		(204)		52,624		129	129	1,661	01/22/2024.
760942 BB 7	REPUBLICA ORIENT URUGUAY	D	06/25/2019.	BNP PARIBAS SECURITIES CORP		1,199,355	1,110,000	1,179,235	1,167,630		(2,732)		(2,732)		1,164,898		34,457	34,457	32,375	10/27/2027.
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	D	04/29/2019.	MARKET AXESS TRADING PLATFORM.		420,184	400,000	408,600	408,346		(37)		(37)		408,308		11,876	11,876	7,537	06/18/2050.
V25125 BD 2	COTE D IVOIRE (REPUBLIC OF)	D	07/03/2019.	Various		710,800	724,000	709,248	711,460		706		706		712,166		(1,366)	(1,366)	42,990	12/31/2032.
X7330Z DL 3	CROATIA REPUBLIC OF (GOVERNMENT)	D	01/04/2019.	GOLDMAN SACHS & CO LLC		2,054,325	1,950,000	2,092,114	2,041,790		(764)		(764)		2,041,026		13,299	13,299	35,913	03/24/2021.
M52168 AF 4	DUBAI GOVT INTL BONDS	D	05/24/2019.	Various		1,882,250	1,800,000	1,654,156	1,660,062		1,126		1,126		1,661,188		221,062	221,062	71,488	01/30/2043.
Y20722 AM 9	INDONESIA (REPUBLIC OF)	B	07/16/2019.	JP MORGAN SECURITIES LLC		772,065	673,410	691,422	694,868		(663)		(663)	(6,443)	687,761	(6,194)	90,498	84,304	21,980	07/30/2025.
X5048H DW 6	LITHUANIA REPUBLIC OF (GOVERNMENT	D	01/04/2019.	BANC OF AMERICA SECURITIES LLC		4,121,455	3,890,000	4,129,854	4,112,165		(1,899)		(1,899)		4,110,266		11,189	11,189	78,759	03/09/2021.
V5311V AA 8	MOROCCO (KINGDOM OF)	D	02/25/2019.	BANC OF AMERICA SECURITIES LLC		1,218,000	1,200,000	1,223,850	1,215,278		(566)		(566)		1,214,712		3,288	3,288	10,929	12/11/2022.
M75242 BA 0	OMAN SULTANATE OF (GOVERNMENT)	D	02/21/2019.	CITIGROUP GLOBAL MARKETS, INC.		706,000	800,000	744,000	744,139		95		95		744,234		(38,234)	(38,234)	24,122	03/08/2047.
M75242 BJ 1	OMAN SULTANATE OF (GOVERNMENT)	D	02/21/2019.	BNP PARIBAS SECURITIES CORP		1,316,000	1,400,000	1,330,000	1,333,525		829		829		1,334,353		(18,353)	(18,353)	47,695	01/17/2028.
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE	D	11/30/2019.	SCHEDULED REDEMPTION		701,139	701,139	612,406	626,737		74,403		74,403		701,139			0		06/02/2025.
77586T AC 0	ROMANIA (REPUBLIC OF)	D	06/26/2019.	HSBC SECURITIES (USA) INC.		530,750	500,000	530,750	520,745		(2,047)		(2,047)		518,697		12,053	12,053	18,594	08/22/2023.
G8189Y AB 0	SINOPEC GROUP OVERSEAS DEVELOPMENT.	D	11/05/2019.	CAMBRIDGE INTERNATIONAL SECURITIES		1,241,076	1,200,000	1,251,504	1,239,329		(9,540)		(9,540)		1,229,789		11,287	11,287	45,500	05/17/2022.
21987B AX 6	CORPORACION NACIONAL DEL COBRE DE	D	02/05/2019.	GOLDMAN SACHS & CO LLC		199,500	200,000	192,860	192,908		12		12		192,920		6,580	6,580	4,650	08/01/2047.
48669D AA 0	KAZAKHSTAN TEMIR ZHOLY JSC	D	11/21/2019.	TENDER TRANSACTION		691,500	600,000	601,546	601,420		(117)		(117)		601,304		90,196	90,196	29,423	11/17/2027.
48667Q AP 0	KAZMUNAYGAS NATIONAL CO	D	02/13/2019.	JP MORGAN SECURITIES LLC		204,222	200,000	198,700	198,716		2		2		198,718		5,504	5,504	3,706	04/19/2047.
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)	D	10/16/2019.	BNP PARIBAS SECURITIES CORP		1,082,500	1,000,000	1,066,375			(2,271)		(2,271)		1,064,104		18,396	18,396	20,222	03/20/2027.
617726 AG 9	MOROCCO (KINGDOM OF)	D	01/10/2019.	BANC OF AMERICA SECURITIES LLC		417,200	400,000	407,880	407,571		(6)		(6)		407,565		9,635	9,635	2,055	12/11/2042.
1099999.	Total - Bonds - All Other Government					48,208,057	46,755,831	48,667,228	45,076,774	0	(14,380)	0	(14,380)	217,461	48,278,791	(121,208)	50,474	(70,734)	1,314,393	XXX
Bonds - U.S. States, Territories and Possessions																				
452151 LF 8	IL ST	..	07/22/2019.	Various		5,054,189	4,970,000	4,758,996	4,763,164		5,225		5,225		4,768,388		285,801	285,801	159,228	06/01/2033.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,054,189	4,970,000	4,758,996	4,763,164	0	5,225	0	5,225	0	4,768,388	0	285,801	285,801	159,228	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
007589 AB 0	ADVOCATE HEALTH AND HOSPITALS CORP.	..	02/28/2019.	RAYMOND JAMES & ASSOCIATES, INC.		7,366,466	7,225,000	7,231,339	7,231,298		(19)		(19)		7,231,279		135,187	135,187	169,759	08/15/2048.
30711X AC 8	CAS_14-C01	..	09/25/2019.	SCHEDULED REDEMPTION		501,658	501,658	501,658	501,658				0		501,658			0	8,728	01/25/2024.
167736 YU 5	CHICAGO ILL WTR REV	..	04/26/2019.	MORGAN STANLEY & CO. LLC		659,095	500,000	575,350	570,688		(553)		(553)		570,135		88,960	88,960	16,761	11/01/2040.
3128FY 5N 1	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		5,750	5,750	5,903	5,907		(157)		(157)		5,750			0	274	04/01/2028.
31292G TN 6	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		1,524	1,524	1,551	1,551		(27)		(27)		1,524			0	63	10/01/2027.
31292G Y5 9	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		30	30	30	30		(1)		(1)		30			0	1	03/01/2029.
31292H 4H 4	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		33,037	33,037	32,688	32,668		369		369		33,037			0	1,037	12/01/2033.
31296P TL 6	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		1,709	1,709	1,719	1,720		(11)		(11)		1,709			0	59	10/01/2033.
31298F 2A 9	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		217	217	216	215		2		2		217			0	8	01/01/2031.
31298F JL 7	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		229	229	228	227		1		1		229			0	10	01/01/2031.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132GG A7 0	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		4,276	4,276	4,451	4,465		(188)		(188)		4,276			0	61	08/01/2041.
3132GG BD 6	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		4,244	4,244	4,417	4,417		(173)		(173)		4,244			0	109	08/01/2041.
3132GG BZ 7	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		19,269	19,269	20,055	20,157		(888)		(888)		19,269			0	515	08/01/2041.
3132GJ EE 5	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		4,329	4,329	4,505	4,543		(214)		(214)		4,329			0	115	09/01/2041.
3132GJ MJ 5	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		5,293	5,293	5,509	5,555		(261)		(261)		5,293			0	148	09/01/2041.
3132GJ QQ 5	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		6,947	6,947	7,230	7,259		(312)		(312)		6,947			0	151	09/01/2041.
3132GK BW 5	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		2,115	2,115	2,196	2,212		(97)		(97)		2,115			0	25	10/01/2041.
3132GK DE 3	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		10,359	10,359	10,757	10,780		(421)		(421)		10,359			0	298	10/01/2041.
3132GK DR 4	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		2,296	2,296	2,390	2,388		(92)		(92)		2,296			0	57	10/01/2041.
3132GK EN 2	FGOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		29,677	29,677	30,888	30,847		(1,170)		(1,170)		29,677			0	680	10/01/2041.
31283H QX 6	FGOLD 30YR GIANT	..	12/01/2019.	SCHEDULED REDEMPTION		2,168	2,168	2,241	2,259		(91)		(91)		2,168			0	86	03/01/2032.
31283H X8 3	FGOLD 30YR GIANT	..	12/01/2019.	SCHEDULED REDEMPTION		3,557	3,557	3,700	3,768		(210)		(210)		3,557			0	124	08/01/2033.
3128M7 BX 3	FGOLD 30YR GIANT	..	12/01/2019.	SCHEDULED REDEMPTION		1,625	1,625	1,729	1,748		(123)		(123)		1,625			0	47	12/01/2038.
3132DV 3R 4	FHLMC 30YR UMBS SUPER	..	12/01/2019.	SCHEDULED REDEMPTION		545,829	545,829	577,214			(31,385)		(31,385)		545,829			0	9,392	07/01/2049.
3132VQ N5 1	FHLMC GOLD 30YR	..	12/01/2019.	Various		1,644,510	1,629,129	1,636,511			(329)		(329)		1,636,182		8,329	8,329	10,058	06/01/2049.
3132WP LD 7	FHLMC GOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		227,580	227,580	225,268	225,318		2,262		2,262		227,580			0	5,824	07/01/2047.
3132XV RG 0	FHLMC GOLD 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		1,197,625	1,197,625	1,240,290			(42,665)		(42,665)		1,197,625			0	19,207	12/01/2047.
3132XX MY 2	FHLMC GOLD 30YR	..	12/01/2019.	Various		2,455,090	2,386,859	2,361,871	2,362,529		4,066		4,066		2,366,596		88,495	88,495	57,942	03/01/2048.
3132Y1 UJ 5	FHLMC GOLD 30YR	..	12/01/2019.	Various		5,328,791	5,103,589	5,296,568	5,290,996		(41,814)		(41,814)		5,249,182		79,609	79,609	159,896	08/01/2048.
31335B HE 9	FHLMC GOLD 30YR GIANT	..	12/01/2019.	SCHEDULED REDEMPTION		614,301	614,301	635,706			(21,405)		(21,405)		614,301			0	9,741	08/01/2047.
312903 NH 6	FHLMC_121	..	12/15/2019.	SCHEDULED REDEMPTION		21	21	99			21		21		21			0	41	02/13/2021.
312910 ZD 7	FHLMC_1306	..	12/01/2019.	SCHEDULED REDEMPTION		37	37	1,038	433		(397)		(397)		37			0	190	06/01/2022.
31394J WW 3	FHLMC_2680	..	12/15/2019.	SCHEDULED REDEMPTION		109,028	109,028	109,233	109,071		(42)		(42)		109,028			0	1,835	10/15/2022.
31362J UN 3	FN 6/12 11TH COFI ARM	..	12/01/2019.	SCHEDULED REDEMPTION		1,199	1,199	1,168	1,179		20		20		1,199			0	31	06/01/2028.
31418P 6N 0	FNMA 15YR	..	12/01/2019.	SCHEDULED REDEMPTION		12,373	12,373	12,677	12,639		(266)		(266)		12,373			0	306	03/01/2025.
31419A BJ 5	FNMA 15YR	..	12/01/2019.	SCHEDULED REDEMPTION		17,284	17,284	18,431	18,201		(917)		(917)		17,284			0	546	06/01/2025.
31371H VJ 4	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		20	20	20	20				0		20			0	1	09/01/2029.
31371L CD 9	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		1,707	1,707	1,762	1,773		(67)		(67)		1,707			0	54	09/01/2033.
31371L DH 9	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		20,109	20,109	20,229	20,235		(125)		(125)		20,109			0	721	10/01/2033.
31383J WE 6	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		72	72	72	72				0		72			0	3	07/01/2029.
31383M QB 2	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		2,193	2,193	2,218	2,220		(28)		(28)		2,193			0	103	12/01/2028.
31383Q FC 3	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		7,599	7,599	7,599	7,599				0		7,599			0	102	08/01/2029.
31383S W5 5	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		612	612	612	612				0		612			0	29	10/01/2029.
31386M ZB 9	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		5,690	5,690	5,791	5,831		(142)		(142)		5,690			0	224	10/01/2030.
3138A2 BL 2	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		5,674	5,674	5,913	5,915		(241)		(241)		5,674			0	142	12/01/2040.
3138AK SA 8	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		2,945	2,945	3,069	3,110		(165)		(165)		2,945			0	60	08/01/2041.
3138AR X3 3	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		8,848	8,848	9,221	9,222		(374)		(374)		8,848			0	186	09/01/2041.
3138AS RZ 7	FNMA 30YR	..	04/01/2019.	Various		4,972,334	4,787,376	4,983,734	4,980,621		(9,492)		(9,492)		4,971,129		1,205	1,205	67,566	09/01/2041.
3138EG EW 0	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		16,481	16,481	17,173	17,210		(729)		(729)		16,481			0	412	11/01/2040.
31390B WE 4	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		5,634	5,634	5,965	5,929		(295)		(295)		5,634			0	245	04/01/2032.
31390P GK 7	FNMA 30YR	..	12/01/2019.	SCHEDULED REDEMPTION		3,524	3,524	3,685	3,883		(358)		(358)		3,524			0	158	08/01/2032.

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31391W 5H 0	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,260	2,260	2,334	2,353		(93)		(93)		2,260			0	50	04/01/2033.
31400J SJ 9	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		350	350	361	365		(15)		(15)		350			0	14	02/01/2033.
31401B 4L 6	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,257	2,257	2,272	2,274		(17)		(17)		2,257			0	87	05/01/2033.
31401B NS 0	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		5,024	5,024	5,059	5,065		(41)		(41)		5,024			0	171	04/01/2033.
31402C PL 0	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		55,528	55,528	58,384	58,724		(3,196)		(3,196)		55,528			0	1,745	11/01/2033.
31402C U6 7	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,370	2,370	2,447	2,463		(93)		(93)		2,370			0	75	03/01/2034.
31402E AQ 1	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		482	482	499	508		(26)		(26)		482			0	14	07/01/2033.
31403F JW 5	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		68,539	68,539	68,895	68,894		(355)		(355)		68,539			0	2,600	10/01/2033.
31404B SQ 6	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		12,060	12,060	12,823	12,800		(741)		(741)		12,060			0	416	02/01/2034.
31405A U9 2	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		9,917	9,917	9,760	9,740		177		177		9,917			0	267	06/01/2034.
31406A 6Y 3	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,214	2,214	2,244	2,254		(40)		(40)		2,214			0	76	12/01/2034.
31406D EL 6	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		321	321	325	326		(4)		(4)		321			0	11	12/01/2034.
31410G RA 3	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		22,984	22,984	24,816	26,949		(3,965)		(3,965)		22,984			0	964	12/01/2037.
31412N SL 1	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		7,821	7,821	8,363	8,413		(591)		(591)		7,821			0	277	12/01/2038.
31413U TQ 2	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		13,399	13,399	14,104	14,192		(793)		(793)		13,399			0	475	12/01/2037.
31415Q P9 1	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		135,909	135,909	148,714	153,415		(17,506)		(17,506)		135,909			0	5,931	01/01/2038.
31416B VH 8	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,122	1,122	1,159	1,174		(52)		(52)		1,122			0	36	12/01/2034.
31418M A2 8	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		8,770	8,770	9,191	9,272		(503)		(503)		8,770			0	311	08/01/2037.
31418M PU 0	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		30,596	30,596	32,761	34,311		(3,715)		(3,715)		30,596			0	1,201	03/01/2037.
31419A VB 0	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		44,304	44,304	48,249	50,672		(6,369)		(6,369)		44,304			0	1,532	04/01/2037.
3138EL 5M 1	FNMA 30YR		12/01/2019.	Various		5,997,750	5,734,670	6,128,929	6,142,667		(150,206)		(150,206)		5,992,461		5,289	5,289	153,534	11/01/2043.
3138EM HU 8	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		146,936	146,936	156,866	157,070		(10,134)		(10,134)		146,936			0	4,249	01/01/2044.
3138ER NP 1	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		914,559	914,559	914,845	914,839		(280)		(280)		914,559			0	18,484	10/01/2046.
3138W9 VJ 6	FNMA 30YR		03/08/2019.	Various		4,038,624	3,813,276	4,075,439	4,077,689		(3,761)		(3,761)		4,073,929		(35,304)	(35,304)	49,256	10/01/2043.
3138WA SP 3	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		71,552	71,552	73,889	73,960		(2,408)		(2,408)		71,552			0	1,794	01/01/2044.
3138WJ AU 2	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		241,440	241,440	241,365	241,367		73		73		241,440			0	5,021	10/01/2046.
3138X0 PT 9	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		130,845	130,845	135,989	135,975		(5,130)		(5,130)		130,845			0	2,791	07/01/2043.
3138X1 UK 0	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		191,189	191,189	202,541	201,441		(10,251)		(10,251)		191,189			0	4,591	08/01/2043.
3138XB XY 5	FNMA 30YR		12/01/2019.	Various		1,943,697	1,856,693	1,984,341	1,989,685		(68,317)		(68,317)		1,921,368		22,329	22,329	55,583	12/01/2043.
3138XF C4 5	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		21,091	21,091	22,047	21,958		(867)		(867)		21,091			0	643	04/01/2044.
3138XQ VJ 7	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		239,170	239,170	245,896	246,313		(7,143)		(7,143)		239,170			0	4,976	07/01/2044.
3138XS EJ 2	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		35,720	35,720	36,724	36,770		(1,050)		(1,050)		35,720			0	778	07/01/2044.
3138Y5 WF 9	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		77,245	77,245	82,735	84,356		(7,111)		(7,111)		77,245			0	2,092	12/01/2044.
31402R UN 7	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		56,729	56,729	60,150	62,350		(5,621)		(5,621)		56,729			0	1,897	02/01/2035.
3140FN AS 3	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		858,140	858,140	882,811			(24,672)		(24,672)		858,140			0	15,628	07/01/2047.
3140J8 LL 5	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		2,738,005	2,738,005	2,765,813			(27,808)		(27,808)		2,738,005			0	33,732	09/01/2046.
3140J9 EJ 6	FNMA 30YR		12/30/2019.	Various		2,119,651	2,126,512	2,102,257			2,569		2,569		2,104,826		14,825	14,825	23,282	11/01/2047.
31410L VC 3	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		1,094,119	1,094,119	1,100,445	1,100,130		(6,011)		(6,011)		1,094,119			0	22,319	01/01/2047.
31413L 2G 3	FNMA 30YR		12/01/2019.	SCHEDULED REDEMPTION		304	304	309	311		(6)		(6)		304			0	12	09/01/2037.
31359S JT 8	FNMA_01-5		12/01/2019.	SCHEDULED REDEMPTION		12,279	12,279	12,416	12,394		(115)		(115)		12,279			0	556	03/01/2031.
313921 A5 7	FNMA_01-65		12/25/2019.	SCHEDULED REDEMPTION		21,996	21,996	22,038	22,291		(295)		(295)		21,996			0	407	11/25/2031.
31392D WQ 1	FNMA_02-51		12/25/2019.	SCHEDULED REDEMPTION		23,267	23,267	23,303	23,280		(14)		(14)		23,267			0	423	08/25/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31396V NH 7	FNMA_07-26	..	12/01/2019.	SCHEDULED REDEMPTION		2,355,660	2,355,660	2,139,102	2,233,696		121,963		121,963		2,355,660			0	77,551	04/01/2037.
31396W G5 9	FNMA_07-65	..	12/01/2019.	SCHEDULED REDEMPTION		1,042,941	1,042,941	942,333	983,844		59,097		59,097		1,042,941			0	29,459	07/01/2037.
31397L TB 5	FNMA_08-49	..	12/01/2019.	SCHEDULED REDEMPTION		12,001	12,001	12,632	12,826		(824)		(824)		12,001			0	395	04/01/2038.
313603 BF 8	FNMA_89-77	..	09/01/2019.	SCHEDULED REDEMPTION		387	387	353	385		2		2		387			0	10	11/01/2019.
313603 B4 3	FNMA_90-18	..	12/01/2019.	SCHEDULED REDEMPTION		2,163	2,163	1,919	2,147		16		16		2,163			0	67	03/01/2020.
60636A MS 9	MISSOURI ST HEALTH & EDL FACS	..	04/30/2019.	MERRILL LYNCH, PIERCE, FENNER & SMI		174,132	200,000	200,000	200,000				0		200,000		(25,868)	(25,868)	3,892	09/15/2051.
626207 YM 0	MUNICIPAL ELEC AUTH GA - BABS	..	04/01/2019.	CALL TRANSACTION		23,000	23,000	26,108			(4)		(4)		26,104		(3,104)	(3,104)	765	04/01/2057.
73474T AP 5	PORT MORROW ORE TRANSMISSION F	..	06/27/2019.	Various		2,505,028	2,550,000	2,554,915	2,554,461		(96)		(96)		2,554,365		(49,337)	(49,337)	62,840	09/01/2036.
3137G0 AL 3	STACR_14-DN1	..	12/26/2019.	SCHEDULED REDEMPTION		1,935,471	1,935,471	1,934,157	1,934,607		864		864		1,935,471			0	59,337	02/25/2024.
3137G0 FT 1	STACR_15-DNA2	..	12/26/2019.	SCHEDULED REDEMPTION		944,028	944,028	944,028	944,028				0		944,028			0	32,729	12/25/2027.
3137G0 GT 0	STACR_15-DNA3	..	12/26/2019.	SCHEDULED REDEMPTION		1,512,718	1,512,718	1,512,534	1,512,571		147		147		1,512,718			0	54,834	04/25/2028.
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB	..	07/01/2019.	CALL TRANSACTION		1,280,000	1,280,000	1,280,000	1,280,000				0		1,280,000			0	68,736	07/01/2020.
487312 AA 8	KEENAN FT DETRICK ENERGY 144A	..	11/15/2019.	Various		6,225,738	5,126,789	5,126,789	5,126,789				0		5,126,789			0	1,241,273	05/15/2033.
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LE	..	12/15/2019.	SCHEDULED REDEMPTION		276,855	276,855	322,545			(45,689)		(45,689)		276,855			0	8,001	12/15/2032.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					65,563,636	63,172,625	64,355,211	54,325,344	0	(380,525)	0	(380,525)	0	64,134,074	0	330,614	330,614	2,602,319	XXX
Bonds - Industrial and Miscellaneous																				
90131H AS 4	21ST CENTURY FOX AMERICA INC	..	03/20/2019.	EXCHANGE		1,715,188	1,400,000	1,893,072	1,730,981		(15,793)		(15,793)		1,715,188			0	149,976	04/26/2023.
90131H AV 7	21ST CENTURY FOX AMERICA INC	..	03/20/2019.	EXCHANGE		6,381,974	5,580,000	6,828,932	6,409,893		(27,919)		(27,919)		6,381,974			0	366,343	07/15/2024.
90131H BS 3	21ST CENTURY FOX AMERICA INC	..	03/20/2019.	EXCHANGE		16,319,053	18,070,000	16,318,810	16,319,036		17		17		16,319,053			0	450,294	12/01/2095.
90131H BT 1	21ST CENTURY FOX AMERICA INC	..	03/20/2019.	EXCHANGE		6,981,198	7,716,000	6,980,990	6,981,185		13		13		6,981,198			0	278,258	10/17/2096.
04542B KS 0	ABFC_05-HE1	..	12/26/2019.	SCHEDULED REDEMPTION		373,859	373,859	363,228	368,685		5,175		5,175		373,859			0	7,871	03/25/2035.
04541G SK 9	ABSHE_05-HE5	..	12/26/2019.	SCHEDULED REDEMPTION		212,243	212,243	201,100	204,794		7,449		7,449		212,243			0	4,534	06/25/2035.
04541G TM 4	ABSHE_05-HE6	..	12/26/2019.	SCHEDULED REDEMPTION		403,934	403,934	391,856	401,899		2,035		2,035		403,934			0	8,184	07/25/2035.
00432C CJ 8	ACCSS_05-A	..	10/25/2019.	SCHEDULED REDEMPTION		2,258,328	2,258,328	2,179,146	2,258,328				0		2,258,328			0	54,702	07/25/2034.
004421 MF 7	ACE_05-HE2	..	12/26/2019.	SCHEDULED REDEMPTION		438,404	438,404	426,390	434,722		3,683		3,683		438,404			0	9,075	04/25/2035.
004421 PS 6	ACE_05-HE4	..	12/26/2019.	SCHEDULED REDEMPTION		471,641	471,641	451,891	463,636		8,005		8,005		471,641			0	9,230	07/25/2035.
00101J AF 3	ADT CORP	..	03/01/2019.	KEYBANC CAPITAL MARKETS, INC		589,500	600,000	569,250	571,443		1,325		1,325		572,769		16,731	16,731	13,417	07/15/2022.
00774C AB 3	AECOM	..	10/01/2019.	Various		894,075	864,000	876,035	874,812		(715)		(715)		874,097		19,978	19,978	40,812	03/15/2027.
00130H BW 4	AES CORP	..	08/27/2019.	STIFEL, NICOLAUS & COMPANY INCORPOR		364,656	350,000	361,375	359,889		(1,397)		(1,397)		358,492		6,165	6,165	16,790	04/15/2025.
02660T GN 7	AHM_05-4A	..	06/06/2019.	Various		679,392	703,170	573,084	575,560		6,725		6,725		582,285		97,107	97,107	9,755	11/25/2045.
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS.	..	12/19/2019.	Various		919,265	790,316	764,797	778,493		11,823		11,823		790,316			0	208,491	01/02/2025.
001546 AT 7	AK STEEL CORPORATION	..	05/28/2019.	Various		558,741	549,000	569,586	363,211		(1,811)		(1,811)		561,274		(2,533)	(2,533)	27,168	07/15/2023.
02007J AA 5	ALLYA_18-3	..	02/15/2019.	SCHEDULED REDEMPTION		1,159,908	1,159,908	1,159,908	1,159,908				0		1,159,908			0	2,586	07/15/2019.
00164V AD 5	AMC NETWORKS INC	..	10/24/2019.	Various		320,495	310,000	306,125	306,295		513		513		306,808		13,688	13,688	16,553	04/01/2024.
00164V AE 3	AMC NETWORKS INC	..	11/21/2019.	Various		1,078,650	1,072,000	1,077,973	1,075,377		(1,204)		(1,204)		1,074,173		4,477	4,477	65,211	08/01/2025.
02406P AY 6	AMERICAN AXLE & MANUFACTURING INC	..	04/08/2019.	BARCLAYS CAPITAL INC		404,910	409,000	409,000	409,000				0		409,000		(4,090)	(4,090)	14,556	03/15/2026.
02665W CL 3	AMERICAN HONDA FINANCE CORPORATION	..	09/16/2019.	WELLS FARGO ADVISORS, LLC		5,002,600	5,000,000	5,000,000	5,000,000				0		5,000,000		2,600	2,600	112,679	02/21/2020.
00252F CU 3	AMIT_05-4	..	12/26/2019.	SCHEDULED REDEMPTION		1,181,820	1,181,820	1,181,820	1,181,820				0		1,181,820			0	19,355	10/25/2035.
03072S QC 2	AMSI_04-R3	..	12/26/2019.	SCHEDULED REDEMPTION		375,779	375,779	352,976	359,296		16,483		16,483		375,779			0	7,766	05/25/2034.
03072S RX 5	AMSI_04-R5	..	12/26/2019.	SCHEDULED REDEMPTION		1,061,208	1,061,208	1,008,250	1,028,949		32,259		32,259		1,061,208			0	22,812	07/25/2034.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03072S SM 8	AMSI_04-R6	..	12/26/2019.	SCHEDULED REDEMPTION		540,227	540,227	545,040	541,657		(1,430)		(1,430)		540,227			0	13,524	07/25/2034.
03072S TH 8	AMSI_04-R7	..	03/25/2019.	SCHEDULED REDEMPTION		1,300,000	1,300,000	1,210,625	1,255,274		44,726		44,726		1,300,000			0	11,080	08/25/2034.
03072S TJ 4	AMSI_04-R7	..	03/25/2019.	SCHEDULED REDEMPTION		510,320	510,320	441,426	459,527		50,792		50,792		510,320			0	4,444	08/25/2034.
03072S TZ 8	AMSI_04-R8	..	12/26/2019.	SCHEDULED REDEMPTION		781,070	781,070	779,117	780,529		541		541		781,070			0	15,246	09/25/2034.
03072S G2 5	AMSI_05-R6	..	02/25/2019.	SCHEDULED REDEMPTION		197,110	197,110	157,688	195,428		1,682		1,682		197,110			0	732	08/25/2035.
03072S G3 3	AMSI_05-R6	..	12/26/2019.	SCHEDULED REDEMPTION		442,787	442,787	426,736	433,091		9,696		9,696		442,787			0	10,637	08/25/2035.
03072S J8 9	AMSI_05-R7	..	06/25/2019.	SCHEDULED REDEMPTION		116,528	116,528	111,496	115,973		555		555		116,528			0	1,034	09/25/2035.
03072S J9 7	AMSI_05-R7	..	12/26/2019.	SCHEDULED REDEMPTION		352,295	352,295	313,102	334,129		18,166		18,166		352,295			0	9,140	09/25/2035.
03072S L9 4	AMSI_05-R8	..	12/26/2019.	SCHEDULED REDEMPTION		633,831	633,831	573,716	609,688		24,143		24,143		633,831			0	12,153	10/25/2035.
907834 AB 1	ANADARKO HOLDING CO	..	09/18/2019.	EXCHANGE		1,983,473	1,871,000	2,113,556	1,992,260		(8,787)		(8,787)		1,983,473			0	131,672	10/15/2026.
907834 AG 0	ANADARKO HOLDING CO	..	09/18/2019.	EXCHANGE		2,489,448	2,371,000	2,595,984	2,496,636		(7,188)		(7,188)		2,489,448			0	145,056	05/15/2028.
907834 AJ 4	ANADARKO HOLDING CO	..	09/18/2019.	EXCHANGE		1,114,694	1,000,000	1,205,560	1,120,802		(6,107)		(6,107)		1,114,694			0	73,538	04/15/2029.
03674X AJ 5	ANTERO RESOURCES CORP	..	07/29/2019.	Various		1,435,335	1,550,000	1,548,860	1,548,749		(38)		(38)		1,548,711		(113,376)	(113,376)	65,469	03/01/2025.
05522R CQ 9	BACCT_14-A1	..	01/15/2019.	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,004,922	3,004,133		(4,133)		(4,133)		3,000,000			0	6,852	06/15/2021.
06050T MH 2	BANK OF AMERICA NA	..	08/28/2019.	CALL TRANSACTION		3,570,000	3,570,000	3,570,000	3,570,000				0		3,570,000			0	77,662	08/28/2020.
05526D BF 1	BAT CAPITAL CORP	..	10/09/2019.	Various		15,929,977	16,700,000	14,710,196	14,713,306		23,329		23,329		14,736,635		1,193,342	1,193,342	870,498	08/15/2047.
075887 BG 3	BECTON DICKINSON AND COMPANY	..	06/05/2019.	TENDER TRANSACTION		381,745	346,000	346,000	346,000				0		346,000		35,745	35,745	7,655	12/15/2044.
095370 AD 4	BLUE CUBE SPINCO INC	..	04/22/2019.	BANC OF AMERICA SECURITIES LLC		688,538	602,000	714,818	688,259		(9,523)		(9,523)		678,736		9,801	9,801	31,605	10/15/2025.
05565Q DN 5	BP CAPITAL MARKETS PLC	D	05/03/2019.	GOLDMAN SACHS & CO LLC		8,311,769	8,375,000	8,356,408	8,358,443		577		577		8,359,020		(47,251)	(47,251)	173,924	09/19/2027.
073879 VF 2	BSABS_05-TC1	..	12/26/2019.	SCHEDULED REDEMPTION		21,519	21,519	20,578	20,966		553		553		21,519			0	429	05/25/2035.
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	07/02/2019.	SCHEDULED REDEMPTION		163,480	163,480	163,480	163,480				0		163,480			0	10,522	01/02/2021.
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	07/15/2019.	SCHEDULED REDEMPTION		251,772	251,772	251,772	251,772				0		251,772			0	12,560	01/15/2020.
12189T AQ 7	BURLINGTON NORTHERN SANTA FE CORP	..	12/19/2019.	MARKET AXESS TRADING PLATFORM.		10,562,020	10,360,000	11,445,832	10,488,130		(95,161)		(95,161)		10,392,969		169,051	169,051	991,394	04/15/2020.
12189L AJ 0	BURLINGTON NORTHERN SANTA FE LLC	..	04/30/2019.	CREDIT SUISSE SECURITIES (USA) LLC		5,319,650	5,000,000	5,234,200	5,223,067		(2,024)		(2,024)		5,221,042		98,608	98,608	138,722	03/15/2042.
14149Y BB 3	CARDINAL HEALTH INC	..	11/08/2019.	CREDIT SUISSE SECURITIES (USA) LLC		2,650,530	2,755,000	3,010,974	2,998,602		(4,949)		(4,949)		2,993,653		(343,122)	(343,122)	123,286	11/15/2044.
14149Y BD 9	CARDINAL HEALTH INC	..	12/09/2019.	US BANCORP INVESTMENTS, INC.		769,928	740,000	883,249	876,373		(2,938)		(2,938)		873,435		(103,508)	(103,508)	44,878	09/15/2045.
14313F AA 7	CARMX_18-3	..	03/15/2019.	SCHEDULED REDEMPTION		2,182,421	2,182,421	2,182,421	2,182,421				0		2,182,421			0	8,077	08/15/2019.
144531 CZ 1	CARR_05-NC3	..	12/26/2019.	SCHEDULED REDEMPTION		511,546	511,546	490,444	501,091		10,455		10,455		511,546			0	9,798	06/25/2035.
144531 DN 7	CARR_05-NC5	..	07/25/2019.	Various		1,795,626	1,795,402	1,797,086	1,797,064		(430)		(430)		1,796,634		(1,008)	(1,008)	30,543	10/25/2035.
12489W ME 1	CBASS_05-CB4	..	12/26/2019.	SCHEDULED REDEMPTION		133,186	133,186	122,198	130,298		2,888		2,888		133,186			0	2,602	07/25/2035.
12508E AF 8	CDK GLOBAL INC	..	04/22/2019.	BANC OF AMERICA SECURITIES LLC		351,750	350,000	348,947	348,976		14		14		348,990		2,760	2,760	6,778	06/01/2027.
12513G BA 6	CDW LLC / CDW FINANCE CORP	..	11/04/2019.	Various		730,824	676,000	690,215	416,534		(1,004)		(1,004)		689,188		41,636	41,636	15,311	12/01/2024.
151020 AU 8	CELGENE CORPORATION	..	11/22/2019.	EXCHANGE		5,273,467	5,000,000	5,288,900	5,278,501		(5,034)		(5,034)		5,273,467			0	322,361	08/15/2045.
151020 AW 4	CELGENE CORPORATION	..	11/22/2019.	EXCHANGE		1,030,174	1,080,000	1,028,797	1,029,410		764		764		1,030,174			0	48,974	11/15/2047.
151020 AZ 7	CELGENE CORPORATION	..	11/22/2019.	EXCHANGE		20,074,575	20,344,000	20,067,238	20,070,501		4,074		4,074		20,074,575			0	1,182,552	02/20/2048.
15135B AH 4	CENTENE CORPORATION	..	03/01/2019.	BARCLAYS CAPITAL INC		311,479	297,000	300,713	300,698		(193)		(193)		300,504		10,974	10,974	10,106	02/15/2024.
12527G AF 0	CF INDUSTRIES INC	..	06/10/2019.	Various		285,007	300,000	287,083	193,823		198		198		287,647		(2,640)	(2,640)	11,334	03/15/2034.
161571 GN 8	CHAIT_14-A5	..	04/15/2019.	SCHEDULED REDEMPTION		3,050,000	3,050,000	3,057,506	3,056,129		(6,129)		(6,129)		3,050,000			0	28,779	04/15/2021.
163851 AE 8	CHEMOURS COMPANY	..	09/24/2019.	Various		526,818	549,000	568,812	566,861		(748)		(748)		566,113		(39,296)	(39,296)	18,644	05/15/2027.
16412X AC 9	CHENIERE CORPUS CHRISTI HOLDINGS	..	11/07/2019.	RBC CAPITAL MARKETS, LLC		1,902,036	1,706,000	1,808,046	1,797,515		(11,643)		(11,643)		1,785,872		116,164	116,164	86,864	03/31/2025.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
16412X AD 7	CHENIERE CORPUS CHRISTI HOLDINGS L		11/07/2019.	Various		1,345,634	1,190,000	1,339,828	1,312,237		(10,797)		(10,797)		1,301,440		44,194	44,194	41,238	06/30/2024.
125581 GQ 5	CIT GROUP INC		04/17/2019.	CITIGROUP GLOBAL MARKETS, INC.		998,268	953,000	950,531	558,000		182		182		950,713		47,554	47,554	32,693	08/15/2022.
18538R AG 8	CLEARWATER PAPER CORP		03/15/2019.	WELLS FARGO ADVISORS, LLC		770,481	799,000	775,439	778,606		965		965		779,570		(9,090)	(9,090)	22,747	02/01/2023.
17307G SL 3	CMLTI_05-OPT3		12/26/2019.	SCHEDULED REDEMPTION		653,789	653,789	579,420	630,977		22,812		22,812		653,789			0	14,509	05/25/2035.
20030N CV 1	COMCAST CORPORATION		09/16/2019.	GOLDMAN SACHS & CO LLC		3,547,540	3,540,000	3,540,000	3,540,000				0		3,540,000		7,540	7,540	97,570	10/01/2020.
12591K AH 8	COMM_13-CR12		06/19/2019.	MORGAN STANLEY & CO. LLC		626,297	600,000	617,974	609,639		(863)		(863)		608,776		17,521	17,521	15,873	10/01/2046.
12591K AK 1	COMM_13-CR12		04/25/2019.	CANTOR FITZGERALD & CO.		411,594	400,000	405,474	403,054		(185)		(185)		402,869		8,725	8,725	8,418	10/01/2046.
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS		05/01/2019.	SCHEDULED REDEMPTION		431,406	431,406	432,533	431,566		(159)		(159)		431,406			0	34,720	11/01/2020.
126650 CY 4	CVS HEALTH CORP		05/14/2019.	CREDIT SUISSE SECURITIES (USA) LLC		11,374,728	11,600,000	11,141,208	11,143,394		5,321		5,321		11,148,715		226,013	226,013	355,791	03/25/2038.
126673 NW 8	CWABS_04-12		12/26/2019.	SCHEDULED REDEMPTION		1,964,052	1,964,052	1,948,094	1,957,075		6,977		6,977		1,964,052			0	50,011	03/25/2035.
126673 QG 0	CWL_04-AB2		12/26/2019.	SCHEDULED REDEMPTION		999,864	999,864	929,874	963,631		36,233		36,233		999,864			0	20,005	05/25/2036.
126670 EK 0	CWL_05-12		11/25/2019.	SCHEDULED REDEMPTION		406,825	406,825	376,313	396,905		9,919		9,919		406,825			0	6,670	02/25/2036.
126670 LP 1	CWL_05-14		12/26/2019.	SCHEDULED REDEMPTION		1,635,200	1,635,200	1,426,712	1,558,574		76,626		76,626		1,635,200			0	29,966	04/25/2036.
23283P AK 0	CYRUSONE LP / CYRUSONE FINANCE COR		12/05/2019.	Various		1,365,820	1,277,000	1,331,460	1,325,661		(3,763)		(3,763)		1,321,898		43,922	43,922	63,104	03/15/2027.
23311V AF 4	DCP MIDSTREAM OPERATING LP		04/22/2019.	JP MORGAN SECURITIES LLC		190,440	200,000	199,500	199,506		3		3		199,509		(9,069)	(9,069)	6,316	04/01/2044.
24702R AF 8	DELL INC		04/17/2019.	Various		442,296	450,000	403,545	406,549		235		235		406,783		35,513	35,513	12,810	04/15/2038.
25278X AE 9	DIAMONDBACK ENERGY INC		12/20/2019.	Various		1,169,288	1,132,000	1,132,324	891,911		244		244		1,132,149		5,713	5,713	79,214	11/01/2024.
25470X AY 1	DISH DBS CORP		04/18/2019.	BARCLAYS CAPITAL INC.		91,250	100,000	103,193	102,644		(84)		(84)		102,559		(11,309)	(11,309)	6,286	07/01/2026.
260543 CL 5	DOW CHEMICAL COMPANY (THE)		06/13/2019.	JP MORGAN SECURITIES LLC		5,834,032	5,831,000	5,473,093	5,493,391		3,017		3,017		5,496,408		337,624	337,624	191,775	10/01/2044.
26078J AF 7	DOWDUPONT INC		11/21/2019.	BARCLAYS CAPITAL INC.		18,014,630	14,820,000	15,475,996	7,000,000		(8,505)		(8,505)		15,467,491		2,547,139	2,547,139	793,585	11/15/2048.
29445F BZ 0	EMLT_04-3		12/26/2019.	SCHEDULED REDEMPTION		630,283	630,283	632,252	632,205		(1,922)		(1,922)		630,283			0	17,934	12/25/2034.
29445F CP 1	EMLT_05-1		12/26/2019.	SCHEDULED REDEMPTION		105,447	105,447	100,834	103,897		1,550		1,550		105,447			0	1,860	04/25/2035.
29246R AA 1	EMPRESA NACIONAL DE ELECTRICIDAD S	D	11/20/2019.	CITIGROUP GLOBAL MARKETS, INC.		309,750	300,000	300,209	300,124		(20)		(20)		300,104		9,646	9,646	14,060	04/15/2024.
29273V AD 2	ENERGY TRANSFER EQUITY LP		03/25/2019.	EXCHANGE		860,497	839,000	864,170	861,415		(918)		(918)		860,497			0	34,230	01/15/2024.
26885B AB 6	EQT MIDSTREAM PARTNERS LP		02/19/2019.	BANC OF AMERICA SECURITIES LLC		6,389,175	6,933,000	6,876,912	6,887,025		685		685		6,887,710		(498,535)	(498,535)	63,553	12/01/2026.
26885B AE 0	EQT MIDSTREAM PARTNERS LP		02/20/2019.	BANC OF AMERICA SECURITIES LLC		4,232,166	4,180,000	4,140,499	4,140,723		63		63		4,140,786		91,380	91,380	178,869	07/15/2048.
29444U AP 1	EQUINIX INC		02/11/2019.	GOLDMAN SACHS & CO LLC		173,670	168,000	174,090	172,237		(113)		(113)		172,124		1,546	1,546	5,957	01/01/2025.
29444U AQ 9	EQUINIX INC		02/12/2019.	SUMRIDGE PARTNERS, LLC		313,035	300,000	303,844	303,772		(78)		(78)		303,694		9,341	9,341	10,232	01/15/2026.
29444U AR 7	EQUINIX INC		08/22/2019.	Various		1,361,075	1,271,000	1,311,190	1,304,094		(3,495)		(3,495)		1,300,599		60,476	60,476	47,815	05/15/2027.
32027N BW 0	FFML_02-FF4		12/26/2019.	SCHEDULED REDEMPTION		46,769	46,769	24,132			46,769		46,769		46,769			0	163	02/25/2033.
32027N LA 7	FFML_04-FF7		12/26/2019.	SCHEDULED REDEMPTION		686,680	686,680	635,719	651,615		35,065		35,065		686,680			0	14,292	09/25/2034.
32027N LR 0	FFML_04-FFH3		12/26/2019.	SCHEDULED REDEMPTION		104,096	104,096	101,331	103,126		970		970		104,096			0	2,227	10/25/2034.
32027N VS 7	FFML_05-FF9		03/19/2019.	Various		5,250,514	5,258,697	5,138,733	5,176,491		9,736		9,736		5,186,227		64,287	64,287	36,586	10/25/2035.
32027N VV 0	FFML_05-FF9		12/26/2019.	SCHEDULED REDEMPTION		233,133	233,133	217,396	221,531		11,602		11,602		233,133			0	4,512	10/25/2035.
32027N XD 8	FFML_05-FFH4		12/26/2019.	SCHEDULED REDEMPTION		62,197	62,197	58,698	60,401		1,795		1,795		62,197			0	1,231	12/25/2035.
320276 AB 4	FFML_06-FF9		12/26/2019.	SCHEDULED REDEMPTION		3,471,166	3,471,166	3,224,930	3,258,366		212,800		212,800		3,471,166			0	54,195	06/25/2036.
35729P JE 1	FHLT_05-1		12/26/2019.	SCHEDULED REDEMPTION		371,673	371,673	252,390	360,819		10,855		10,855		371,673			0	8,057	06/25/2035.
35729P JF 8	FHLT_05-1		06/06/2019.	ROBERT W. BAIRD & CO. INCORPORATED		9,978,125	10,000,000	9,903,125	9,905,378		5,932		5,932		9,911,310		66,815	66,815	150,937	06/25/2035.
317350 BT 2	FINA_04-3		06/06/2019.	Various		2,751,454	2,771,760	1,671,847	2,771,760				0		2,771,760		(20,306)	(20,306)	33,810	11/25/2034.
34407D AC 3	FLY LEASING LTD	D	04/22/2019.	MORGAN STANLEY & CO. LLC		291,000	300,000	301,500	301,181		(89)		(89)		301,092		(10,092)	(10,092)	8,269	10/15/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31659T DV 4	FMIC_05-2	..	12/26/2019.	SCHEDULED REDEMPTION		212,016	212,016	160,669	183,797		28,219		28,219		212,016			0	4,366	12/25/2035.
34528F AC 2	FORDO_18-A	..	12/16/2019.	SCHEDULED REDEMPTION		1,839,862	1,839,862	1,839,862	1,839,862				0		1,839,862			0	23,079	02/15/2021.
375558 AS 2	GILEAD SCIENCES INC	..	02/21/2019.	JP MORGAN SECURITIES LLC		5,567,550	5,000,000	5,809,950	5,772,949		(3,020)		(3,020)		5,769,928		(202,378)	(202,378)	65,917	12/01/2041.
375558 BG 7	GILEAD SCIENCES INC	..	02/28/2019.	BNP PARIBAS SECURITIES CORP		2,204,202	2,208,000	2,216,501	2,215,585		(55)		(55)		2,215,530		(11,327)	(11,327)	51,630	09/01/2035.
40049J BA 4	GRUPO TELEVISA SAB	D	04/05/2019.	Various		4,702,431	4,830,000	4,563,792	4,575,020		1,147		1,147		4,576,167		126,264	126,264	94,646	05/13/2045.
36242D 2A 0	GSAMP_05-AHL	..	09/25/2019.	SCHEDULED REDEMPTION		599,386	599,386	592,856	599,386				0		599,386			0	8,405	04/25/2035.
36245E AE 8	GSAMP_06-HE7	..	12/26/2019.	SCHEDULED REDEMPTION		472,198	472,198	429,848	438,552		33,646		33,646		472,198			0	8,343	10/25/2046.
362334 EC 4	GSAMP_06-NC1	..	12/26/2019.	SCHEDULED REDEMPTION		825,557	825,557	717,203	773,278		52,279		52,279		825,557			0	13,415	02/25/2036.
36253G AK 8	GSMS_14-GC24	..	06/06/2019.	BARCLAYS CAPITAL INC.		2,556,543	2,500,000	2,574,936	2,546,929		(3,274)		(3,274)		2,543,655		12,888	12,888	59,747	09/01/2047.
402635 AE 6	GULFPORT ENERGY CORPORATION	..	02/12/2019.	GOLDMAN SACHS & CO LLC		567,885	578,000	601,305	592,257		(688)		(688)		591,568		(23,683)	(23,683)	10,956	05/01/2023.
40431R AD 7	HASC_07-WF1	..	06/25/2019.	SCHEDULED REDEMPTION		31,708	31,708	30,370	31,340		368		368		31,708			0	221	05/25/2037.
404119 BN 8	HCA INC	..	02/28/2019.	CREDIT SUISSE SECURITIES (USA) LLC		701,870	672,000	678,720	677,983		(177)		(177)		677,806		24,064	24,064	15,773	03/15/2024.
404119 BR 9	HCA INC	..	09/27/2019.	Various		1,491,523	1,400,000	1,405,160	1,404,797		(255)		(255)		1,404,542		86,981	86,981	64,796	02/01/2025.
437084 ET 9	HEAT_04-6	..	12/26/2019.	SCHEDULED REDEMPTION		78,038	78,038	73,477	75,977		2,061		2,061		78,038			0	1,604	12/25/2034.
437084 JU 1	HEAT_05-2	..	12/26/2019.	SCHEDULED REDEMPTION		73,897	73,897	66,923	70,667		3,230		3,230		73,897			0	2,187	07/25/2035.
437084 MH 6	HEAT_05-5	..	12/26/2019.	SCHEDULED REDEMPTION		61,858	61,858	59,151	61,323		534		534		61,858			0	1,177	11/25/2035.
437084 ND 4	HEAT_05-6	..	12/26/2019.	SCHEDULED REDEMPTION		122,034	122,034	116,428	120,191		1,843		1,843		122,034			0	2,469	12/25/2035.
437084 QY 5	HEAT_05-9	..	12/26/2019.	SCHEDULED REDEMPTION		559,469	559,469	506,768	525,027		34,442		34,442		559,469			0	14,507	04/25/2036.
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY	..	06/27/2019.	Various		776,549	770,000	747,600	749,443		1,307		1,307		750,750		25,799	25,799	24,337	09/01/2024.
432891 AH 2	HILTON WORLDWIDE FINANCE LLC / HIL	..	05/22/2019.	BANC OF AMERICA SECURITIES LLC		577,875	575,000	559,463	559,960		821		821		560,780		17,095	17,095	17,212	04/01/2025.
456606 HU 9	INABS_05-C	..	12/26/2019.	SCHEDULED REDEMPTION		1,312,590	1,312,590	1,148,517	1,239,710		72,880		72,880		1,312,590			0	24,747	10/25/2035.
47788E AA 6	JDOT_18-B - ABS	..	05/15/2019.	SCHEDULED REDEMPTION		3,333,059	3,333,059	3,333,059	3,333,059				0		3,333,059			0	17,762	08/15/2019.
24422E UL 1	JOHN DEERE CAPITAL CORP	..	12/17/2019.	MUFG SECURITIES AMERICAS INC		2,400,866	2,400,000	2,400,000	2,400,000				0		2,400,000		866	866	75,503	10/09/2020.
478375 AJ 7	JOHNSON CONTROLS INTERNATIONAL PLC	C	05/17/2019.	TENDER TRANSACTION		4,423,635	3,878,000	3,848,364	3,849,576		244		244		3,849,820		573,815	573,815	157,188	03/01/2041.
46626L EM 8	JPMAC_05-OPT2	..	12/26/2019.	SCHEDULED REDEMPTION		77,379	77,379	66,876	72,344		5,035		5,035		77,379			0	2,134	12/25/2035.
46642E AX 4	JPMBB_14-C21	..	08/01/2019.	SCHEDULED REDEMPTION		28,071	28,071	28,497	28,354		(283)		(283)		28,071			0	685	08/01/2047.
46625Y JN 4	JPMCC_05-CB11	..	10/01/2019.	SCHEDULED REDEMPTION		2,325,000	2,325,000	1,719,435	2,249,847		75,153		75,153		2,325,000			0	109,214	08/01/2037.
483007 AH 3	KAISER ALUMINUM CORPORATION	..	12/18/2019.	CALL TRANSACTION		615,995	590,000	606,625	605,199		(4,088)		(4,088)		601,111		(11,111)	(11,111)	63,835	05/15/2024.
493268 AW 6	KSLT_00-A	..	11/25/2019.	SCHEDULED REDEMPTION		50,285	50,285	50,285	50,285				0		50,285			0	1,193	05/25/2029.
493268 AU 0	KSLT_99-B	..	11/25/2019.	SCHEDULED REDEMPTION		699,266	699,266	699,266	699,266				0		699,266			0	18,804	11/25/2036.
542514 KU 7	LBMLT_05-2	..	12/26/2019.	SCHEDULED REDEMPTION		238,820	238,820	233,074	236,762		2,059		2,059		238,820			0	5,247	04/25/2035.
521865 AV 7	LEAR CORP	..	05/29/2019.	CALL TRANSACTION		4,107,520	4,000,000	4,297,088	4,123,412		(23,179)		(23,179)		4,100,233		(100,233)	(100,233)	259,214	03/15/2024.
526057 CD 4	LENNAR CORPORATION	..	12/20/2019.	Various		2,028,200	1,927,000	1,957,318	1,955,771		(2,842)		(2,842)		1,952,929		75,271	75,271	77,118	11/29/2027.
527298 BH 5	LEVEL 3 FINANCING INC	..	05/28/2019.	RBC CAPITAL MARKETS, LLC		506,875	500,000	506,233	504,105		(480)		(480)		503,625		3,250	3,250	20,082	05/01/2025.
527298 BK 8	LEVEL 3 FINANCING INC	..	04/17/2019.	Various		730,223	717,000	742,195	729,466		(1,590)		(1,590)		727,876		2,347	2,347	28,397	01/15/2024.
525221 EM 5	LXS_05-7N	..	12/26/2019.	SCHEDULED REDEMPTION		119,557	119,557	112,197	112,525		7,032		7,032		119,557			0	2,199	12/25/2035.
57643L JH 0	MABS_05-HE1	..	12/26/2019.	SCHEDULED REDEMPTION		274,792	274,792	241,817	267,242		7,551		7,551		274,792			0	5,170	05/25/2035.
57643L JZ 0	MABS_05-WF1	..	07/25/2019.	KEYBANC CAPITAL MARKETS, INC		9,950,056	9,936,083	9,883,298	9,891,033		6,925		6,925		9,897,958		52,098	52,098	197,172	06/25/2035.
564759 PS 1	MANUFACTURERS & TRADERS TRUST CO	..	12/17/2019.	WELLS FARGO ADVISORS, LLC		11,298,667	11,288,000	11,288,000	11,288,000				0		11,288,000		10,667	10,667	390,601	12/28/2020.
57165P AA 3	MARRIOTT OWNERSHIP RESORTS INC	..	10/17/2019.	CALL TRANSACTION		793,716	772,000	779,315			(1,211)		(1,211)		778,104		(6,104)	(6,104)	43,670	04/15/2023.
573284 AR 7	MARTIN MARIETTA MATERIALS INC	..	09/16/2019.	US BANCORP INVESTMENTS, INC		10,111,526	10,095,000	10,095,000	10,095,000				0		10,095,000		16,526	16,526	269,401	05/22/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
573284 AU 0	MARTIN MARIETTA MATERIALS INC		08/13/2019.	BARCLAYS CAPITAL INC		8,610,300	8,680,000	8,646,033	8,646,626		371		371		8,646,997		(36,697)	(36,697)	245,933	12/15/2047.
58772R AA 2	MBART_18-1		01/15/2019.	SCHEDULED REDEMPTION		625,341	625,341	625,341	625,341				0		625,341			0	1,184	08/15/2019.
58772R AC 8	MBART_18-1		12/16/2019.	SCHEDULED REDEMPTION		3,455,114	3,455,114	3,455,114	3,455,114				0		3,455,114			0	54,474	04/15/2021.
585055 BT 2	MEDTRONIC INC		07/12/2019.	TENDER TRANSACTION		4,135,017	3,553,000	3,725,442			(2,820)		(2,820)		3,722,622		412,395	412,395	109,582	03/15/2035.
585055 BU 9	MEDTRONIC INC		07/12/2019.	TENDER TRANSACTION		15,562,046	13,798,000	14,164,508	14,164,276		(1,585)		(1,585)		14,162,692		1,399,354	1,399,354	320,243	03/15/2045.
588056 AU 5	MERCER INTERNATIONAL INC	C	04/23/2019.	ROBERT W. BAIRD & CO. INCORPORATED		291,844	283,000	291,984	289,565		(627)		(627)		288,938		2,906	2,906	13,490	02/01/2024.
552953 CD 1	MGM RESORTS INTERNATIONAL		04/22/2019.	NOMURA SECURITIES INTERNATIONAL INC		447,615	450,000	427,455	428,915		705		705		429,620		17,995	17,995	13,470	09/01/2026.
61913P AS 1	MHL_05-1		12/25/2019.	SCHEDULED REDEMPTION		49,047	49,047	45,675	46,112		2,935		2,935		49,047			0	889	02/25/2035.
59020U WL 5	MLMI_05-WMC2		12/26/2019.	SCHEDULED REDEMPTION		572,043	572,043	546,748	565,771		6,272		6,272		572,043			0	11,047	04/25/2036.
553ESC BC 7	MOMENTIVE PERFORMANCE MATERIALS IN		06/21/2019.	HIMCO OPERATIONAL TRANSACTION.			1,129,000	1,000	0	4,020			4,020		4,020		(4,020)	(4,020)		10/15/2020.
608ESC BA 6	MOMENTIVE PERFORMANCE MATERIALS IN		05/17/2019.	HIMCO OPERATIONAL TRANSACTION.		33,161	1,104,000	1,106		5,502			5,502		5,502		27,659	27,659		10/15/2020.
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT		04/23/2019.	Various		728,864	715,000	737,843	734,023		(652)		(652)		733,372		(4,508)	(4,508)	24,283	08/01/2026.
61744C SY 3	MSAC_05-WMC6		06/06/2019.	BANC OF AMERICA SECURITIES LLC		12,066,366	12,153,721	12,047,376	12,058,888		5,439		5,439		12,064,327		2,039	2,039	156,774	07/25/2035.
617451 DR 7	MSAC_06-HE1		03/14/2019.	Various		5,358,059	5,425,382	5,048,440	5,086,049		11,490		11,490		5,097,539		260,521	260,521	37,723	01/25/2036.
617451 ER 6	MSAC_06-HE2		12/26/2019.	SCHEDULED REDEMPTION		784,384	784,384	717,222	732,809		51,576		51,576		784,384			0	14,109	03/25/2036.
61749H AA 8	MSAC_06-HE3		12/26/2019.	SCHEDULED REDEMPTION		957,004	957,004	886,724	904,295		52,708		52,708		957,004			0	17,840	04/25/2036.
65479G AC 3	NAROT_18-B		12/16/2019.	SCHEDULED REDEMPTION		1,348,498	1,348,498	1,348,498	1,348,498				0		1,348,498			0	25,158	07/15/2021.
63860U AL 4	NATIONSTAR MORTGAGE LLC / NATIONST		03/29/2019.	Various		456,034	460,000	458,850	458,960		67		67		459,027		(2,994)	(2,994)	9,810	06/01/2022.
78442F EQ 7	NAVIENT CORP		05/09/2019.	CITIGROUP GLOBAL MARKETS, INC.		340,444	335,000	333,133	333,286		138		138		333,424		7,019	7,019	14,740	01/25/2023.
63939D AD 7	NAVSL_14-8		01/09/2019.	BANC OF AMERICA SECURITIES LLC		3,655,408	3,662,000	3,549,402	3,581,121		152		152		3,581,273		74,136	74,136	6,520	07/26/2049.
63939G AD 0	NAVSL_15-2		01/09/2019.	BANC OF AMERICA SECURITIES LLC		1,400,000	1,400,000	1,345,601	1,358,723		77		77		1,358,801		41,199	41,199	2,493	08/25/2050.
64352V KU 4	NCHET_05-2		07/25/2019.	Various		1,519,412	1,519,485	1,519,485	1,519,485				0		1,519,485		(74)	(74)	23,547	06/25/2035.
64352V LL 3	NCHET_05-3		12/26/2019.	SCHEDULED REDEMPTION		626,412	626,412	566,218	600,274		26,138		26,138		626,412			0	16,139	07/25/2035.
64352V MV 0	NCHET_05-4		07/25/2019.	Various		3,186,818	3,185,917	3,187,908	3,187,844		(737)		(737)		3,187,107		(289)	(289)	54,340	09/25/2035.
64110L AN 6	NETFLIX INC		05/16/2019.	MORGAN STANLEY & CO. LLC		386,356	394,000	363,136	363,487		1,203		1,203		364,690		21,666	21,666	8,858	11/15/2026.
013104 AC 8	NEW ALBERTSONS INC		05/02/2019.	Various		378,440	400,000	384,088	385,550		464		464		386,014		(7,574)	(7,574)	11,625	06/15/2026.
65536H BE 7	NHELI_05-HE1		12/26/2019.	SCHEDULED REDEMPTION		291,613	291,613	282,501	290,165		1,448		1,448		291,613			0	5,828	09/25/2035.
629377 CE 0	NRG ENERGY INC		02/01/2019.	GOLDMAN SACHS & CO LLC		508,659	503,000	503,000	503,000				0		503,000		5,659	5,659	16,068	01/15/2028.
64032L AD 3	NSLT_08-3		01/09/2019.	GOLDMAN SACHS & CO LLC		2,107,304	2,094,216	2,166,531	2,132,797		(358)		(358)		2,132,439		(25,134)	(25,134)	11,579	11/25/2024.
67059T AE 5	NUSTAR LOGISTICS LP		02/07/2019.	BARCLAYS CAPITAL INC		628,875	645,000	650,719	650,193		(55)		(55)		650,138		(21,263)	(21,263)	10,380	04/28/2027.
680665 AK 2	OLIN CORP		11/01/2019.	Various		9,384,563	9,485,000	9,502,614	9,500,409		(1,846)		(1,846)		9,498,563		(114,001)	(114,001)	582,909	02/01/2030.
68389F JY 1	OOMLT_05-5		12/26/2019.	SCHEDULED REDEMPTION		514,989	514,989	449,006	485,871		29,117		29,117		514,989			0	11,443	12/25/2035.
694308 GM 3	PACIFIC GAS & ELECTRIC CO		08/20/2019.	GOLDMAN SACHS & CO LLC		2,640,488	2,395,000	2,391,599	2,392,212		49		49		2,392,261		248,226	248,226		02/15/2038.
69318F AE 8	PBF HOLDING COMPANY LLC		04/22/2019.	BANC OF AMERICA SECURITIES LLC		256,800	250,000	263,558	260,493		(1,069)		(1,069)		259,424		(2,624)	(2,624)	7,729	11/15/2023.
69327R AG 6	PDC ENERGY INC		04/23/2019.	MARKET AXESS TRADING PLATFORM.		202,976	200,000	209,750	207,927		(622)		(622)		207,305		(4,329)	(4,329)	7,486	09/15/2024.
69353R FD 5	PNC BANK NATIONAL ASSOCIATION		09/16/2019.	US BANCORP INVESTMENTS, INC		6,813,804	6,800,000	6,800,000	6,800,000				0		6,800,000		13,804	13,804	166,496	05/19/2020.
70069F CW 5	PPSI_04-MHQ1		05/28/2019.	SCHEDULED REDEMPTION		47,528	47,528	47,394	47,509		19		19		47,528			0	371	12/25/2034.
70069F AY 3	PPSI_04-WCW2		12/26/2019.	SCHEDULED REDEMPTION		194,587	194,587	191,061	191,206		3,381		3,381		194,587			0	3,903	10/25/2034.
70069F KF 3	PPSI_05-WCW1		12/26/2019.	SCHEDULED REDEMPTION		185,566	185,566	166,661	177,657		7,909		7,909		185,566			0	3,373	09/25/2035.
70069F LW 5	PPSI_05-WCW3		07/25/2019.	Various		2,594,756	2,596,116	2,598,549	2,598,566		(404)		(404)		2,598,162		(3,406)	(3,406)	41,074	08/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
70069F HV 2	PPSI_05-WHQ2	..	12/26/2019.	SCHEDULED REDEMPTION		1,107,312	1,107,312	423,102	949,456		157,856		157,856		1,107,312			0	21,586	05/25/2035.
70069F MS 3	PPSI_05-WHQ4	..	07/25/2019.	Various		7,891,445	7,891,195	7,891,195	7,891,195				0		7,891,195		250	250	136,769	09/25/2035.
76112B C5 7	RAMP_05-EFC4	..	03/25/2019.	SCHEDULED REDEMPTION		71,038	71,038	67,530	70,845		193		193		71,038			0	370	09/25/2035.
76112B LJ 7	RAMP_05-RS3	..	10/25/2019.	SCHEDULED REDEMPTION		60,575	60,575	57,119	60,072		503		503		60,575			0	898	03/25/2035.
76112B 2D 1	RAMP_06-RS2	..	12/26/2019.	SCHEDULED REDEMPTION		200,878	200,878	179,598	181,300		19,578		19,578		200,878			0	3,276	03/25/2036.
76112B Z3 7	RAMP_06-RZ1	..	12/26/2019.	SCHEDULED REDEMPTION		455,846	455,846	418,597	438,606		17,240		17,240		455,846			0	11,881	03/25/2036.
75156X AC 5	RAMP_06-RZ4	..	12/26/2019.	SCHEDULED REDEMPTION		1,811,712	1,811,712	1,537,355	1,669,205		142,507		142,507		1,811,712			0	31,623	10/25/2036.
75281A AS 8	RANGE RESOURCES CORPORATION	..	02/08/2019.	BARCLAYS CAPITAL INC.		680,400	756,000	733,410	735,774		305		305		736,079		(55,679)	(55,679)	8,907	05/15/2025.
76110W G3 4	RASC_04-KS10	..	07/25/2019.	Various		5,529,287	5,525,419	5,525,419	5,525,419				0		5,525,419		3,868	3,868	102,685	11/25/2034.
75405W AF 9	RASC_05-KS10	..	12/26/2019.	SCHEDULED REDEMPTION		24,827	24,827	21,383	22,783		2,044		2,044		24,827			0	738	11/25/2035.
753910 AD 0	RASC_05-KS12	..	12/26/2019.	SCHEDULED REDEMPTION		934,098	934,098	869,735	916,783		17,315		17,315		934,098			0	17,947	01/25/2036.
76110W 3S 3	RASC_05-KS8	..	01/25/2019.	SCHEDULED REDEMPTION		145,378	145,378	94,850	145,369		9		9		145,378			0	385	08/25/2035.
76110W 3T 1	RASC_05-KS8	..	12/26/2019.	SCHEDULED REDEMPTION		792,524	792,524	725,408	775,994		16,530		16,530		792,524			0	16,041	08/25/2035.
76113A AG 6	RASC_06-KS1	..	12/26/2019.	SCHEDULED REDEMPTION		119,661	119,661	107,096	114,769		4,891		4,891		119,661			0	2,309	02/25/2036.
75406E AD 3	RASC_06-KS4	..	12/26/2019.	SCHEDULED REDEMPTION		29,475	29,475	27,798	28,893		582		582		29,475			0	525	06/25/2036.
75406W AD 3	RASC_06-KS6	..	12/26/2019.	SCHEDULED REDEMPTION		178,035	178,035	157,672	166,159		11,876		11,876		178,035			0	2,830	08/25/2036.
78012U GD 1	ROYAL BANK OF CANADA (NEW YORK BRA	..	09/16/2019.	RBC CAPITAL MARKETS, LLC		4,999,984	5,000,000	5,000,000	5,000,000				0		5,000,000		(16)	(16)	101,459	09/20/2019.
81375W GU 4	SABR_05-OP2	..	12/26/2019.	SCHEDULED REDEMPTION		417,233	417,233	377,596	402,220		15,013		15,013		417,233			0	7,670	10/25/2035.
81376E AC 9	SABR_06-NC2	..	12/26/2019.	SCHEDULED REDEMPTION		134,810	134,810	127,417	128,297		6,513		6,513		134,810			0	2,564	03/25/2036.
81375W JF 4	SABR_06-OP1	..	07/25/2019.	SCHEDULED REDEMPTION		52,424	52,424	50,515	52,109		315		315		52,424			0	496	10/25/2035.
86358E RB 4	SAIL_05-2	..	07/25/2019.	Various		6,687,333	6,684,572	6,684,572	6,684,572				0		6,684,572		2,761	2,761	120,999	03/25/2035.
86358E WC 6	SAIL_05-7	..	12/26/2019.	SCHEDULED REDEMPTION		1,201,840	1,201,840	1,129,729	1,185,925		15,915		15,915		1,201,840			0	22,194	08/25/2035.
86358E XP 6	SAIL_05-8	..	07/25/2019.	Various		4,948,267	4,947,341	4,845,302	4,920,406		20,016		20,016		4,940,422		7,846	7,846	73,042	10/25/2035.
86358E UV 6	SAIL_05-HE1	..	12/26/2019.	SCHEDULED REDEMPTION		147,637	147,637	142,100	142,080		5,557		5,557		147,637			0	2,787	07/25/2035.
80282K AU 0	SANTANDER HOLDINGS USA INC.	..	10/04/2019.	HIMCO OPERATIONAL TRANSACTION.		6,205,398	5,940,000	5,929,486	5,929,726		2,541		2,541		5,932,267		273,131	273,131	219,541	12/03/2021.
80281L AG 0	SANTANDER UK PLC	D	06/18/2019.	BANC OF AMERICA SECURITIES LLC		3,986,240	4,000,000	4,000,000	4,000,000				0		4,000,000		(13,760)	(13,760)	96,425	11/03/2028.
86359A PY 3	SASC_03-BC2	..	12/26/2019.	SCHEDULED REDEMPTION		318,673	318,673	304,938	318,757		(84)		(84)		318,673			0	7,712	02/25/2033.
86359U AE 9	SASC_06-OPT1	..	12/26/2019.	SCHEDULED REDEMPTION		414,641	414,641	387,470	397,798		16,844		16,844		414,641			0	9,420	04/25/2036.
80556X AA 5	SAST_06-2	..	12/26/2019.	SCHEDULED REDEMPTION		469,072	469,072	443,713	450,806		18,266		18,266		469,072			0	8,334	09/25/2036.
35563P HH 5	SCRT_18-4	..	12/01/2019.	SCHEDULED REDEMPTION		75,078	75,078	71,366	71,361		3,718		3,718		75,078			0	1,631	03/01/2058.
816851 AK 5	SEMPRA ENERGY	..	02/15/2019.	MATURED		114,000	114,000	113,489	113,991		9		9		114,000			0	5,586	02/15/2019.
817565 CB 8	SERVICE CORP INTERNATIONAL	..	03/22/2019.	BARCLAYS CAPITAL INC.		426,413	415,000	416,038	416,023		(66)		(66)		415,957		10,456	10,456	8,117	05/15/2024.
78412F AU 8	SESI LLC	..	04/25/2019.	SEAPORT GLOBAL SECURITIES LLC		464,063	625,000	651,473	648,198		(1,833)		(1,833)		646,365		(182,303)	(182,303)	30,139	09/15/2024.
784427 AG 1	SLCLT_06-1	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		17,005,285	18,302,965	17,956,949	17,966,750		1,007		1,007		17,967,757		(962,472)	(962,472)	38,108	03/15/2055.
78442G KP 0	SLMA_03-14	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		19,350,061	20,349,207	19,055,557	19,173,859		2,887		2,887		19,176,746		173,315	173,315	134,028	10/25/2065.
78442G GM 2	SLMA_03-4	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		5,064,433	5,373,403	5,485,909	5,424,121		(192)		(192)		5,423,929		(359,497)	(359,497)	12,830	06/15/2038.
78442G HK 5	SLMA_03-7	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		5,202,217	5,582,526	5,114,312	5,193,939		12,469		12,469		5,206,407		(4,191)	(4,191)	13,019	09/15/2039.
78442G KV 7	SLMA_04-1	..	01/09/2019.	CANTOR FITZGERALD & CO.		6,850,056	7,224,845	7,224,845	7,224,845				0		7,224,845		(374,789)	(374,789)	46,803	07/25/2039.
78442G LW 4	SLMA_04-5	..	01/09/2019.	JP MORGAN SECURITIES LLC		11,751,240	12,522,655	10,245,213	10,693,777		6,679		6,679		10,700,456		1,050,784	1,050,784	80,580	10/25/2070.
78442G MR 4	SLMA_04-8	..	01/08/2019.	BANC OF AMERICA SECURITIES LLC		6,376,081	6,727,154	6,657,218	6,661,035		65		65		6,661,101		(285,020)	(285,020)	42,445	01/25/2040.
78442G PS 9	SLMA_05-5	..	01/09/2019.	CREDIT SUISSE SECURITIES (USA)		9,616,711	10,276,665	10,276,665	10,276,665				0		10,276,665		(659,955)	(659,955)	61,006	10/25/2040.
83149E AG 2	SLMA_06-5	..	01/09/2019.	GOLDMAN SACHS & CO LLC		869,237	929,510	859,942	863,650		157		157		863,808		5,429	5,429	5,437	10/25/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
83149F AD 6	SLMA_06-6	..	01/08/2019.	CREDIT SUISSE SECURITIES (USA) LLC		6,979,511	7,446,052	7,056,208	7,168,192		789		789		7,168,981		(189,470)	(189,470)	42,999	01/25/2070.
78443G AJ 4	SLMA_06-7	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		9,370,666	10,119,510	10,119,510	10,119,510				0		10,119,510		(748,844)	(748,844)	58,977	01/27/2042.
78443H AJ 2	SLMA_06-8	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		4,471,465	4,806,477	4,506,072	4,522,620		682		682		4,523,301		(51,836)	(51,836)	28,325	01/25/2041.
78443K AK 2	SLMA_06-9	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		1,503,664	1,647,287	1,546,906	1,551,410		251		251		1,551,660		(47,996)	(47,996)	9,708	01/25/2041.
78443C CL 6	SLMA_06-A	..	12/16/2019.	SCHEDULED REDEMPTION		749,607	749,607	646,536	694,280		55,328		55,328		749,607			0	17,231	06/15/2039.
78443C CY 8	SLMA_06-BW	..	12/16/2019.	SCHEDULED REDEMPTION		1,952,045	1,952,045	1,795,882	1,863,473		88,572		88,572		1,952,045			0	43,497	12/15/2039.
78443V AJ 1	SLMA_07-1	..	01/09/2019.	CANTOR FITZGERALD & CO.		4,166,803	4,468,422	4,184,992	4,278,771		477		477		4,279,247		(112,444)	(112,444)	26,236	01/27/2042.
78444C AF 0	SLMA_07-6	..	01/09/2019.	BANC OF AMERICA SECURITIES LLC		4,888,678	5,092,373	4,949,747	4,956,652		136		136		4,956,788		(68,110)	(68,110)	36,850	04/27/2043.
837004 CM 0	SOUTH CAROLINA ELECTRIC & GAS COMP.	..	09/13/2019.	TENDER TRANSACTION		5,157,450	4,500,000	4,512,929	4,512,549		(755)		(755)		4,511,794		645,656	645,656	205,062	08/15/2028.
842400 FA 6	SOUTHERN CALIFORNIA EDISON	..	02/12/2019.	JP MORGAN SECURITIES LLC		9,353,196	9,300,000	9,386,862	9,367,748		(310)		(310)		9,367,438		(14,242)	(14,242)	288,855	07/15/2035.
84265V AJ 4	SOUTHERN COPPER CORP.	..	03/14/2019.	BANC OF AMERICA SECURITIES LLC		11,330,550	10,500,000	11,078,438	11,061,721		(2,069)		(2,069)		11,059,653		270,897	270,897	248,464	04/23/2045.
845467 AM 1	SOUTHWESTERN ENERGY COMPANY	..	11/04/2019.	Various		687,169	715,000	732,976	730,557		(1,689)		(1,689)		728,868		(41,699)	(41,699)	46,714	04/01/2026.
85207U AH 8	SPRINT CORP.	..	05/28/2019.	CITIGROUP GLOBAL MARKETS, INC.		310,125	300,000	301,125	301,000		(63)		(63)		300,936		9,189	9,189	9,797	06/15/2024.
858119 BF 6	STEEL DYNAMICS INC.	..	07/12/2019.	Various		7,108,924	6,895,000	6,654,988	6,528,763		11,124		11,124		6,667,867		441,057	441,057	171,867	12/15/2026.
858119 BH 2	STEEL DYNAMICS INC.	..	04/22/2019.	Various		641,207	650,000	650,149	650,040		(47)		(47)		649,993		(8,786)	(8,786)	14,907	09/15/2025.
865622 CF 9	SUMITOMO MITSUI BANKING CORPORATIO	D	01/11/2019.	MATURED		860,000	860,000	860,000	860,000				0		860,000			0	6,510	01/11/2019.
86765L AL 1	SUNOCO LP / SUNOCO FINANCE CORP.	..	02/07/2019.	JP MORGAN SECURITIES LLC		1,065,260	1,087,000	1,089,586	1,089,543		(61)		(61)		1,089,482		(24,222)	(24,222)	29,228	02/15/2026.
84751P GZ 6	SURF_05-BC3	..	12/26/2019.	SCHEDULED REDEMPTION		74,154	74,154	71,002	72,082		2,071		2,071		74,154			0	1,436	06/25/2036.
83611M EA 2	SVHE_05-DO1	..	12/26/2019.	SCHEDULED REDEMPTION		507,836	507,836	507,836	507,836				0		507,836			0	10,521	05/25/2035.
83611M DH 8	SVHE_05-OPT1	..	12/26/2019.	SCHEDULED REDEMPTION		369,990	369,990	322,816	338,923		31,067		31,067		369,990			0	5,724	06/25/2035.
83612M AE 7	SVHE_06-WF2	..	11/25/2019.	SCHEDULED REDEMPTION		424,314	424,314	400,711	419,725		4,588		4,588		424,314			0	5,593	12/25/2036.
83612M AF 4	SVHE_06-WF2	..	12/26/2019.	SCHEDULED REDEMPTION		44,061	44,061	36,625	40,029		4,031		4,031		44,061			0	1,112	12/25/2036.
89238T AC 7	TAOT_18-B	..	12/16/2019.	SCHEDULED REDEMPTION		1,799,759	1,799,759	1,799,759	1,799,759				0		1,799,759			0	27,363	03/15/2021.
87612B AP 7	TARGA RESOURCES PARTNERS LP/TARGA	..	04/17/2019.	BARCLAYS CAPITAL INC.		131,000	131,000	125,018	126,578		247		247		126,826		4,174	4,174	2,428	11/15/2023.
87612E BG 0	TARGET CORPORATION	..	05/31/2019.	CITIGROUP GLOBAL MARKETS, INC.		6,159,630	6,055,000	6,123,706	6,122,444		(566)		(566)		6,121,878		37,752	37,752	130,536	11/15/2047.
878742 AS 4	TECK RESOURCES LTD.	A	09/04/2019.	Various		1,065,454	988,000	1,087,490	1,085,243		(1,340)		(1,340)		1,083,903		(18,448)	(18,448)	54,196	08/15/2040.
364725 BE 0	TEGNA INC.	..	03/20/2019.	RBC CAPITAL MARKETS, LLC		614,048	594,000	606,930	606,522		(938)		(938)		605,584		8,463	8,463	16,514	10/15/2023.
879369 AE 6	TELEFLEX INCORPORATED	..	09/03/2019.	Various		781,159	755,000	765,031	762,959		(341)		(341)		762,617		18,542	18,542	18,851	06/01/2026.
88732J BD 9	TIME WARNER CABLE INC.	..	11/26/2019.	Various		4,796,715	4,819,000	4,707,345	4,716,260		2,181		2,181		4,718,441		78,274	78,274	257,462	09/15/2042.
87264A AU 9	T-MOBILE USA INC.	..	08/27/2019.	Various		978,515	964,000	937,575	939,646		1,270		1,270		940,916		37,599	37,599	35,842	02/01/2026.
907831 AA 9	UNION PACIFIC RAILROAD COMPANY - ABS.	..	01/28/2019.	CALL TRANSACTION		386,378	346,809	346,809	346,809				0		346,809			0	51,066	01/27/2022.
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA	..	12/27/2019.	SCHEDULED REDEMPTION		1,061,116	1,061,116	1,061,116					0		1,061,116			0	25,106	08/25/2031.
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC.	..	07/09/2019.	Various		1,579,138	1,505,000	1,607,302	1,588,486		(5,415)		(5,415)		1,583,070		(3,933)	(3,933)	56,103	09/15/2026.
913017 CX 5	UNITED TECHNOLOGIES CORPORATION	..	02/08/2019.	Various		9,227,330	9,199,000	9,286,224	9,285,694		(115)		(115)		9,285,579		(58,249)	(58,249)	83,867	11/16/2048.
91324P BK 7	UNITEDHEALTH GROUP INC.	..	04/30/2019.	CREDIT SUISSE SECURITIES (USA) LLC		4,785,375	3,500,000	4,546,815	4,541,113		(11,665)		(11,665)		4,529,448		255,927	255,927	171,780	02/15/2038.
92868L AA 9	VALET_18-1	..	02/20/2019.	SCHEDULED REDEMPTION		1,309,856	1,309,856	1,309,856	1,309,856				0		1,309,856			0	3,955	07/22/2019.
92857W AQ 3	VODAFONE GROUP PLC	D	04/09/2019.	BANC OF AMERICA SECURITIES LLC		5,581,200	5,000,000	5,391,802	5,353,807		(3,191)		(3,191)		5,350,616		230,584	230,584	191,333	02/27/2037.
92857W BM 1	VODAFONE GROUP PLC	D	04/08/2019.	Various		12,244,362	12,214,000	11,838,058			1,011		1,011		11,839,069		405,293	405,293	228,948	05/30/2048.
92922F 4R 6	WAMU_05-AR13	..	12/25/2019.	SCHEDULED REDEMPTION		1,656,266	1,656,266	1,505,894	1,540,238		116,028		116,028		1,656,266			0	34,925	10/25/2045.
92922F 4S 4	WAMU_05-AR13	..	12/25/2019.	SCHEDULED REDEMPTION		173,620	173,620	157,560	166,923		6,697		6,697		173,620			0	3,503	10/25/2045.
92925C BD 3	WAMU_05-AR19	..	12/25/2019.	SCHEDULED REDEMPTION		183,821	183,821	167,485	168,413		15,408		15,408		183,821			0	3,943	12/25/2045.
92922F U5 5	WAMU_05-AR9	..	12/25/2019.	SCHEDULED REDEMPTION		379,652	379,652	334,568	334,815		44,837		44,837		379,652			0	7,930	07/25/2045.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
958102 AM 7	WESTERN DIGITAL CORPORATION	..	02/07/2019.	Various		1,090,600	1,148,000	1,122,958	1,124,566		284		284		1,124,851		(34,251)	(34,251)	26,313	02/15/2026.
86359B MW 8	WFHET_04-1	..	06/06/2019.	Various		4,698,175	4,728,857	4,742,157	4,728,857				0		4,728,857		(30,683)	(30,683)	62,734	04/25/2034.
94981P AJ 9	WFHET_05-2	..	07/25/2019.	BARCLAYS CAPITAL INC.		1,700,863	1,700,000	1,701,063	1,701,072		(221)		(221)		1,700,852		12	12	34,656	03/25/2035.
96950F AQ 7	WILLIAMS COMPANIES INC.	..	03/19/2019.	BANC OF AMERICA SECURITIES LLC		1,010,271	1,000,000	1,024,550	1,020,001		(660)		(660)		1,019,341		(9,070)	(9,070)	26,569	01/15/2025.
98163E AA 4	WOART_18-C	..	03/15/2019.	SCHEDULED REDEMPTION		1,202,303	1,202,303	1,202,303	1,202,303				0		1,202,303			0	3,818	08/15/2019.
98162C AA 9	WOLS_18-B	..	02/15/2019.	SCHEDULED REDEMPTION		717,658	717,658	717,658	717,658				0		717,658			0	2,033	09/16/2019.
98162C AC 5	WOLS_18-B	..	12/16/2019.	SCHEDULED REDEMPTION		1,804,565	1,804,565	1,804,565	1,804,565				0		1,804,565			0	32,405	06/15/2021.
98212B AH 6	WPX ENERGY INC.	..	04/23/2019.	MARKET AXESS TRADING PLATFORM.		261,270	250,000	250,000	250,000				0		250,000		11,270	11,270	5,750	06/01/2026.
P36020 AA 6	ECL SA	D	05/03/2019.	CAMBRIDGE INTERNATIONAL SECURITIES		695,963	670,000	723,788	688,377		(3,053)		(3,053)		685,324		10,639	10,639	30,569	01/15/2021.
00841L AV 8	ABMT_14-3	..	12/01/2019.	SCHEDULED REDEMPTION		14,220	14,220	14,129	14,142		78		78		14,220			0	386	11/01/2044.
00841X BJ 8	ABMT_15-2	..	12/01/2019.	SCHEDULED REDEMPTION		35,394	35,394	32,711	32,950		2,444		2,444		35,394			0	822	03/01/2045.
00842A AD 1	ABMT_15-4	..	12/01/2019.	SCHEDULED REDEMPTION		703,761	703,761	704,751	704,486		(724)		(724)		703,761			0	16,345	06/01/2045.
019736 AE 7	ALLISON TRANSMISSION HOLDINGS INC.	..	05/22/2019.	Various		961,938	1,000,000	1,003,821	1,003,349		(164)		(164)		1,003,185		(41,248)	(41,248)	24,861	10/01/2027.
030506 AA 7	AMERICAN WOODMARK CORPORATION	..	04/22/2019.	WELLS FARGO ADVISORS, LLC		423,550	430,000	419,068	419,846		367		367		420,213		3,337	3,337	12,752	03/15/2026.
03522A AE 0	ANHEUSER-BUSCH COMPANIES / ANHEUSE	..	05/08/2019.	BARCLAYS CAPITAL INC.		14,909,810	14,687,000	14,575,535	14,576,095		1,525		1,525		14,577,620		332,190	332,190	534,185	02/01/2036.
03464N AA 0	AOMT_18-3	..	07/25/2019.	Various		5,024,525	4,979,912	4,979,874	4,979,882		11		11		4,979,892		44,633	44,633	108,801	09/01/2048.
03464N AB 8	AOMT_18-3	..	12/01/2019.	SCHEDULED REDEMPTION		738,524	738,524	738,515	738,516		8		8		738,524			0	17,879	09/01/2048.
03765P AJ 2	APID_15-21A - ABS	C	12/19/2019.	BANC OF AMERICA SECURITIES LLC		5,505,225	5,500,000	5,500,000	5,500,000				0		5,500,000		5,225	5,225	222,508	07/18/2027.
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	07/22/2019.	Various		795,928	780,000	771,610	771,906		944		944		772,851		23,077	23,077	22,665	05/15/2023.
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	08/14/2019.	CALL TRANSACTION		280,465	266,000	279,300	278,492		(2,123)		(2,123)		276,369		(10,369)	(10,369)	28,875	05/15/2024.
00192M AC 3	ARIFL_17-A	..	04/11/2019.	MUFG SECURITIES AMERICAS INC.		893,391	900,000	899,795	899,889		19		19		899,907		(6,517)	(6,517)	6,840	04/15/2026.
042856 AA 2	ARRW_18-1	..	12/01/2019.	SCHEDULED REDEMPTION		2,633,672	2,633,672	2,633,617	2,633,629		42		42		2,633,672			0	65,249	04/01/2048.
042856 AB 0	ARRW_18-1	..	12/01/2019.	SCHEDULED REDEMPTION		1,387,067	1,387,067	1,387,053	1,387,057		10		10		1,387,067			0	36,675	04/01/2048.
05947U SV 1	BACM_04-3 IS	..	05/01/2019.	SCHEDULED REDEMPTION				1,564	30	5,815	(5,845)		(30)					0		06/01/2039.
05947U WF 1	BACM_04-4 IS	..	05/01/2019.	SCHEDULED REDEMPTION				3,820					0					0	851	07/01/2042.
07324Q CU 8	BAYV_03-AA	..	01/01/2019.	SCHEDULED REDEMPTION		264	264	257	264				0		264			0	1	02/01/2033.
09628B AL 2	BLUEM_15-2A - ABS	C	12/19/2019.	BANC OF AMERICA SECURITIES LLC		5,502,475	5,500,000	5,500,000	5,500,000				0		5,500,000		2,475	2,475	222,508	07/18/2027.
12328M AW 1	BLX_06-AA	..	07/24/2019.	Various		414,013	439,686	122,643	396,795		(5,322)		(5,322)		391,472		22,541	22,541	7,722	10/20/2038.
07383F R2 6	BSCMS_04-PWR5 IS	..	08/01/2019.	SCHEDULED REDEMPTION				22,117	37,321		(37,321)		(37,321)					0	21,643	07/01/2042.
07400S AD 1	BSSBC_06-1A	..	01/25/2019.	SCHEDULED REDEMPTION		610,468	610,468	610,468	610,468				0		610,468			0	1,504	01/25/2034.
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA	..	09/23/2019.	Various		1,091,939	1,057,000	1,050,645	1,048,574		261		261		1,048,836		43,104	43,104	42,233	11/15/2024.
12467A AD 0	C&S GROUP ENTERPRISES LLC	..	12/12/2019.	WELLS FARGO ADVISORS, LLC		556,188	550,000	544,500	545,071		1,241		1,241		546,312		9,876	9,876	41,962	07/15/2022.
22534M AE 0	CAALT_16-2	..	08/15/2019.	SCHEDULED REDEMPTION		250,000	250,000	249,936	249,984		16		16		250,000			0	7,065	11/15/2024.
22535F AC 8	CAALT_18-2A	..	03/07/2019.	WELLS FARGO ADVISORS, LLC		4,556,426	4,500,000	4,499,254	4,499,313		76		76		4,499,389		57,037	57,037	46,453	09/15/2027.
143436 AL 7	CARMIKE CINEMAS INC.	..	04/25/2019.	CALL TRANSACTION		1,131,735	1,083,000	1,125,768	1,114,993		(3,937)		(3,937)		1,111,055		(28,055)	(28,055)	72,200	06/15/2023.
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	..	09/05/2019.	Various		1,285,122	1,230,000	1,223,027	1,223,526		206		206		1,223,732		61,390	61,390	51,854	02/15/2026.
12527E AD 0	CFCRE_11-C1	..	12/01/2019.	SCHEDULED REDEMPTION		96,087	96,087	98,745	96,666		(579)		(579)		96,087			0	4,356	04/01/2044.
16163Y AC 8	CHASE_16-1	..	12/01/2019.	SCHEDULED REDEMPTION		206,977	206,977	204,171	205,147		1,831		1,831		206,977			0	5,459	04/01/2045.
16163Y AD 6	CHASE_16-1	..	12/01/2019.	SCHEDULED REDEMPTION		572,539	572,539	556,479	559,960		12,579		12,579		572,539			0	15,100	04/01/2045.
16164A AD 7	CHASE_16-2	..	12/01/2019.	SCHEDULED REDEMPTION		387,818	387,818	388,007	387,946		(129)		(129)		387,818			0	10,188	12/01/2045.
12559Q AA 0	CITM_07-1	..	12/26/2019.	SCHEDULED REDEMPTION		2,171,397	2,171,397	2,160,540	2,161,760		9,637		9,637		2,171,397			0	49,891	10/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
18538R AH 6	CLEARWATER PAPER CORP.		05/17/2019.	Various		747,190	800,000	799,996	800,063		25		25		800,088		(52,899)	(52,899)	26,091	02/01/2025.
17321L AA 7	CMLTI_13-J1		12/01/2019.	SCHEDULED REDEMPTION		97,383	97,383	95,397	95,804		1,579		1,579		97,383			0	2,361	10/01/2043.
19687T AC 0	COLT_17-1		05/01/2019.	SCHEDULED REDEMPTION		34,755	34,755	34,754	34,754		1		1		34,755			0	391	05/03/2047.
19688A AB 2	COLT_18-4		12/01/2019.	SCHEDULED REDEMPTION		1,972,858	1,972,858	1,972,825	1,972,825		33		33		1,972,858			0	56,301	12/01/2048.
19688A AC 0	COLT_18-4		12/01/2019.	SCHEDULED REDEMPTION		843,137	843,137	843,123	843,123		14		14		843,137			0	24,659	12/01/2048.
20047N AK 8	COMM_04-LB4A IS		05/01/2019.	SCHEDULED REDEMPTION				37,283	24	79,143	(79,167)		(24)					0	13,694	10/01/2037.
12624P AS 4	COMM_12-CR3		04/25/2019.	CITIGROUP GLOBAL MARKETS, INC.		788,125	800,000	846,160	825,452		(2,052)		(2,052)		823,401		(35,276)	(35,276)	15,736	10/01/2045.
12625E AA 7	COMM_13-SFS		12/01/2019.	SCHEDULED REDEMPTION		36,150	36,150	36,150	36,150				0		36,150			0	420	04/01/2035.
21870L AE 6	CORE_15-CALW IS		10/01/2019.	SCHEDULED REDEMPTION				1,419,184	615,812		(615,812)		(615,812)					0	623,599	02/01/2034.
21870K AE 8	CORE_15-WEST IS		10/01/2019.	SCHEDULED REDEMPTION				4,147,000	2,680,646		(2,680,646)		(2,680,646)					0	2,877,886	02/01/2037.
12637F AC 6	CPS_16-D		12/15/2019.	SCHEDULED REDEMPTION		332,237	332,237	332,170	332,217		19		19		332,237			0	9,017	01/17/2023.
12594T AC 7	CPS_17-A		04/30/2019.	CANTOR FITZGERALD & CO.		501,406	500,000	499,906	499,965		8		8		499,973		1,433	1,433	6,298	12/15/2022.
22411X AB 0	CPS_18-D		04/17/2019.	RBC CAPITAL MARKETS, LLC		2,527,702	2,505,000	2,504,657	2,504,679		65		65		2,504,744		22,958	22,958	31,902	11/15/2022.
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I.		05/23/2019.	Various		384,152	390,000	398,775	397,853		(340)		(340)		397,513		(13,361)	(13,361)	12,314	10/15/2025.
64072T AC 9	CSC HOLDINGS LLC		08/13/2019.	Various		1,234,200	1,160,000	1,196,250	1,193,961		(2,330)		(2,330)		1,191,631		42,569	42,569	65,845	10/15/2025.
12647M BY 0	CSMC_13-6		12/01/2019.	SCHEDULED REDEMPTION		85,511	85,511	83,924	84,032		1,480		1,480		85,511			0	1,942	08/01/2043.
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		12/10/2019.	SCHEDULED REDEMPTION		158,815	158,815	158,815	158,815				0		158,815			0	8,287	07/10/2031.
24718P AA 5	DELPHI TECHNOLOGIES PLC	C	04/22/2019.	JANE STREET EXECUTION SERVICES LLC		210,512	225,000	227,333	227,034		(81)		(81)		226,953		(16,441)	(16,441)	6,344	10/01/2025.
269330 AA 4	E3_19-1 - ABS		12/20/2019.	SCHEDULED REDEMPTION		914,474	914,474	914,446			28		28		914,474			0	5,704	09/20/2055.
31573N AA 9	EFMT_18-1		12/01/2019.	SCHEDULED REDEMPTION		3,433,210	3,433,210	3,433,202	3,433,202		7		7		3,433,210			0	93,482	10/01/2058.
28414H AB 9	ELANCO ANIMAL HEALTH INC		07/02/2019.	EXCHANGE		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	144,822	08/28/2028.
33843Q AE 4	FCAT_17-1		04/30/2019.	CITIGROUP GLOBAL MARKETS, INC.		743,035	740,000	739,879	739,945		10		10		739,955		3,080	3,080	9,068	05/15/2023.
35104X AA 6	FCRT_17-1		12/15/2019.	SCHEDULED REDEMPTION		239,154	239,154	239,137	239,146		8		8		239,154			0	3,470	04/15/2022.
33852A AC 1	FSMT_19-1INV		12/01/2019.	SCHEDULED REDEMPTION		558,549	558,549	567,451			(8,902)		(8,902)		558,549			0	3,258	10/01/2049.
350910 AN 5	FTST_06-4TS		12/11/2019.	SCHEDULED REDEMPTION		111,404	111,404	111,959	111,489		(85)		(85)		111,404			0	3,737	12/11/2028.
38082J AA 7	GLDN_16-2A - ABS		09/20/2019.	SCHEDULED REDEMPTION		196,874	196,874	196,874	196,874				0		196,874			0	6,221	09/20/2047.
98417E AR 1	GLENCORE FINANCE CANADA LTD	A	11/26/2019.	Various		501,952	466,000	457,845	458,165		131		131		458,296		43,656	43,656	25,875	10/25/2042.
36254M AC 2	GMCAR_17-3A		07/16/2019.	SCHEDULED REDEMPTION		2,226,013	2,226,013	2,225,665	2,225,740		272		272		2,226,013			0	17,717	09/16/2020.
38218G AA 0	GOODG_18-1 - ABS	C	12/15/2019.	SCHEDULED REDEMPTION		697,348	697,348	697,276	697,276		72		72		697,348			0	18,390	10/15/2053.
36192L AC 9	GSMS_12-SHOP IS		06/01/2019.	SCHEDULED REDEMPTION				6,060,323	178,559		(178,559)		(178,559)					0	527,451	06/01/2031.
36255B AL 5	GSMS_18-CHLL		03/15/2019.	SCHEDULED REDEMPTION		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000			0	16,805	02/15/2037.
410345 AL 6	HANESBRANDS INC		09/05/2019.	Various		891,519	867,000	841,713	688,041		1,161		1,161		844,052		47,466	47,466	21,443	05/15/2026.
40415R AS 4	HD SUPPLY INC		05/01/2019.	MORGAN STANLEY & CO. LLC		424,320	408,000	408,850	408,817		(51)		(51)		408,765		15,555	15,555	12,305	10/15/2026.
42770R AA 8	HERO_14-1A - ABS		09/20/2019.	SCHEDULED REDEMPTION		163,718	163,718	170,676	170,154		(6,436)		(6,436)		163,718			0	7,777	09/20/2038.
42770U AA 1	HERO_15-2A - ABS		12/20/2019.	SCHEDULED REDEMPTION		179,642	179,642	183,460	187,029		(7,386)		(7,386)		179,642			0	5,741	09/20/2040.
43789A AA 2	HOF_18-1		07/25/2019.	Various		2,611,227	2,591,732	2,591,719	2,591,719		2		2		2,591,722		19,505	19,505	59,304	06/01/2048.
436440 AK 7	HOLOGIC INC		04/23/2019.	BANC OF AMERICA SECURITIES LLC		635,608	638,000	641,915	641,049		(237)		(237)		640,812		(5,204)	(5,204)	14,732	10/15/2025.
443628 AF 9	HUDBAY MINERALS INC	A	10/22/2019.	Various		680,234	658,000	692,468	491,923		(5,418)		(5,418)		681,037		(804)	(804)	43,928	01/15/2023.
46185J AA 6	IHSFR_18-SFR1 - ABS		12/17/2019.	SCHEDULED REDEMPTION		469,076	469,076	469,076	469,076				0		469,076			0	10,068	03/17/2037.
45685N AA 4	ING GROEP NV	D	05/03/2019.	BNP PARIBAS SECURITIES CORP.		17,045,818	16,595,000	16,552,517	16,553,155		1,021		1,021		16,554,177		491,641	491,641	251,592	01/06/2026.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45688C AA 5	INGEVITY CORP	..	10/08/2019.	Various		558,288	565,000	552,555	553,687		646		646		554,333		3,954	3,954	23,554	02/01/2026.
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY	D	04/24/2019.	GOLDMAN SACHS & CO LLC		211,480	200,000	212,500	209,956		(489)		(489)		209,467		2,013	2,013	9,064	02/15/2025.
449934 AD 0	IQVIA INC	..	09/12/2019.	Various		1,191,250	1,136,000	1,139,788	885,940		(333)		(333)		1,138,107		53,143	53,143	42,086	10/15/2026.
475795 AC 4	JELD-WEN INC	..	05/03/2019.	Various		574,580	601,000	595,993	596,000		189		189		596,189		(21,609)	(21,609)	10,680	12/15/2025.
46625M CY 3	JPMCC_01-CIB2 IS	..	06/01/2019.	SCHEDULED REDEMPTION				32,357					0					0	36,924	04/01/2035.
46625M AN 9	JPMCC_01-CIBC	..	11/01/2019.	SCHEDULED REDEMPTION		205,259	393,466	239,260	206,435		(1,176)		(1,176)		205,259			0	18,539	03/01/2033.
46634G AB 7	JPMCC_09-IWST	..	09/01/2019.	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,257,188	2,033,583		(33,583)		(33,583)		2,000,000			0	84,495	12/01/2027.
46635T CG 5	JPMCC_11-C3	..	12/01/2019.	SCHEDULED REDEMPTION		100,423	100,423	102,761	100,994		(571)		(571)		100,423			0	2,873	02/01/2046.
513272 AA 2	LAMB WESTON HOLDINGS INC	..	03/19/2019.	BANC OF AMERICA SECURITIES LLC		163,620	162,000	157,748	157,780		139		139		157,919		5,701	5,701	2,914	11/01/2024.
53079E AZ 7	LIBERTY MUTUAL GROUP INC	..	09/27/2019.	HIMCO OPERATIONAL TRANSACTION.		1,080,537	735,000	777,745	775,132		(598)		(598)		774,534		306,003	306,003	43,263	05/01/2042.
50212Y AB 0	LPL HOLDINGS INC	..	12/03/2019.	Various		447,951	432,000	446,090	443,596		(1,475)		(1,475)		442,121		5,830	5,830	21,345	09/15/2025.
56585A AR 3	MARATHON PETROLEUM CORP	..	05/22/2019.	EXCHANGE		1,064,484	1,040,000	1,066,185	1,065,534		(1,050)		(1,050)		1,064,484			0	23,245	12/15/2026.
56585A AT 9	MARATHON PETROLEUM CORP	..	05/22/2019.	EXCHANGE		3,567,571	3,618,000	3,567,037	3,567,242		328		328		3,567,571			0	104,470	04/01/2048.
57164P AA 4	MARRIOTT OWNERSHIP RESORTS INC	..	06/25/2019.	EXCHANGE		779,315	772,000	782,392	781,168		(1,854)		(1,854)		779,315			0	30,156	04/15/2023.
58547D AA 7	MELCO RESORTS FINANCE LTD	D	04/29/2019.	Various		1,596,450	1,600,000	1,600,000	1,600,000				0		1,600,000		(3,550)	(3,550)	30,685	06/06/2025.
58547D AB 5	MELCO RESORTS FINANCE LTD	D	07/10/2019.	CITIGROUP GLOBAL MARKETS, INC.		200,250	200,000	200,250			(9)		(9)		200,241		9	9	2,217	04/26/2026.
588056 AX 9	MERCER INTERNATIONAL INC	C	01/17/2019.	BARCLAYS CAPITAL INC.		57,998	57,000	57,000	57,000				0		57,000		998	998	525	01/15/2025.
59010Q AB 2	MERLIN ENTERTAINMENTS PLC	D	04/23/2019.	BARCLAYS CAPITAL INC.		207,520	200,000	202,500	202,348		(82)		(82)		202,266		5,254	5,254	4,153	06/15/2026.
59748T AA 7	MIDLAND COGENERATION VENTURE LP	..	09/15/2019.	SCHEDULED REDEMPTION		147,896	147,896	147,896	147,896				0		147,896			0	8,874	03/15/2025.
59022H HA 3	MLMT_05-MKB2 IS	..	09/01/2019.	SCHEDULED REDEMPTION				20,806					0					0	32,648	09/01/2042.
615394 AK 9	MOOG INC	..	02/22/2019.	BANC OF AMERICA SECURITIES LLC		522,450	516,000	516,645	516,600		(46)		(46)		516,554		5,896	5,896	6,396	12/01/2022.
61760V AD 5	MSC_12-C4	..	04/25/2019.	CITIGROUP GLOBAL MARKETS, INC.		1,045,818	1,014,165	1,141,332	1,077,987		(6,298)		(6,298)		1,071,689		(25,871)	(25,871)	22,750	03/01/2045.
59166D AA 5	MST_18-1A	..	12/01/2019.	SCHEDULED REDEMPTION		1,399,279	1,399,279	1,401,848	1,401,663		(2,384)		(2,384)		1,399,279			0	34,581	03/01/2057.
63939E AB 9	NAVSL_15-AA	..	12/15/2019.	SCHEDULED REDEMPTION		1,328,232	1,328,232	1,327,743	1,327,990		242		242		1,328,232			0	21,522	12/15/2028.
64110L AQ 9	NETFLIX INC	..	04/26/2019.	EXCHANGE		422,673	423,000	422,650	422,665		8		8		422,673			0	11,114	11/15/2028.
62912X AF 1	NGPL PIPECO LLC	..	04/22/2019.	BARCLAYS CAPITAL INC.		410,500	400,000	401,909	401,767		(56)		(56)		401,711		8,789	8,789	13,488	08/15/2027.
670001 AA 4	NOVELIS CORP	..	06/06/2019.	Various		644,335	622,000	648,310	641,709		(1,908)		(1,908)		639,801		4,534	4,534	29,946	08/15/2024.
64830G AB 2	NRZT_18-1	..	12/01/2019.	SCHEDULED REDEMPTION		97,396	97,396	97,590	97,585		(189)		(189)		97,396			0	2,439	12/01/2057.
64829X AC 6	NRZT_18-5	..	12/01/2019.	SCHEDULED REDEMPTION		2,082,273	2,082,273	2,090,568	2,090,542		(8,269)		(8,269)		2,082,273			0	56,928	12/01/2057.
64829X AT 9	NRZT_18-5	..	12/01/2019.	SCHEDULED REDEMPTION		165,561	165,561	164,800	164,808		753		753		165,561			0	4,357	12/01/2057.
67091T AB 1	OCP SA	D	01/10/2019.	BARCLAYS CAPITAL INC.		840,000	800,000	820,000	818,775		(11)		(11)		818,764		21,236	21,236	12,069	04/25/2044.
67591M AA 3	OCT24_15-1A - ABS	C	03/01/2019.	CALL TRANSACTION		3,365,000	3,365,000	3,365,000	3,365,000				0		3,365,000			0	37,443	05/21/2027.
67591M AC 9	OCT24_15-1A - ABS	C	03/01/2019.	CALL TRANSACTION		2,600,000	2,600,000	2,600,000	2,600,000				0		2,600,000			0	32,603	05/21/2027.
67103Q AW 7	OFSBS_13-5A - ABS	C	01/17/2019.	SCHEDULED REDEMPTION		1,475,862	1,475,862	1,475,862	1,475,862				0		1,475,862			0	15,271	04/17/2025.
67103Q BA 4	OFSBS_13-5A - ABS	C	10/17/2019.	SCHEDULED REDEMPTION		1,182,296	1,182,296	1,182,296	1,182,296				0		1,182,296			0	43,933	04/17/2025.
67777L AC 7	OI EUROPEAN GROUP BV	D	05/07/2019.	Various		958,519	970,000	921,896	925,698		2,554		2,554		928,252		30,267	30,267	22,173	03/15/2023.
68241F AA 0	OLCMT_04-C3	..	12/11/2019.	SCHEDULED REDEMPTION		1,711,182	1,711,182	1,687,262	1,695,639		5,819		5,819		1,711,182			0	61,640	10/11/2030.
683715 AB 2	OPEN TEXT CORPORATION	A	09/11/2019.	Various		631,229	594,000	613,305	611,707		(1,640)		(1,640)		610,067		21,162	21,162	22,802	06/01/2026.
698525 AA 0	PANOCHE ENERGY CENTER LLC	..	08/31/2019.	SCHEDULED REDEMPTION		374,861	374,861	374,861	374,861				0		374,861			0	25,809	07/31/2029.
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE	..	04/24/2019.	BANC OF AMERICA SECURITIES LLC		259,925	250,000	256,875			(265)		(265)		256,610		3,315	3,315	6,293	06/01/2024.
72650T AA 6	PLAINS END FINANCING LLC	..	10/15/2019.	SCHEDULED REDEMPTION		539,460	539,460	547,438	545,496		(6,036)		(6,036)		539,460			0	26,410	04/15/2028.
737446 AK 0	POST HOLDINGS INC	..	04/10/2019.	Various		516,654	524,000	520,081	520,590		96		96		520,686		(4,032)	(4,032)	19,919	08/15/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69700L AA 9	PSTAT_18-3A - ABS	..	12/19/2019.	Various		3,623,303	3,621,092	3,621,092	3,621,092				0		3,621,092		2,211	2,211	118,224	08/15/2026.
018772 AT 0	PYXUS INTERNATIONAL INC	..	03/27/2019.	JP MORGAN SECURITIES LLC		309,060	303,000	302,664	302,955		2		2		302,957		6,103	6,103	11,733	04/15/2021.
76119L AA 9	RESIDEO FUNDING INC	..	04/22/2019.	CANTOR FITZGERALD & CO		311,265	300,000	301,593	301,561		(49)		(49)		301,512		9,753	9,753	9,443	11/01/2026.
77340R AD 9	ROCKIES EXPRESS PIPELINE LLC	..	04/18/2019.	WELLS FARGO ADVISORS, LLC		592,263	529,000	621,740	619,328		(775)		(775)		618,553		(26,290)	(26,290)	30,638	07/15/2038.
77340R AM 9	ROCKIES EXPRESS PIPELINE LLC	..	04/11/2019.	CANTOR FITZGERALD & CO		483,140	438,000	473,040	471,846		(224)		(224)		471,622		11,518	11,518	15,056	04/15/2040.
80007R AC 9	SANDS CHINA LTD	D	01/29/2019.	EXCHANGE		799,344	800,000	799,304	799,337		7		7		799,344			0	19,361	08/08/2025.
80874Y AW 0	SCIENTIFIC GAMES CORPORATION	..	04/23/2019.	CITIGROUP GLOBAL MARKETS, INC.		356,627	360,000	347,850			264		264		348,114		8,512	8,512	9,500	10/15/2025.
81745D AE 1	SEMT_13-9	..	12/01/2019.	SCHEDULED REDEMPTION		508,999	508,999	495,660	493,738		15,261		15,261		508,999			0	11,930	07/01/2043.
81746N CB 2	SEMT_16-3	..	12/01/2019.	SCHEDULED REDEMPTION		102,074	102,074	104,495	104,195		(2,121)		(2,121)		102,074			0	2,351	11/01/2046.
81746N CC 0	SEMT_16-3	..	12/01/2019.	SCHEDULED REDEMPTION		76,556	76,556	75,740	75,837		719		719		76,556			0	1,763	11/01/2046.
81746Q CB 5	SEMT_18-2	..	12/01/2019.	SCHEDULED REDEMPTION		64,870	64,870	65,033	65,025		(155)		(155)		64,870			0	1,523	02/01/2048.
81746Q CC 3	SEMT_18-2	..	12/01/2019.	SCHEDULED REDEMPTION		40,651	40,651	40,176	40,202		449		449		40,651			0	955	02/01/2048.
81727T AA 6	SENSATA TECHNOLOGIES UK FINANCING	..	03/22/2019.	CITIGROUP GLOBAL MARKETS, INC.		212,500	200,000	216,500	209,168		(983)		(983)		208,185		4,315	4,315	7,674	02/15/2026.
78432B AB 5	SGR_19-3	..	12/01/2019.	SCHEDULED REDEMPTION		388,450	388,450	388,444			6		6		388,450			0	1,863	09/01/2059.
78432B AC 3	SGR_19-3	..	12/01/2019.	SCHEDULED REDEMPTION		551,986	551,986	551,983			3		3		551,986			0	2,835	09/01/2059.
827048 AV 1	SILGAN HOLDINGS INC	..	12/13/2019.	Various		270,905	270,000	270,455			(7)		(7)		270,448		458	458	1,038	02/01/2028.
82967N AU 2	SIRIUS XM RADIO INC	..	09/23/2019.	Various		1,249,620	1,213,000	1,215,029	825,622		(87)		(87)		1,215,131		34,489	34,489	31,005	04/15/2025.
83609G AQ 8	SNDPT_15-2A - ABS	C	07/16/2019.	CALL TRANSACTION		3,600,000	3,600,000	3,588,660	3,589,218		3,053		3,053		3,592,271		7,729	7,729	108,001	07/20/2027.
84861A AA 7	SPMF_14-3A	..	09/01/2019.	SCHEDULED REDEMPTION		29,007,059	29,007,059	29,054,806	29,026,431		(19,371)		(19,371)		29,007,059			0	2,699,039	03/01/2042.
84861C AF 2	SPMF_17-1	..	09/01/2019.	SCHEDULED REDEMPTION		10,615,000	10,615,000	10,614,540	10,614,619		381		381		10,615,000			0	844,840	12/01/2047.
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC	..	12/20/2019.	SCHEDULED REDEMPTION		739,000	739,000	742,658	741,103		(2,103)		(2,103)		739,000			0	20,175	09/20/2021.
85219# AB 0	SPYGLASS TRUST 2 - ABS	D	03/01/2019.	HIMCO OPERATIONAL TRANSACTION.		22,362,000	30,000,000	4,005,853	21,900,000				0		21,900,000		462,000	462,000		12/31/2049.
85219# AA 2	SPYGLASS TRUST-1 - ABS	D	01/28/2019.	HIMCO OPERATIONAL TRANSACTION.		51,887,500	70,000,000	8,493,621	51,100,000				0		51,100,000		787,500	787,500		12/31/2049.
78466C AC 0	SS&C TECHNOLOGIES INC	..	04/25/2019.	RBC CAPITAL MARKETS, LLC		154,238	150,000	150,000					0		150,000		4,238	4,238	710	09/30/2027.
86212X AA 8	STR_19-1 - ABS	..	12/20/2019.	SCHEDULED REDEMPTION		6,346	6,346	6,344			2		2		6,346			0	18	11/20/2049.
87155M AC 5	SYMP_07-5A - ABS	C	04/15/2019.	SCHEDULED REDEMPTION		1,713,000	1,713,000	1,687,220	1,701,014		11,986		11,986		1,713,000			0	35,592	01/15/2024.
87952V AM 8	TELESAT CANADA / TELESAT LLC	A	11/20/2019.	BMO CAPITAL MARKETS CORP		187,650	180,000	183,439			(57)		(57)		183,382		4,268	4,268	1,333	10/15/2027.
89173F AA 8	TPMT_17-1	..	07/25/2019.	Various		9,768,005	9,729,754	9,498,672	9,503,522		39,552		39,552		9,543,075		224,931	224,931	167,772	10/01/2056.
90352J AC 7	UBS GROUP FUNDING SWITZERLAND AG	D	03/19/2019.	BNP PARIBAS SECURITIES CORP		820,368	800,000	800,000	800,000				0		800,000		20,368	20,368	16,823	03/23/2028.
914906 AR 3	UNIVISION COMMUNICATIONS INC	..	02/15/2019.	CITIGROUP GLOBAL MARKETS, INC.		163,890	180,000	180,000	180,000				0		180,000		(16,110)	(16,110)	2,434	05/15/2023.
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC	D	10/18/2019.	Various		2,100,974	2,045,000	2,033,657	1,064,231		409		409		2,038,162		14,886	14,886	121,761	01/15/2026.
92840V AA 0	VISTRA OPERATIONS COMPANY LLC	..	02/22/2019.	GOLDMAN SACHS & CO LLC		278,775	270,000	270,000	270,000				0		270,000		8,775	8,775	7,590	09/01/2026.
92914X AL 3	VOYA_15-2A - ABS	C	12/19/2019.	BANC OF AMERICA SECURITIES LLC		4,103,075	4,100,000	4,100,000	4,100,000				0		4,100,000		3,075	3,075	165,401	07/23/2027.
918370 AB 3	VTR FINANCE BV	D	12/12/2019.	BANC OF AMERICA SECURITIES LLC		1,226,369	1,195,000	1,250,300	1,220,887		(7,840)		(7,840)		1,213,046		13,322	13,322	116,162	01/15/2024.
254687 CW 4	WALT DISNEY CO	..	11/22/2019.	EXCHANGE		6,294,568	5,580,000	6,381,974			(87,405)		(87,405)		6,294,568			0	356,345	07/15/2024.
254687 FC 5	WALT DISNEY CO	..	11/22/2019.	EXCHANGE		16,319,106	18,070,000	16,319,053			54		54		16,319,106			0	959,617	12/01/2095.
254687 FE 1	WALT DISNEY CO	..	11/22/2019.	EXCHANGE		6,981,241	7,716,000	6,981,198			43		43		6,981,241			0	427,917	10/17/2096.
94107J AA 1	WASTE PRO USA INC	..	05/23/2019.	WELLS FARGO ADVISORS, LLC		218,350	220,000	217,800	217,969		96		96		218,065		285	285	9,512	02/15/2026.
96328D BE 3	WHLS_18-1A	..	05/20/2019.	SCHEDULED REDEMPTION		2,200,220	2,200,220	2,200,220	2,200,220				0		2,200,220			0	13,517	07/20/2019.
984851 AC 9	YARA INTERNATIONAL ASA	D	06/11/2019.	MATURED		2,310,000	2,310,000	2,353,217	2,315,295		(5,295)		(5,295)		2,310,000			0	90,956	06/11/2019.
00018@ AC 2	A&R LOGISTICS INC	..	05/03/2019.	CALL TRANSACTION		3,300,000	3,300,000	3,267,000	3,271,182		1,494		1,494		3,272,677		27,323	27,323	124,025	12/22/2023.
01185* AA 3	ALASKA VENTURES LLC	..	12/31/2019.	SCHEDULED REDEMPTION		241,771	241,771	241,771	241,771				0		241,771			0	9,230	06/30/2033.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
040850 A* 0	ARKANSAS ELECTRIC COOPERATIVE CORP		12/30/2019	SCHEDULED REDEMPTION		437,500	437,500	437,500	437,500				0		437,500			0	20,606	12/30/2030
070101 E@ 5	BASIN ELECTRIC POWER COOPERATIVE I		10/01/2019	SCHEDULED REDEMPTION		396,160	396,160	396,160	396,160				0		396,160			0	15,846	10/01/2031
07387# AA 2	BEAR SWAMP FINANCE LP		12/31/2019	Various		1,543,463	1,543,463	1,543,463	1,543,463				0		1,543,463			0	54,228	10/08/2025
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES		12/01/2019	SCHEDULED REDEMPTION		13,451	13,451	13,451	13,451				0		13,451			0	561	12/01/2041
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2019	SCHEDULED REDEMPTION		37,274	37,274	37,274	37,179				0		37,274			0	2,439	02/26/2021
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER		12/30/2019	SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000				0		275,000			0	8,993	06/30/2024
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		12/10/2019	SCHEDULED REDEMPTION		156,026	156,026	156,026	156,026				0		156,026			0	7,666	10/10/2031
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS		12/01/2019	SCHEDULED REDEMPTION		442,816	442,816	442,816	422,016				0		442,816			0	31,661	12/01/2030
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS		12/01/2019	SCHEDULED REDEMPTION		221,408	221,408	221,408	221,408				0		221,408			0	15,831	12/01/2030
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE		08/10/2019	SCHEDULED REDEMPTION		304,960	304,960	304,960	304,960				0		304,960			0	13,266	08/10/2031
39813# AA 9	GRIDFLEX GENERATION LLC		12/31/2019	SCHEDULED REDEMPTION		153,948	153,948	153,948					0		153,948			0	2,117	12/31/2030
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT		12/01/2019	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000				0		150,000			0	5,835	12/01/2045
42241@ AB 5	HEARST COMMUNICATIONS INC SR NOTES		12/01/2019	MATURED		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	636,563	12/01/2019
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS		12/10/2019	SCHEDULED REDEMPTION		737,922	737,922	737,874	739,717		(1,795)		(1,795)		737,922			0	35,232	01/10/2023
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2019	SCHEDULED REDEMPTION		564,876	564,876	564,876	564,876				0		564,876			0	20,589	05/31/2033
45568# AA 3	INDIGO HOLDING COMPANY INC		02/28/2019	HIMCO OPERATIONAL TRANSACTION		3,376,984	3,376,984	3,095,207	3,208,885		8,249		8,249		3,217,134		159,850	159,850	48,966	08/14/2021
46274# AB 4	IRON ACQUISITION COMPANY INC		02/28/2019	HIMCO OPERATIONAL TRANSACTION		6,685,706	6,685,706	6,807,020	6,709,344		(1,288)		(1,288)		6,708,056		(22,350)	(22,350)	118,486	08/14/2021
48121@ AC 5	JRD HOLDINGS LLC		03/27/2019	SCHEDULED REDEMPTION		1,160,000	1,160,000	1,160,000	1,160,000				0		1,160,000			0	40,252	03/27/2021
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS		12/01/2019	SCHEDULED REDEMPTION		834,324	834,324	854,698	843,294		(8,971)		(8,971)		834,324			0	34,584	08/01/2027
G5814# AB 0	MARI BOYLE LTD SERIES B		12/31/2019	SCHEDULED REDEMPTION		97,399	97,399	97,399	97,399				0		97,399			0	5,888	06/30/2031
G5814# AA 2	MARI JONE LTD SERIES A		12/31/2019	SCHEDULED REDEMPTION		97,399	97,399	97,399	97,399				0		97,399			0	5,888	06/30/2031
552690 C# 4	MDU RESOURCES GROUP INC		01/01/2019	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	32,025	10/30/2025
552690 E@ 4	MDU RESOURCES GROUP INC		01/01/2019	EXCHANGE		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	155,417	03/21/2037
60040# AB 8	MILLENNIUM PIPELINE CO LLC		12/31/2019	SCHEDULED REDEMPTION		753,139	753,139	753,139	753,139				0		753,139			0	39,540	06/30/2032
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2019	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000				0		150,000			0	10,264	06/30/2035
64079* AB 8	NEPTUNE SNR SECURED NOTES		12/31/2019	SCHEDULED REDEMPTION		270,555	270,555	297,843	288,753		(18,198)		(18,198)		270,555			0	11,551	06/30/2027
Q6634@ AA 9	NEWCASTLE COAL INFRASTRUCTURE GROU	D	12/14/2019	MATURED		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	662,400	12/14/2019
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS		12/10/2019	SCHEDULED REDEMPTION		120,173	120,173	120,173	120,173				0		120,173			0	3,920	12/10/2032
662352 A* 4	NORTHWELL HEALTHCARE INC		05/23/2019	Various		2,594,239	2,500,000	2,500,000	2,500,000				0		2,500,000		94,239	94,239	58,796	05/01/2030
709068 C* 9	PENNSYLVANIA POWER CO		02/06/2019	SEAPORT GLOBAL SECURITIES LLC		108,264	100,000	100,000	100,000				0		100,000		8,264	8,264	609	06/30/2022
72756# AA 9	PLASTIC COMPONENTS INC		08/27/2019	Various		1,003,403	993,403	973,995	971,236		14,576		14,576		993,403			0	100,400	09/01/2024
69351U AG 8	PPL ELECTRIC UTIL CORP SEN SECURED		12/04/2019	CALL TRANSACTION		4,124,181	4,000,000	4,430,000	4,161,104		(75,035)		(75,035)		4,086,069		(86,069)	(86,069)	323,887	12/15/2020
74732@ AA 6	QUAD GRAPHICS INC		01/30/2019	SCHEDULED REDEMPTION		227,273	227,273	227,273	227,273				0		227,273			0	13,596	01/30/2026
74732@ AD 0	QUAD GRAPHICS INC		04/14/2019	SCHEDULED REDEMPTION		227,273	227,273	227,273	227,273				0		227,273			0	13,591	04/14/2026
L8038* AA 4	SBM BALEIA AZUL SARL	D	12/15/2019	SCHEDULED REDEMPTION		535,080	535,080	530,239	531,174		3,906		3,906		535,080			0	24,174	09/15/2027
BHM1R4 AE 7	SDLF_17 - BAIN CAPITAL CREDIT - ABS		10/30/2019	Various		42,414,545	42,414,545	42,414,545	34,254,545				0		42,414,545			0	1,887,356	09/30/2022
83379# AA 3	SODEXO INC		03/04/2019	MATURED		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	33,875	03/04/2019
R8047# AA 3	SOLVEIG GAS NORWAY AS	D	08/08/2019	Various		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	144,399	12/30/2027
84519# AD 6	SOUTHWEST POWER POOL INC		12/30/2019	SCHEDULED REDEMPTION		93,767	93,767	99,483	98,756		(4,989)		(4,989)		93,767			0	3,684	12/30/2042
84519# AG 9	SOUTHWEST POWER POOL INC		12/30/2019	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000				0		500,000			0	13,203	09/30/2024

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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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
84929# AA 6	SPOWER FINANCE I LLC	..	12/31/2019.	SCHEDULED REDEMPTION		553,427	553,427	553,427	553,427				0		553,427			0	25,181	12/31/2036.
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU	..	12/15/2019.	SCHEDULED REDEMPTION		2,855	2,855	2,855	2,855				0		2,855			0	187	12/15/2025.
55334@ AA 7	TRACHTE LLC	..	05/31/2019.	Various		5,234,933	5,234,933	5,146,328	5,172,916		3,923		3,923		5,185,734		49,199	49,199	315,728	04/13/2021.
89307# AA 7	TRANS BAY CABLE LLC	..	12/31/2019.	SCHEDULED REDEMPTION		348,000	348,000	348,000	348,000				0		348,000			0	8,438	06/30/2047.
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC	..	04/08/2019.	MATURED		714,286	714,286	714,286	714,286				0		714,286			0	21,429	04/08/2019.
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD	..	04/30/2019.	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000				0		400,000			0	24,280	04/30/2020.
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD	..	04/30/2019.	SCHEDULED REDEMPTION		171,429	171,429	171,429	171,429				0		171,429			0	10,491	04/30/2020.
90139P AB 5	TWIN BROOK I - ONSHORE - ABS	..	12/23/2019.	CAPITAL DISTRIBUTION		5,766,404	5,766,404	5,766,404					0		5,766,404			0	105,860	04/25/2024.
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS	..	12/23/2019.	CAPITAL DISTRIBUTION		5,357,389	5,357,389	5,357,389					0		5,357,389			0	98,101	04/25/2024.
73019# AA 0	UNION PACIFIC RR 2012-A	..	09/13/2019.	SCHEDULED REDEMPTION		379,606	379,606	379,606	379,606				0		379,606			0	11,388	09/13/2027.
73019# AB 8	UNION PACIFIC RR 2012-B	..	09/13/2019.	SCHEDULED REDEMPTION		393,893	393,893	393,893	393,893				0		393,893			0	11,817	09/13/2027.
73019# AC 6	UNION PACIFIC RR 2012-C	..	09/13/2019.	SCHEDULED REDEMPTION		359,811	359,811	359,811	359,811				0		359,811			0	10,794	09/13/2027.
91803* AP 3	UTILITIES INC COLLATERAL TRST NOTE	..	07/19/2019.	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000				0		750,000			0	49,350	07/21/2036.
N9146# AB 3	VAN OORD FINANCE BV	D	04/01/2019.	CALL TRANSACTION		13,667,636	13,000,000	13,294,870	13,124,858		(8,699)		(8,699)		13,116,159		(116,159)	(116,159)	952,863	04/20/2021.
92205# AA 4	VANLAW FOOD PRODUCTS INC	..	03/29/2019.	CAPITAL DISTRIBUTION		2,428,157	2,428,157	2,391,757	2,428,157				0		2,428,157			0	84,041	06/30/2020.
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I	..	12/15/2019.	SCHEDULED REDEMPTION		115,988	115,988	115,988	115,988				0		115,988			0	2,769	05/15/2035.
Q9396# AD 3	VICTORIA POWER NETWORKS (FINANCE)	D	08/25/2019.	MATURED		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	176,890	08/25/2019.
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC	..	12/31/2019.	SCHEDULED REDEMPTION		39,253	39,253	39,253	39,253				0		39,253			0	1,282	06/30/2030.
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS	..	12/25/2019.	SCHEDULED REDEMPTION		202,148	202,148	202,148	202,148				0		202,148			0	6,426	12/25/2036.
C9716# AD 1	WASTE CONNECTIONS INC	..	11/01/2019.	MATURED		2,000,000	2,000,000	2,182,660	2,028,457		(28,457)		(28,457)		2,000,000			0	105,000	11/01/2019.
G9523# AE 8	WEIR GROUP PLC	D	02/16/2019.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	55,350	02/16/2019.
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS	..	12/10/2019.	SCHEDULED REDEMPTION		249,396	249,396	249,396	249,396				0		249,396			0	10,484	10/10/2027.
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS	..	01/02/2019.	SCHEDULED REDEMPTION		118,706	118,706	118,706	118,706				0		118,706			0	6,505	01/02/2025.
94978# DA 2	WELLS FARGO-WACHOVIA BANK - ABS	..	01/02/2019.	SCHEDULED REDEMPTION		157,557	157,557	157,557	157,557				0		157,557			0	8,634	01/02/2025.
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS	..	01/02/2019.	SCHEDULED REDEMPTION		17,756	17,756	17,756	17,756				0		17,756			0	973	01/02/2025.
98478* AM 9	YANKEE GAS SERVICES CO	..	11/01/2019.	MATURED		6,000,000	6,000,000	6,419,700	6,047,044		(47,044)		(47,044)		6,000,000			0	315,600	11/01/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,194,911,697	1,219,914,482	1,131,651,356	1,103,283,559	94,480	(1,980,421)	0	(1,885,941)	0	1,183,574,817	0	10,068,762	10,068,762	39,525,338	XXX
Bonds - Hybrid Securities																				
G55356 AH 5	LLOYDS BANK PLC PERP	D	01/28/2019.	IMPERIAL CAPITAL LLC		3,432,000	4,290,000	2,981,550	2,981,550				0		2,981,550		450,450	450,450	20,899	11/29/2049.
53954* AA 3	LLOYDS BANK PLCSERIES 3	D	01/28/2019.	IMPERIAL CAPITAL LLC		2,144,000	2,680,000	2,235,120	2,235,120				0		2,235,120		(91,120)	(91,120)	29,732	08/29/2049.
G63812 AE 4	NATIONAL WESTMINSTER BANK PLC	D	05/14/2019.	MORGAN STANLEY & CO. LLC		8,075,000	10,000,000	7,122,280	7,156,773		15,187		15,187		7,171,959		903,041	903,041	136,576	12/31/2049.
857477 AX 1	STATE STREET CORP	..	11/20/2019.	Various		3,007,016	3,096,000	3,012,861	3,026,008		4,704		4,704		3,030,712		(23,696)	(23,696)	82,884	05/15/2028.
G4637E BF 1	HSBC BANK PLC	D	05/03/2019.	MORGAN STANLEY & CO. LLC		3,700,000	5,000,000	3,575,000	3,575,000				0		3,575,000		125,000	125,000	55,133	01/01/9999.
4899999.	Total - Bonds - Hybrid Securities					20,358,016	25,066,000	18,926,811	18,974,451	0	19,891	0	19,891	0	18,994,342	0	1,363,674	1,363,674	325,223	XXX
Bonds - Unaffiliated Bank Loans																				
02376C AX 3	AMERICAN AIRLINES INC	..	10/10/2019.	Various		452,738	452,738	452,495	452,527		23		23		452,550		187	187	6,734	10/10/2021.
02406M AP 2	AMERICAN AXLE AND MANUFACTURING IN	..	08/14/2019.	Various		587,143	597,636	601,371	597,636				0		597,636		(10,493)	(10,493)	19,964	03/08/2024.
BHM1V9 SS 1	AVOLON TLB BORROWER 1 (US) LLC	..	05/09/2019.	Various		1,935,274	1,938,110	1,926,035	1,927,052		523		523		1,927,575		7,699	7,699	27,949	01/15/2025.
15670B AB 8	CENTURYLINK INC	..	12/31/2019.	SINKING FUND TRANSACTION		6,105	6,105	6,070	4,819		2		2		6,072		33	33	184	01/31/2025.
23918Y AC 2	DAVITA HEALTHCARE PARTNERS INC	..	05/07/2019.	Various		514,624	513,655	513,013	513,032		85		85		513,117		1,507	1,507	10,956	05/29/2021.
32007U BW 8	FIRST DATA CORPORATION	..	06/03/2019.	Various		1,044,137	1,043,569	1,039,014	1,039,117		465		465		1,039,582		4,555	4,555	18,666	07/10/2022.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
51508P AG 9	GOLDEN NUGGET INC/NV	..	12/31/2019.	SINKING FUND TRANSACTION		9,465	9,465	9,441			1		1		9,442		23	23		10/04/2023.
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC	..	12/31/2019.	Various		1,114,275	1,258,095	1,241,790	1,241,247		(91)		(91)		1,241,156		(126,881)	(126,881)	54,059	03/27/2025.
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA	..	12/31/2019.	SINKING FUND TRANSACTION		138,697	138,697	138,350	138,383		40		40		138,423		274	274	5,992	03/16/2025.
BHM219 XL 1	NASCAR HOLDINGS INC	..	12/18/2019.	SINKING FUND TRANSACTION		6,212	6,212	6,181			0		0		6,181		31	31	8	07/25/2026.
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION	..	11/27/2019.	Various		878,509	879,859	877,360	877,153		190		190		877,343		1,166	1,166	30,826	11/02/2024.
62937N AW 7	NRG ENERGY INC	..	05/09/2019.	Various		534,082	533,417	535,418	533,417				0		533,417		665	665	22,181	06/30/2023.
70215E AN 3	PARTY CITY HOLDINGS INC	..	12/31/2019.	Various		198,756	209,177	209,177					0		209,177		(10,421)	(10,421)	8,385	08/19/2022.
73744G AJ 1	POST HOLDINGS INC	..	05/10/2019.	BARCLAYS CAPITAL INC		310,385	310,385	310,755	310,385				0		310,385			0	4,698	05/24/2024.
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC	..	12/31/2019.	SINKING FUND TRANSACTION		1,123	1,123	1,117			0		0		1,117		5	5	17	07/18/2026.
85208E AB 6	SPRINT COMMUNICATIONS INC	..	12/31/2019.	Various		495,820	510,195	511,427	508,246		4		4		510,160		(14,340)	(14,340)	10,779	02/02/2024.
78466D BF 0	SS&C TECHNOLOGIES INC	..	12/31/2019.	SINKING FUND TRANSACTION		6,260	6,260	6,229			2		2		6,231		29	29	122	04/16/2025.
22051U AM 7	VERTIV INTERMEDIATE HOLDING II COR	..	11/01/2019.	JP MORGAN SECURITIES LLC		255,825	270,000	269,663	269,696		45		45		269,741		(13,916)	(13,916)	16,321	11/30/2023.
BHM1V8 M1 8	VISTRA ENERGY CORP	..	05/09/2019.	Various		1,627,728	1,626,825	1,632,061	1,626,569		11		11		1,626,579		1,149	1,149	34,620	12/01/2025.
BHM21Y 1D 9	WELLS ENTERPRISES INC	..	12/31/2019.	SINKING FUND TRANSACTION		1,576	1,576	1,572			0		0		1,572		4	4		03/29/2025.
98379E AE 6	XPO LOGISTICS INC	..	05/21/2019.	Various		813,983	816,483	817,503	816,483				0		816,483		(2,499)	(2,499)	19,871	02/23/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans					10,932,716	11,129,579	11,106,040	10,855,760	0	1,300	0	1,300	0	11,093,938	0	(161,223)	(161,223)	292,332	XXX
8399997.	Total - Bonds - Part 4					1,844,085,457	1,840,689,748	1,769,084,918	1,661,286,605	94,480	(2,696,311)	0	(2,601,831)	217,461	1,819,584,970	(121,208)	21,152,161	21,030,953	52,451,916	XXX
8399998.	Total - Bonds - Summary Item from Part 5					288,899,845	312,002,683	287,081,905			22,575		22,575		287,104,480		1,795,365	1,795,365	3,729,583	XXX
8399999.	Total - Bonds					2,132,985,302	2,152,692,431	2,056,166,824	1,661,286,605	94,480	(2,673,736)	0	(2,579,256)	217,461	2,106,689,450	(121,208)	22,947,526	22,826,318	56,181,500	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP	..	06/28/2019.	HIMCO OPERATIONAL TRANSACTION.	2,363.680	224,550	1.00	224,550	224,550				0		224,550			0	(9,953)	XXX
53226# 12 9	MPE POWER STRUCTURES INC - PFD A	..	10/17/2019.	CAPITAL DISTRIBUTION	14,815.010	1,489,035	1.00	1,481,501	1,481,501				0		1,481,501		7,534	7,534	85,712	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					1,713,585	XXX	1,706,051	1,706,051	0	0	0	0	0	1,706,051	0	7,534	7,534	75,760	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI	..	09/30/2019.	HIMCO OPERATIONAL TRANSACTION.	5,032.970	251,649	1.00	251,649	251,649				0		251,649			0	(93,432)	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					251,649	XXX	251,649	251,649	0	0	0	0	0	251,649	0	0	0	(93,432)	XXX
8999997.	Total - Preferred Stocks - Part 4					1,965,233	XXX	1,957,699	1,957,699	0	0	0	0	0	1,957,699	0	7,534	7,534	(17,673)	XXX
8999999.	Total - Preferred Stocks					1,965,233	XXX	1,957,699	1,957,699	0	0	0	0	0	1,957,699	0	7,534	7,534	(17,673)	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
231082 90 0	CUMULUS MEDIA INC - WTS	..	06/19/2019.	HIMCO OPERATIONAL TRANSACTION.	2,146.490		XXX						0					0		XXX
41653L 50 3	HARTFORD MUNICIPAL OPPORTUNITIES E	..	11/21/2019.	JANE STREET EXECUTION SERVICES LLC	122,500.000	5,128,969	XXX	4,910,101	4,886,525	23,576			23,576		4,910,101		218,868	218,868	107,490	XXX
40414L 10 9	HEALTHPEAK PROPERTIES INC	..	01/15/2019.	BARCLAYS CAPITAL INC	580.000	17,042	XXX	18,607	16,199	2,408			2,408		18,607		(1,565)	(1,565)		XXX
518416 30 0	LATTICE HARTFORD MULTIFACTOR REIT	..	11/21/2019.	KNIGHT CAPITAL AMERICAS, L.P.	200,000.000	3,255,933	XXX	2,936,050	2,749,700	186,350			186,350		2,936,050		319,883	319,883	117,496	XXX
59408Q 10 6	MICHAELS COMPANIES INC	..	01/16/2019.	ITG INC	640.000	10,189	XXX	13,346	8,666	4,681			4,681		13,346		(3,157)	(3,157)		XXX
912008 10 9	US FOODS HOLDING CORP	..	01/15/2019.	BARCLAYS CAPITAL INC	540.000	17,864	XXX	14,659	17,086	(2,426)			(2,426)		14,659		3,205	3,205		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,429,996	XXX	7,892,763	7,678,176	214,588	0	0	214,588	0	7,892,763	0	537,233	537,233	224,986	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
BHM1D4 QE 5	MP HOLDINGS PARENT INC	..	02/28/2019.	HIMCO OPERATIONAL TRANSACTION.	6,442.578	3,268,706	XXX	5,629,911	5,629,911				0		5,629,911		(2,361,205)	(2,361,205)		XXX
928998 57 4	VLF ACQUISITION CORP	..	03/29/2019.	CAPITAL DISTRIBUTION	260.000	435,377	XXX	260,000	260,000				0		260,000		175,377	175,377		XXX
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON	..	04/05/2019.	FEDERAL HOME LOAN BANK OF BOSTON	37,015.000	3,701,500	XXX	3,701,500	3,701,500				0		3,701,500			0	16,823	XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					7,405,584	XXX	9,591,411	9,591,411	0	0	0	0	0	9,591,411	0	(2,185,828)	(2,185,828)	16,823	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
45069# 10 9	TALCOTT RESOLUTION LIFE & ANNUITY INSURANCE COMPANY	..	09/17/2019.	DIRECT WITH INSURER		141,833,891	XXX	141,833,891					0		141,833,891			0	108,166,109	XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					141,833,891	XXX	141,833,891	0	0	0	0	0	0	141,833,891	0	0	0	108,166,109	XXX
Common Stocks - Mutual Funds																				
41664R 37 4	HARTFORD AARP BLD RETIR CL Y	..	09/20/2019.	DIVIDEND REINVESTMENT	1,869,557.522	17,207,034	XXX	16,481,857	15,016,319	547,354			547,354		16,481,857		725,177	725,177	918,178	XXX
41664T 70 1	HARTFORD CLIMATE OPRT CL A	..	05/28/2019.	DIVIDEND REINVESTMENT	131,655.405	1,294,173	XXX	1,321,971	1,138,742	168,869			168,869		1,321,971		(27,798)	(27,798)	14,359	XXX
41664T 80 0	HARTFORD CLIMATE OPRT CL C	..	05/28/2019.	DIVIDEND REINVESTMENT	130,958.015	1,287,317	XXX	1,313,868	1,130,452	168,197			168,197		1,313,868		(26,551)	(26,551)	15,219	XXX
41664T 87 5	HARTFORD CLIMATE OPRT CL R3	..	05/28/2019.	DIVIDEND REINVESTMENT	131,574.702	1,293,379	XXX	1,320,542	1,134,394	170,775			170,775		1,320,542		(27,163)	(27,163)	15,373	XXX
41664T 86 7	HARTFORD CLIMATE OPRT CL R4	..	05/28/2019.	DIVIDEND REINVESTMENT	132,080.063	1,298,347	XXX	1,326,368	1,137,821	172,197			172,197		1,326,368		(28,021)	(28,021)	16,350	XXX
41664T 85 9	HARTFORD CLIMATE OPRT CL R5	..	05/28/2019.	DIVIDEND REINVESTMENT	1.326	13	XXX	13	11	2			2		13		(0)	(0)	0	XXX
41664T 84 2	HARTFORD CLIMATE OPRT CL R6	..	05/28/2019.	DIVIDEND REINVESTMENT	1.327	13	XXX	13	11	2			2		13		(0)	(0)	0	XXX
41664T 83 4	HARTFORD CLIMATE OPRT CL Y	..	05/28/2019.	DIVIDEND REINVESTMENT	133,051.071	1,307,892	XXX	1,337,106	1,143,905	174,500			174,500		1,337,106		(29,214)	(29,214)	18,700	XXX
41665K 54 3	HARTFORD GLOBAL IMPACT FUND - CL F	..	11/22/2019.	HIMCO OPERATIONAL TRANSACTION.	55,337.282	638,664	XXX	551,573	508,652	35,898			35,898		551,573		87,092	87,092	7,023	XXX
41664T 79 2	HARTFORD GLOBAL IMPACT FUND - CL I	..	11/22/2019.	HIMCO OPERATIONAL TRANSACTION.	55,609.371	637,962	XXX	554,528	511,244	39,071			39,071		554,528		83,433	83,433	4,213	XXX
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A	..	05/28/2019.	DIVIDEND REINVESTMENT	273,261.219	2,896,569	XXX	2,738,006	2,755,123	(52,580)			(52,580)		2,738,006		158,563	158,563	35,463	XXX
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C	..	05/28/2019.	DIVIDEND REINVESTMENT	269,738.204	2,859,225	XXX	2,702,033	2,721,267	(52,547)			(52,547)		2,702,033		157,192	157,192	33,325	XXX
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A	..	05/28/2019.	DIVIDEND REINVESTMENT	262,956.437	2,653,230	XXX	2,629,604	2,593,745	13,011			13,011		2,629,604		23,627	23,627	22,845	XXX
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C	..	05/28/2019.	DIVIDEND REINVESTMENT	259,173.260	2,615,058	XXX	2,591,589	2,557,359	12,663			12,663		2,591,589		23,469	23,469	21,568	XXX
41653Q 10 6	HIMCO GLOBAL IMPACT NEXTSHARES	..	06/07/2019.	HIMCO OPERATIONAL TRANSACTION.	245,000.000	4,845,448	XXX	4,978,400	4,236,050	742,350			742,350		4,978,400		(132,952)	(132,952)	36,527	XXX
9499999.	Total - Common Stocks - Mutual Funds					40,834,325	XXX	39,847,471	36,585,097	2,139,762	0	0	2,139,762	0	39,847,471	0	986,853	986,853	1,159,145	XXX
9799997.	Total - Common Stocks - Part 4					198,503,795	XXX	199,165,537	53,854,684	2,354,349	0	0	2,354,349	0	199,165,537	0	(661,741)	(661,741)	109,567,064	XXX
9799999.	Total - Common Stocks					198,503,795	XXX	199,165,537	53,854,684	2,354,349	0	0	2,354,349	0	199,165,537	0	(661,741)	(661,741)	109,567,064	XXX
9899999.	Total - Preferred and Common Stocks					200,469,029	XXX	201,123,236	55,812,383	2,354,349	0	0	2,354,349	0	201,123,236	0	(654,207)	(654,207)	109,549,391	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,333,454,331	XXX	2,257,290,060	1,717,098,988	2,448,829	(2,673,736)	0	(224,907)	217,461	2,307,812,686	(121,208)	22,293,318	22,172,110	165,730,891	XXX

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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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																				
83162C A9 4	SBAP_19-25B	..	02/07/2019	Various	08/01/2019	Various	4,200,000	4,200,000	4,426,679	4,200,000				0			226,679	226,679	72,545	
912810 SJ 8	TREASURY BOND	..	11/07/2019	Various	11/14/2019	Various	50,000,000	48,223,633	49,406,250	48,224,854		1,222		1,222			1,181,396	1,181,396	293,478	259,851
912828 YP 9	TREASURY NOTE	..	11/15/2019	MORGAN STANLEY & CO. LLC	12/12/2019	SG AMERICAS, LLC	10,000,000	9,978,906	9,964,453	9,979,757		851		851			(15,304)	(15,304)	19,368	7,418
0599999.	Total - Bonds - U.S. Government						64,200,000	62,402,539	63,797,382	62,404,612	0	2,073	0	2,073	0	0	1,392,770	1,392,770	385,392	267,268
Bonds - All Other Government																				
71654Q AZ 5	PETROLEOS MEXICANOS	D	01/22/2019	MORGAN STANLEY & CO. LLC	01/31/2019	CITIGROUP GLOBAL MARKETS, INC.	900,000	807,750	783,000	807,796		46		46			(24,796)	(24,796)	10,075	8,450
68205L AB 9	OMAN SULTANATE OF (GOVERNMENT)	D	07/25/2019	STANDARD CHARTERED SECURITIES (NORT	09/11/2019	Various	1,400,000	1,400,000	1,387,400	1,400,000				0			(12,600)	(12,600)	9,600	
1099999.	Total - Bonds - All Other Government						2,300,000	2,207,750	2,170,400	2,207,796	0	46	0	46	0	0	(37,396)	(37,396)	19,675	8,450
Bonds - U.S. Special Revenue and Special Assessment																				
235036 4W 7	DALLAS FORT WORTH TEX INTL ARP	..	08/08/2019	PORTFOLIO TRANSFER	12/19/2019	WELLS FARGO ADVISORS, LLC	4,200,000	4,200,000	4,136,958	4,200,000				0			(63,042)	(63,042)	42,265	
235036 4X 5	DALLAS FORT WORTH TEX INTL ARPT	..	08/08/2019	JP MORGAN SECURITIES LLC	12/10/2019	CITIGROUP GLOBAL MARKETS, INC.	3,465,000	3,465,000	3,486,414	3,465,000				0			21,414	21,414	33,287	
31334W HP 9	FHLMC 30YR UMBS	..	06/17/2019	JP MORGAN SECURITIES LLC	08/01/2019	Various	10,897,164	10,973,785	11,038,800	10,972,836		(949)		(949)			65,965	65,965	38,099	12,713
31334W MM 0	FHLMC 30YR UMBS	..	06/20/2019	MUFG SECURITIES AMERICAS INC	12/30/2019	Various	3,945,167	4,085,269	4,106,305	4,071,230		(14,039)		(14,039)			35,075	35,075	71,218	6,137
3131YB MV 7	FHLMC 30YR UMBS MIRROR	..	06/17/2019	CITIGROUP GLOBAL MARKETS, INC.	08/01/2019	Various	2,496,351	2,543,548	2,557,883	2,542,856		(692)		(692)			15,027	15,027	10,189	3,398
3132DV 3L 7	FHLMC 30YR UMBS SUPER	..	06/06/2019	NOMURA SECURITIES INTERNATIONAL INC	12/30/2019	Various	32,038,281	33,169,633	33,194,964	33,088,036		(81,597)		(81,597)			106,928	106,928	383,121	42,718
3132XU LE 3	FHLMC GOLD 30YR	..	06/06/2019	NOMURA SECURITIES INTERNATIONAL INC	08/01/2019	Various	7,929,856	7,988,091	8,023,106	7,986,901		(1,190)		(1,190)			36,205	36,205	47,334	7,930
3138WF BK 1	FNMA 30YR	..	06/18/2019	NOMURA SECURITIES INTERNATIONAL INC	12/30/2019	Various	1,417,491	1,412,175	1,415,308	1,412,433		258		258			2,875	2,875	15,942	1,378
3140FC JD 1	FNMA 30YR	..	06/17/2019	WELLS FARGO ADVISORS, LLC	12/30/2019	Various	1,556,819	1,538,088	1,551,278	1,539,036		948		948			12,242	12,242	17,546	1,514
3140H8 YC 3	FNMA 30YR	..	06/17/2019	TD SECURITIES (USA) LLC	08/01/2019	Various	2,765,643	2,825,709	2,836,413	2,825,216		(494)		(494)			11,197	11,197	11,288	3,764
3140JA H9 2	FNMA 30YR	..	03/11/2019	NOMURA SECURITIES INTERNATIONAL INC	08/01/2019	Various	6,840,000	7,147,266	7,165,014	7,132,216		(15,050)		(15,050)			32,799	32,799	73,186	10,260
646136 6R 7	NEW JERSEY ST TRANSN TR FD AUTH	..	12/05/2019	RBC CAPITAL MARKETS, LLC	12/12/2019	RBC CAPITAL MARKETS, LLC	1,935,000	1,935,000	1,933,762	1,935,000				0			(1,238)	(1,238)		
646136 6S 5	NEW JERSEY ST TRANSN TR FD AUTH	..	12/05/2019	RBC CAPITAL MARKETS, LLC	12/11/2019	RBC CAPITAL MARKETS, LLC	2,290,000	2,290,000	2,323,594	2,290,000				0			33,594	33,594		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						81,776,772	83,573,564	83,769,799	83,460,759	0	(112,805)	0	(112,805)	0	0	309,040	309,040	743,476	89,812
Bonds - Industrial and Miscellaneous																				
032510 AC 3	ANADARKO PETROLEUM CORPORATION	..	08/08/2019	Various	09/18/2019	EXCHANGE	2,474,000	2,991,363	2,989,746	2,989,746		(1,616)		(1,616)				0	80,446	61,509
06050T ML 3	BANK OF AMERICA NA	..	05/20/2019	BANC OF AMERICA SECURITIES LLC	12/17/2019	TD SECURITIES (USA) LLC	3,750,000	3,750,000	3,752,453	3,750,000				0			2,453	2,453	57,368	
06405L AB 7	BANK OF NEW YORK MELLON/THE	..	05/30/2019	MORGAN STANLEY & CO. LLC	12/17/2019	MUFG SECURITIES AMERICAS INC	7,800,000	7,800,000	7,807,285	7,800,000				0			7,285	7,285	110,121	
05565Q DT 2	BP CAPITAL MARKETS PLC	D	05/21/2019	LLC	12/17/2019	RBC CAPITAL MARKETS, LLC	3,750,000	3,750,000	3,753,799	3,750,000				0			3,799	3,799	55,191	
12513G BD 0	CDW LLC	..	09/12/2019	MORGAN STANLEY & CO. LLC	11/04/2019	GOLDMAN SACHS & CO LLC	42,000	42,000	43,628	42,000				0			1,628	1,628	198	
151191 BD 4	CELULOSA ARAUCO Y CONSTITUCION SA	D	08/21/2019	SANTANDER INVESTMENT SECURITIES INC	12/11/2019	CAMBRIDGE INTERNATIONAL SECURITIES	400,000	446,600	414,400	446,348		(252)		(252)			(31,948)	(31,948)	13,506	6,783
16412X AG 0	CHENIERE CORPUS CHRISTI HOLDINGS	..	06/03/2019	Various	11/07/2019	CITIGROUP GLOBAL MARKETS, INC.	1,339,000	1,394,790	1,462,389	1,392,041		(2,749)		(2,749)			70,348	70,348	59,474	29,393
226373 AP 3	CRESTWOOD MIDSTREAM PARTNERS LP	..	03/07/2019	BANC OF AMERICA SECURITIES LLC	03/19/2019	GOLDMAN SACHS & CO LLC	74,000	74,740	75,573	74,736		(4)		(4)			837	837	2,009	1,891
126307 AH 0	CSC HOLDINGS LLC	..	02/26/2019	BANC OF AMERICA SECURITIES LLC	04/05/2019	Various	225,000	223,875	229,995	223,896		21		21			6,099	6,099	4,200	2,855

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
23311V AH 0	DCP MIDSTREAM OPERATING LP		05/08/2019	CITIGROUP GLOBAL MARKETS, INC.	05/08/2019	CITIGROUP GLOBAL MARKETS, INC.	66,000	66,000	66,248	66,000				0			248	248		
532457 BV 9	ELI LILLY AND COMPANY		02/20/2019	Various	03/13/2019	MORGAN STANLEY & CO. LLC	4,420,000	4,415,280	4,448,509	4,415,305		25		25			33,204	33,204	9,531	
24422E UW 7	JOHN DEERE CAPITAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS, INC.	12/17/2019	CITIGROUP GLOBAL MARKETS, INC.	1,875,000	1,875,000	1,880,751	1,875,000				0			5,751	5,751	27,108	
526057 CV 4	LENNAR CORPORATION		05/22/2019	WELLS FARGO ADVISORS, LLC	12/27/2019	Various	19,000	19,238	20,620	19,222		(16)		(16)			1,398	1,398	984	420
576485 AE 6	MATADOR RESOURCES CO		06/26/2019	Various	11/05/2019	Various	468,000	472,520	455,985	472,162		(358)		(358)			(16,177)	(16,177)	17,636	3,852
680665 AJ 5	OLIN CORP		05/03/2019	Various	11/19/2019	Various	405,000	408,593	418,908	408,311		(281)		(281)			10,596	10,596	13,881	2,967
750236 AW 1	RADIAN GROUP INC		06/13/2019	RBC CAPITAL MARKETS, LLC	06/17/2019	RBC CAPITAL MARKETS, LLC	89,000	89,000	89,668	89,000				0			668	668		
94988J 5V 5	WELLS FARGO BANK NA		05/15/2019	WELLS FARGO ADVISORS, LLC	12/17/2019	RBC CAPITAL MARKETS, LLC	5,000,000	5,000,000	5,003,545	5,000,000				0			3,545	3,545	77,888	
961214 EF 6	WESTPAC BANKING CORP	D	07/16/2019	CITIGROUP GLOBAL MARKETS, INC.	07/26/2019	CITIGROUP GLOBAL MARKETS, INC.	3,695,000	3,695,000	3,771,819	3,695,000				0			76,819	76,819	2,531	
P36020 AB 4	ENGIE ENERGIA CHILE SA	D	08/22/2019	Various	11/20/2019	BANC OF AMERICA SECURITIES LLC	800,000	861,884	832,000	859,328		(2,556)		(2,556)			(27,328)	(27,328)	11,300	2,600
68245X AC 3	1011778 BC UNLIMITED LIABILITY CO.	A	05/15/2019	Various	06/20/2019	Various	440,000	432,705	447,971	432,836		132		132			15,135	15,135	8,259	6,280
68245X AH 2	1011778 BC UNLIMITED LIABILITY CO.	A	09/06/2019	MORGAN STANLEY & CO. LLC	09/09/2019	STIFEL, NICOLAUS & COMPANY INCORPOR	39,000	39,000	39,341	39,000				0			341	341		
013092 AC 5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		11/07/2019	BANC OF AMERICA SECURITIES LLC	11/07/2019	BANC OF AMERICA SECURITIES LLC	49,000	49,000	49,123	49,000				0			123	123		
013092 AB 7	ALBERTSONS LLC		08/01/2019	BANC OF AMERICA SECURITIES LLC	08/02/2019	CITIGROUP GLOBAL MARKETS, INC.	81,000	81,000	81,101	81,000				0			101	101		
019736 AF 4	ALLISON TRANSMISSION HOLDINGS INC		03/26/2019	CITIGROUP GLOBAL MARKETS, INC.	03/26/2019	CITIGROUP GLOBAL MARKETS, INC.	35,000	35,000	35,263	35,000				0			263	263		
032177 AH 0	AMSTED INDUSTRIES INCORPORATED		05/21/2019	WELLS FARGO ADVISORS, LLC	05/22/2019	WELLS FARGO ADVISORS, LLC	36,000	36,000	36,450	36,000				0			450	450		
071734 AD 9	BAUSCH HEALTH COMPANIES INC	C	05/09/2019	GOLDMAN SACHS & CO LLC	05/10/2019	[illegible] LLC	45,000	45,000	45,056	45,000				0			56	56		
085770 AA 3	BERRY GLOBAL ESCROW CORPORATION		05/20/2019	WELLS FARGO ADVISORS, LLC	11/22/2019	Various	431,000	431,270	450,165	431,248		(22)		(22)			18,917	18,917	9,955	
12686L AA 7	CABLE ONDA SA	D	10/28/2019	JP MORGAN SECURITIES LLC	10/28/2019	CAMBRIDGE INTERNATIONAL SECURITIES	200,000	197,990	200,300	197,990				0			2,310	2,310		
96926J AC 1	CARTERS INC		03/01/2019	Various	03/12/2019	BARCLAYS CAPITAL INC	158,000	160,681	161,950	160,681				0			1,269	1,269		
20338Q AB 9	COMMSCOPE FINANCE LLC		04/05/2019	Various	09/06/2019	Various	396,000	405,900	404,995	404,997		(903)		(903)			(2)	(2)	11,207	2,844
210383 AG 0	CONSTELLIUM NV	D	03/01/2019	UBS SECURITIES LLC	10/01/2019	CITIGROUP GLOBAL MARKETS, INC.	510,000	497,888	532,313	498,709		822		822			33,603	33,603	18,976	1,665
240019 BT 5	DAYTON POWER AND LIGHT CO		06/03/2019	JP MORGAN SECURITIES LLC	06/25/2019	Various	1,806,000	1,794,351	1,865,038	1,794,362		11		11			70,676	70,676	3,765	
32008D AA 4	FIRST DATA CORPORATION		01/04/2019	WELLS FARGO ADVISORS, LLC	04/22/2019	SUNTRUST ROBINSON HUMPHREY, INC.	440,000	427,350	450,890	428,001		651		651			22,889	22,889	17,050	10,572
30251G BA 4	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/05/2019	JP MORGAN SECURITIES LLC	12/03/2019	UBS SECURITIES LLC	181,000	181,000	180,774	181,000				0			(226)	(226)	1,787	
40010P AA 6	GRUBHUB HOLDINGS INC		06/06/2019	JP MORGAN SECURITIES LLC	06/07/2019	JP MORGAN SECURITIES LLC	20,000	20,000	20,225	20,000				0			225	225	3	
431475 AD 4	HILL-ROM HOLDINGS INC		09/05/2019	JP MORGAN SECURITIES LLC	09/06/2019	JP MORGAN SECURITIES LLC	41,000	41,000	41,769	41,000				0			769	769		
432833 AE 1	HILTON DOMESTIC OPERATING COMPANY		07/31/2019	Various	11/13/2019	EXCHANGE	493,000	499,569	499,350	499,350		(219)		(219)				0	9,547	569
44963B AE 8	IHO VERWALTUNGS GMBH	D	05/22/2019	CITIGROUP GLOBAL MARKETS, INC.	09/03/2019	SUSQUEHANNA FINANCIAL GROUP, LLLP	200,000	200,000	200,585	200,000				0			585	585	2,967	
577081 BD 3	MATTEL INC		11/18/2019	BANC OF AMERICA SECURITIES LLC	11/19/2019	BANC OF AMERICA SECURITIES LLC	14,000	13,888	14,105	13,888		0		0			217	217	2	
553777 AA 1	MTS SYSTEMS CORPORATION		07/11/2019	WELLS FARGO ADVISORS, LLC	07/16/2019	WELLS FARGO ADVISORS, LLC	80,000	80,000	81,800	80,000				0			1,800	1,800	26	
64952G AQ 1	NEW YORK LIFE INSURANCE COMPANY		04/01/2019	JP MORGAN SECURITIES LLC	04/03/2019	BARCLAYS CAPITAL INC	3,730,000	3,703,069	3,714,894	3,703,070		0		0			11,824	11,824	461	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
65548P AF 3	NORBORD INC.	A	06/19/2019	BANC OF AMERICA SECURITIES LLC	06/20/2019	CANTOR FITZGERALD & CO.	119,000	119,000	120,339	119,000				0			1,339	1,339		
69867D AA 6	PANTHER BF AGGREGATOR 2 LP / PANTH		03/18/2019	JP MORGAN SECURITIES LLC	03/18/2019	OPPENHEIMER & CO., INC.	79,000	79,000	80,679	79,000				0			1,679	1,679		
737446 AP 9	POST HOLDINGS INC.		06/24/2019	MORGAN STANLEY & CO. LLC	06/25/2019	CANTOR FITZGERALD & CO.	21,000	21,000	21,263	21,000				0			263	263		
74736K AE 1	QORVO INC.		03/12/2019	Various	05/20/2019	BANC OF AMERICA SECURITIES LLC	485,000	494,705	495,913	494,378		(327)		(327)			1,534	1,534	9,410	3,956
84762L AV 7	SB/RH HOLDINGS LLC		09/10/2019	[illegible] LLC	09/11/2019	[illegible] LLC	25,000	25,000	25,156	25,000				0			156	156		
82967N BE 7	SIRIUS XM RADIO INC.		06/18/2019	JP MORGAN SECURITIES LLC	06/18/2019	JP MORGAN SECURITIES LLC	40,000	40,000	40,100	40,000				0			100	100		
83001A AB 8	SIX FLAGS ENTERTAINMENT CORP.		03/20/2019	Various	06/07/2019	Various	921,000	904,556	925,095	905,169		613		613			19,926	19,926	14,002	3,638
364725 BC 4	TEGNA INC.		03/20/2019	RBC CAPITAL MARKETS, LLC	04/22/2019	CITIGROUP GLOBAL MARKETS, INC.	416,000	417,560	426,920	417,350		(210)		(210)			9,570	9,570	10,105	8,072
254687 CN 4	WALT DISNEY CO.		03/20/2019	EXCHANGE	11/22/2019	EXCHANGE	1,400,000	1,715,188	1,666,112	1,666,112		(49,076)		(49,076)				0	83,524	
95058X AG 3	WEN_19-1A		06/13/2019	GUGGENHEIM	10/29/2019	Various	9,000,000	9,000,000	9,209,007	9,000,000				0			209,007	209,007	118,110	
98212B AJ 2	WPX ENERGY INC.		09/10/2019	BANC OF AMERICA SECURITIES LLC	09/10/2019	DEUTSCHE BANK SECURITIES INC.	87,000	87,000	87,109	87,000				0			109	109		
983130 AV 7	WYNN LAS VEGAS LLC / WYNN LAS VEGA		02/27/2019	Various	10/01/2019	Various	695,000	694,713	721,675	694,736		24		24			26,938	26,938	32,282	14,042
988498 AL 5	YUM! BRANDS INC.		09/04/2019	WELLS FARGO ADVISORS, LLC	09/06/2019	WELLS FARGO ADVISORS, LLC	98,000	98,000	100,205	98,000				0			2,205	2,205		
3899999.	Total - Bonds - Industrial and Miscellaneous						59,502,000	60,443,264	60,990,346	60,386,972	0	(56,292)	0	(56,292)	0	0	603,373	603,373	894,811	163,905
Bonds - Hybrid Securities																				
G07980 AF 5	BARCLAYS BANK PLC	D	01/28/2019	HIMCO OPERATIONAL TRANSACTION.	11/21/2019	Various	70,000,000	51,887,500	51,866,250	52,002,963		115,463		115,463			(136,713)	(136,713)	1,101,141	36,437
G07980 AH 1	BARCLAYS BANK PLC	D	03/01/2019	HIMCO OPERATIONAL TRANSACTION.	10/29/2019	IMPERIAL CAPITAL LLC	30,000,000	22,362,000	22,112,500	22,436,034		74,034		74,034			(323,534)	(323,534)	534,045	
4899999.	Total - Bonds - Hybrid Securities						100,000,000	74,249,500	73,978,750	74,438,997	0	189,497	0	189,497	0	0	(460,247)	(460,247)	1,635,187	36,437
Bonds - Unaffiliated Bank Loans																				
C6901L AE 7	1011778 BC UNLIMITED LIABILITY CO.	A	08/22/2019	JP MORGAN SECURITIES LLC	11/19/2019	Various	410,000	410,000	410,000	410,000				0				0	4,217	
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC		05/09/2019	HIMCO OPERATIONAL TRANSACTION.	05/30/2019	CITIGROUP GLOBAL MARKETS, INC.	1,331,456	1,328,620	1,333,121	1,328,645		25		25			4,475	4,475		
BHM20E EN 8	BERRY GLOBAL GROUP INC.		07/09/2019	GOLDMAN SACHS & CO LLC	12/03/2019	Various	431,000	429,923	433,150	429,974		52		52			3,175	3,175	7,009	
52729K AN 6	LEVEL 3 COMMUNICATIONS INC.		09/12/2019	BANC OF AMERICA SECURITIES LLC	11/29/2019	Various	175,000	175,219	175,148	175,209		(10)		(10)			(62)	(62)	1,576	
55328H AE 1	MPH ACQUISITION HOLDINGS LLC		05/15/2019	DEUTSCHE BANK SECURITIES INC.	12/03/2019	CITIGROUP GLOBAL MARKETS, INC.	220,000	214,225	206,954	214,922		697		697			(7,968)	(7,968)	4,357	
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP	C	05/07/2019	JP MORGAN SECURITIES LLC	11/25/2019	JP MORGAN SECURITIES LLC	920,000	918,850	908,500	917,756		(1,094)		(1,094)			(9,256)	(9,256)	29,287	
92532Y AB 5	VERSUM MATERIALS INC.		10/09/2019	CITIGROUP GLOBAL MARKETS, INC.	10/09/2019	HIMCO OPERATIONAL TRANSACTION.	211,455	211,984	211,455	211,984				0			(529)	(529)		
95810D AR 2	WESTERN DIGITAL CORPORATION		03/13/2019	JP MORGAN SECURITIES LLC	06/21/2019	Various	525,000	516,469	514,842	516,854		386		386			(2,012)	(2,012)	4,597	
8299999.	Total - Bonds - Unaffiliated Bank Loans						4,223,911	4,205,289	4,193,169	4,205,345	0	56	0	56	0	0	(12,176)	(12,176)	51,043	0
8399998.	Total - Bonds						312,002,683	287,081,905	288,899,845	287,104,480	0	22,575	0	22,575	0	0	1,795,365	1,795,365	3,729,583	565,871
9999999.	Total - Bonds, Preferred and Common Stocks							287,081,905	288,899,845	287,104,480	0	22,575	0	22,575	0	0	1,795,365	1,795,365	3,729,583	565,871

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
Common Stocks - U.S. Life Insurer											
02740# 10 7	AMERICAN MATURITY LIFE INSURANCE COMPANY		81213	06-1422508	8bi	NO		49,636,999		12,500.000	100.0
45069# 10 9	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE CO.		71153	39-1052598	8bi	NO		979,284,333		2,000.000	100.0
45070# 10 6	TALCOTT RESOLUTION INTERNATIONAL LIFE REASSURANCE CO.		93505	06-1207332	8bi	NO		12,068,670	12,068,670	1,000,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	1,040,990,002	12,068,670	XXX	XXX
1899999. Total - Common Stocks							0	1,040,990,002	12,068,670	XXX	XXX
1999999. Total - Preferred and Common Stock							0	1,040,990,002	12,068,670	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: $.....3,171,191,148.
2. Total amount of intangible assets nonadmitted $.....0.

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

NONE

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
HERACLES GB - 2020			12/19/2019.	HIMCO OPERATIONAL TRANSACTION	12/20/2020.	2,101,919					2,101,919	2,101,919	2,613		3.44	3.44	MON..	2,970	
HERACLES LP - 2020			12/19/2019.	HIMCO OPERATIONAL TRANSACTION	12/20/2020.	853,387					853,387	853,387	1,061		3.44	3.44	MON..		
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,955,306	0	0	0	0	2,955,307	2,955,306	3,674	0	XXX	XXX	XXX	2,970	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						2,955,306	0	0	0	0	2,955,307	2,955,306	3,674	0	XXX	XXX	XXX	2,970	0
Total Bonds																			
7799999. Subtotals - Residential Mortgage-Backed Securities						2,955,306	0	0	0	0	2,955,307	2,955,306	3,674	0	XXX	XXX	XXX	2,970	0
8399999. Subtotals - Bonds						2,955,306	0	0	0	0	2,955,307	2,955,306	3,674	0	XXX	XXX	XXX	2,970	0
9199999. Total - Short-Term Investments						2,955,306	0	0	0	0	XXX	2,955,306	3,674	0	XXX	XXX	XXX	2,970	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	725,000			1,308,870		1,308,870	449,610						4
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	439,000			803,900		803,900	282,735						4
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	285,000			515,270		515,270	187,045						4
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	1,499,000			2,801,880		2,801,880	1,057,480						4
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	428,000			811,240		811,240	309,585						4
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/05/2019	03/19/2021		1,000,000,000	0.50		600,000		120,000		120,000	(480,000)						100/100
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2019	03/19/2021		1,000,000,000	0.50		630,000		140,000		140,000	(490,000)						100/100
CMS IDX CALL @ 50BP 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/19/2021		1,000,000,000	0.50		640,000		160,000		160,000	(480,000)						3
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/11/2019	06/18/2021		1,000,000,000	0.50		787,000		208,000		208,000	(579,000)						3
S&P IDX CALL @ 3175 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/21/2019	01/17/2020		161,539,000	3,175.00		1,664,625		3,538,904		3,538,904	1,874,279						3
S&P IDX CALL @ 3175 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/28/2019	01/17/2020		161,539,000	3,175.00		1,216,000		3,538,904		3,538,904	2,322,904						3
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										3,376,000	5,537,625	0	13,946,968	XXX	13,946,968	4,454,638	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025		115,338,846	2,800.00				(4,941,678)	^...	(4,941,678)	(8,840,201)						3
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025		115,338,846	2,800.00				(5,036,188)	^...	(5,036,188)	(8,846,327)						3
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025		100,108,140	1,670.00				(26,519)	^...	(26,519)	(7,267,370)						3
MXEA IDX PUT @ 1920 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		106,124,626	1,920.00				(1,044,837)	^...	(1,044,837)	(8,106,010)						3
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028		113,400,378	2,850.00				(4,173,085)	^...	(4,173,085)	(8,249,653)						3
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		113,400,378	2,850.00				(3,905,715)	^...	(3,905,715)	(8,226,725)						3
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		111,461,910	2,900.00				(3,164,087)	^...	(3,164,087)	(8,239,699)						3
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/30/2018	12/18/2020		171,103,044	1,600.00				(7,072,412)	^...	(7,072,412)	(9,320,547)						3
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/30/2018	12/18/2020		85,551,522	1,600.00				(3,563,267)	^...	(3,563,267)	(4,661,121)						3
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2018	12/18/2020		82,496,111	1,675.00				(2,913,715)	^...	(2,913,715)	(5,421,362)						3

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/07/2018	12/18/2020		115,338,846	2,525.00				(3,860,863)	^	(3,860,863)	(7,615,104)						3
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		117,923,470	2,750.00				(4,224,148)	^	(4,224,148)	(8,531,667)						3
RTY IDX PUT @ 1350 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	11/27/2018	12/18/2020		111,787,423	1,350.00				(4,427,180)	^	(4,427,180)	(7,242,526)						3
RTY IDX PUT @ 1370 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	11/28/2018	03/19/2021		110,118,954	1,370.00				(4,128,878)	^	(4,128,878)	(7,477,381)						3
0169999999. Total-Purchased Options-Hedging Other-Put Options											0	0	0	(52,482,571)	XXX	(52,482,571)	(108,045,694)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											3,376,000	5,537,625	0	(38,535,604)	XXX	(38,535,604)	(103,591,056)	0	0	0	0	XXX	XXX
Purchased Options - Other - Call Options and Warrants																							
CFF HOLDING CORPORATION						01/31/2011			7														
HIBERNATION HOLDING CO						06/30/2014			44,016														
TURBO CAYMAN - WTS #1						06/30/2009			123														
WILSHIRE NEW YORK PARTNERS III LP						12/28/2000			16														
0369999999. Total-Purchased Options-Other-Call Options and Warrants											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options-Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											3,376,000	5,537,625	0	13,946,968	XXX	13,946,968	4,454,638	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options											0	0	0	(52,482,571)	XXX	(52,482,571)	(108,045,694)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											3,376,000	5,537,625	0	(38,535,604)	XXX	(38,535,604)	(103,591,056)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	(711,000)			(361,370)		(361,370)	379,770						4
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	(426,000)			(214,475)		(214,475)	240,180						4
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	(248,000)			(79,935)		(79,935)	156,305						4
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	(1,308,100)			(440,600)		(440,600)	824,380						4
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	(417,000)			(145,730)		(145,730)	267,045						4
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025		115,338,846	1,400.00				1,293,623	^	1,293,623	2,012,545						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025		115,338,846	1,400.00				1,392,147	^	1,392,147	2,018,932						3
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025		100,108,140	835.00				241,651	^	241,651	1,856,378						3
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		106,124,626	960.00				1,093,687	^	1,093,687	1,691,673						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028		113,400,378	1,425.00				1,441,242	^	1,441,242	2,554,788						3

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S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		113,400,378	1,425.00				1,218,622	^	1,218,622	2,535,698						3
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		111,461,910	1,450.00				1,216,325	^	1,216,325	2,569,154						3
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		117,923,470	1,375.00				1,151,487	^	1,151,487	2,070,372						3
RTY IDX PUT @ 1.800 02/03/20	VAGLB Hedge - Macro Hedge	N/A	A	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/01/2019	02/03/2020		280,000,000	1.80		(1,680,000)		(3,506,440)		(3,506,440)	(1,826,440)						3
0659999999. Total-Written Options-Hedging Other-Put Options											(3,110,100)	(1,680,000)	0	4,300,234	XXX	4,300,234	17,350,779	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other											(3,110,100)	(1,680,000)	0	4,300,234	XXX	4,300,234	17,350,779	0	0	0	0	XXX	XXX
Total Written Options																							
0939999999. Total-Written Options-Put Options											(3,110,100)	(1,680,000)	0	4,300,234	XXX	4,300,234	17,350,779	0	0	0	0	XXX	XXX
0989999999. Total-Written Options											(3,110,100)	(1,680,000)	0	4,300,234	XXX	4,300,234	17,350,779	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/05/2012	03/07/2022		150,000,000	2.06%(3ML)			(598,399)			1,271,399					1,108,266		100/100
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88	03/09/2012	03/13/2022		150,000,000	2.12%(3ML)			(533,925)			1,447,799					1,112,430		100/100
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/20/2022		380,000,000	1.99%(1ML)			(1,121,331)			3,577,852					2,830,412		99/100
SWP: 2.11%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022		200,000,000	2.11%(3ML)			(720,934)			1,916,636					1,486,008		99/100
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate											0	0	(2,974,588)	0	XXX	8,213,685	0	0	0	0	6,537,116	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	08/25/2004	04/29/2024		12,223,235	USD 5.97%(EUR 5.38%)			138,253	871,500		396,428		206,500			127,197		100/100
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK USA	1IE8VN30JCEQV1H4R804	10/18/2004	04/29/2024		15,511,267	USD 5.75%(EUR 5.38%)			181,388	1,552,200		1,325,195		247,800			161,412		100/100
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	10/20/2004	06/05/2026		21,920,860	USD 5.79%(GBP 5.50%)			387,017	6,008,550		6,351,034		(629,145)			277,991		100/100
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/18/2006	08/01/2021		93,693,784	EUR 10YLIBR(USD 5.84%)				(9,506,283)	@	(15,061,745)		(1,548,784)			590,029		100/100
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024		3,364,500	USD 3.00%(EUR 0.98%)			68,414	(7,500)		(1,512)		61,950			36,961		100/100
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H@2 - AMETEK INC	D PART 1	D	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	USD 3.20%(EUR 1.34%)			61,019	(66,450)		(103,367)		61,950			43,187		100/100
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B9550@AA9 - UMICORE SA	D PART 1	D	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	USD 4.00%(EUR 1.84%)			109,301	(280,929)		(276,141)		103,250			75,115		100/100

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1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	945,392	(1,428,912)	XXX	(7,370,108)	0	(1,496,479)	0	0	1,311,893	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	(2,029,196)	(1,428,912)	XXX	843,577	0	(1,496,479)	0	0	7,849,008	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	05/19/2006	05/23/2026		115,000,000	3ML(5.68%)			(3,710,413)	(27,299,107)		(27,299,107)	(3,627,508)				1,454,336		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021		64,750,000	3ML(5.64%)			(2,059,113)	(3,588,896)		(3,588,896)	985,810				387,538		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021		27,750,000	3ML(5.64%)			(882,477)	(1,538,098)		(1,538,098)	422,490				166,088		1
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021		28,000,000	3ML(5.66%)			(896,945)	(1,566,108)		(1,566,108)	434,778				167,904		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	06/14/2006	06/16/2021		93,000,000	3ML(5.63%)			(2,930,926)	(5,240,171)		(5,240,171)	1,398,815				561,914		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	06/14/2006	06/16/2021		46,500,000	3ML(5.63%)			(1,465,463)	(2,620,086)		(2,620,086)	699,407				280,957		1
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040		5,100,000	3ML(4.12%)			(84,260)	(1,807,651)		(1,807,651)	(743,920)				115,976		1
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040		15,600,000	3ML(3.58%)			(173,458)	(4,072,647)		(4,072,647)	(2,219,656)				354,749		1
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET	A	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/23/2011	02/01/2021		6,000,000	3ML(2.19%)			15,818	(28,316)		(28,316)	(83,577)				31,327		1
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021		6,000,000	2.06%(3ML)			(23,468)	20,131		20,131	90,842				31,327		1
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/10/2011	09/01/2040		6,400,000	3ML(2.88%)			(25,962)	(894,205)		(894,205)	(862,640)				145,538		1
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026		115,000,000	2.51%(3ML)			61,463	5,112,839		5,112,839	6,108,862				1,454,336		1
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET	C	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	11/21/2011	06/16/2021		93,000,000	2.10%(3ML)			(356,624)	516,921		516,921	1,680,978				561,914		1
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	11/17/2011	06/06/2021		64,750,000	2.16%(3ML)			(190,302)	416,221		416,221	1,113,559				387,538		1
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/05/2011	09/01/2040		15,600,000	2.77%(3ML)			46,513	1,889,814		1,889,814	2,091,893				354,749		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		5,100,000	2.44%(3ML)			(1,560)	328,123		328,123	673,144				115,976		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		6,400,000	2.44%(3ML)			(1,958)	411,762		411,762	844,729				145,538		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		15,000,000	3ML(2.81%)			(51,210)	(687,412)		(687,412)	(525,612)				155,201		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		30,000,000	3ML(2.81%)			(102,421)	(1,374,823)		(1,374,823)	(1,051,223)				310,402		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024		9,000,000	2.57%(3ML)			11,970	324,338		324,338	330,026				93,121		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		15,000,000	2.60%(3ML)			24,273	558,223		558,223	546,542				155,201		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		14,000,000	2.60%(3ML)			22,655	521,008		521,008	510,106				144,854		1
SWP: 2.66%(3ML) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/03/2014	04/11/2024		7,000,000	2.66%(3ML)			13,013	275,829		275,829	254,080				72,427		1
SWP: 2.01%(3ML) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/06/2021		27,750,000	2.01%(3ML)			(123,044)	118,009		118,009	520,228				166,088		1
SWP: 2.00%(3ML) 06/08/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021		28,000,000	2.00%(3ML)			(127,155)	115,821		115,821	529,664				167,904		1
SWP: 2.01%(3ML) 06/16/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/16/2021		46,500,000	2.01%(3ML)			(217,837)	201,575		201,575	884,791				280,957		1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		75,000,000	2.56%(3ML)			59,327	7,745,538		7,745,538	12,363,108				1,976,337		2

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SWP: 2.50%(3ML) 10/05/67	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067		250,000,000	2.50%(3ML)				19,864,005		19,864,005	27,359,108				8,641,698		2
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		75,000,000	2.56%(3ML)			55,952	7,672,112		7,672,112	12,358,185				1,976,337		2
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		70,000,000	2.56%(3ML)			51,172	7,137,794		7,137,794	11,532,774				1,844,581		2
SWP: 2.55%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		70,000,000	2.55%(3ML)			48,372	7,076,878		7,076,878	11,528,691				1,844,581		2
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029		140,000,000	2.57%(3ML)			219,420	8,413,350		8,413,350	8,413,350				2,137,384		3
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029		140,000,000	2.57%(3ML)			219,899	8,419,397		8,419,397	8,419,397				2,137,384		3
SWP: 1.62%(3ML) 09/12/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	09/10/2019	09/12/2029		140,000,000	1.62%(3ML)			(211,267)	(3,255,315)		(3,255,315)	(3,255,315)				2,180,907		3
SWP: 1.62%(3ML) 09/12/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	09/10/2019	09/12/2029		140,000,000	1.62%(3ML)			(211,691)	(3,267,862)		(3,267,862)	(3,267,862)				2,180,907		3
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(12,997,708)	19,898,990	XXX	19,898,990	96,458,041	0	0	0	33,183,977	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/02/2016	06/20/2021		5,742,000	CREDIT EVENT(5.00%)	(1,343,436)		(291,088)	(406,463)		(406,463)	(58,888)		253,611			2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/21/2016	12/20/2021		17,000,000	CREDIT EVENT(1.00%)	75,221		(172,361)	(299,240)		(299,240)	777		(14,343)			2	95/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/21/2016	12/20/2021		17,000,000	CREDIT EVENT(1.00%)	75,221		(172,361)	(299,240)		(299,240)	777		(14,343)			2	95/100
1129999999. Total-Swaps-Hedging Other-Credit Default										(1,192,994)	0	(635,810)	(1,004,943)	XXX	(1,004,943)	(57,334)	0	224,926	0	0	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/02/2007	06/30/2057		984,537,805	GMWB (0.25%)			(2,514,822)	10,792,021		10,792,021	(9,231,132)				30,154,549		4
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/17/2008	06/30/2057		984,537,805	GMWB (0.52%)			(5,184,020)	541,988		541,988	(9,249,436)				30,154,549		4
1159999999. Total-Swaps-Hedging Other-Other										0	0	(7,698,842)	11,334,009	XXX	11,334,009	(18,480,568)	0	0	0	60,309,099	XXX	XXX
1169999999. Total-Swaps-Hedging Other										(1,192,994)	0	(21,332,360)	30,228,056	XXX	30,228,056	77,920,139	0	224,926	0	93,493,076	XXX	XXX
Swaps - Replications - Interest Rate																						
SWP: 3.18%(3ML) 09/25/48	91278*AY0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	09/21/2018	09/25/2048		85,000,000	3.18%(3ML)			593,398			20,699,041					2,279,053		
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			(45,751)			1,108,151					768,493		
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			(44,914)			1,121,273					768,493		
1179999999. Total-Swaps-Replications-Interest Rate										0	0	502,733	0	XXX	22,928,465	0	0	0	0	3,816,040	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	502,733	0	XXX	22,928,465	0	0	0	0	3,816,040	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(15,469,564)	19,898,990	XXX	51,041,139	96,458,041	0	0	0	43,537,133	XXX	XXX
1369999999. Total-Swaps-Credit Default										(1,192,994)	0	(635,810)	(1,004,943)	XXX	(1,004,943)	(57,334)	0	224,926	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1379999999. Total-Swaps-Foreign Exchange										0	0	945,392	(1,428,912)	XXX	(7,370,108)	0	(1,496,479)	0	0	1,311,893	XXX	XXX
1399999999. Total-Swaps-Other										0	0	(7,698,842)	11,334,009	XXX	11,334,009	(18,480,568)	0	0	0	60,309,099	XXX	XXX
1409999999. Total-Swaps										(1,192,994)	0	(22,858,824)	28,799,144	XXX	54,000,097	77,920,139	(1,496,479)	224,926	0	105,158,124	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	(2,029,196)	(1,428,912)	XXX	843,577	0	(1,496,479)	0	0	7,849,008	XXX	XXX
1709999999. Total-Hedging Other										(927,094)	3,857,625	(21,332,360)	(4,007,314)	XXX	(4,007,314)	(8,320,137)	0	224,926	0	93,493,076	XXX	XXX
1719999999. Total-Replication										0	0	502,733	0	XXX	22,928,465	0	0	0	0	3,816,040	XXX	XXX
1739999999. Total-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL										(927,094)	3,857,625	(22,858,824)	(5,436,226)	XXX	19,764,728	(8,320,137)	(1,496,479)	224,926	0	105,158,124	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the twelve months ended December 31, 2019, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
3 (cont)	surplus. For the twelve months ended December 31, 2019, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the twelve months ended December 31, 2019, the hedge has been effective at achieving its objective.

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)
Purchased Options - Hedging Other - Call Options and Warrants																								
RTY IDX CALL @ 1.400 12/10/19	VAGLB Hedge - Macro Hedge	N/A	A	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4	11/08/2019.	12/10/2019.	12/10/2019.	EXPIRATION		280,000,000	1.40		112,000			112,000					(112,000)			2
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants												0	112,000	0	0	112,000	XXX	0	0	0	(112,000)	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other												0	112,000	0	0	112,000	XXX	0	0	0	(112,000)	0	0	XXX
Total Purchased Options																								
0439999999. Total-Purchased Options-Call Options and Warrants												0	112,000	0	0	112,000	XXX	0	0	0	(112,000)	0	0	XXX
0499999999. Total-Purchased Options												0	112,000	0	0	112,000	XXX	0	0	0	(112,000)	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																								
SWPTN: 10Y RTR 3ML(1.40%) 12/10/19	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	09/10/2019.	12/10/2019.	12/10/2019.	EXPIRATION		280,000,000	1.40		(1,869,000)			(1,869,000)					1,869,000			2
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants												0	(1,869,000)	0	0	(1,869,000)	XXX	0	0	0	1,869,000	0	0	XXX
Written Options - Hedging Other - Put Options																								
S&P IDX PUT @ 2400 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4	06/21/2019.	01/17/2020.	12/04/2019.	SALE		155,638,000	2,400.00		(1,120,000)	(40,000)		(1,120,000)					1,080,000			2
S&P IDX PUT @ 2400 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	06/28/2019.	01/17/2020.	12/04/2019.	SALE		155,638,000	2,400.00		(1,220,000)	(40,500)		(1,220,000)					1,179,500			2
SWPTN: 10Y RTP 3ML(2.30%) 10/11/19	VAGLB Hedge - Macro Hedge	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	07/11/2019.	10/11/2019.	08/01/2019.	SALE		280,000,000	2.30		(1,029,000)	(259,000)		(1,029,000)					770,000			2
SWPTN: 10Y RTP 3ML(1.90%) 11/13/19	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	08/13/2019.	11/13/2019.	11/01/2019.	SALE		280,000,000	1.90		(917,000)	(56,000)		(917,000)					861,000			2
0659999999. Total-Written Options-Hedging Other-Put Options												0	(4,286,000)	(395,500)	0	(4,286,000)	XXX	0	0	0	3,890,500	0	0	XXX
0709999999. Total-Written Options-Hedging Other												0	(6,155,000)	(395,500)	0	(6,155,000)	XXX	0	0	0	5,759,500	0	0	XXX
Total Written Options																								
0929999999. Total-Written Options-Call Options and Warrants												0	(1,869,000)	0	0	(1,869,000)	XXX	0	0	0	1,869,000	0	0	XXX
0939999999. Total-Written Options-Put Options												0	(4,286,000)	(395,500)	0	(4,286,000)	XXX	0	0	0	3,890,500	0	0	XXX
0989999999. Total-Written Options												0	(6,155,000)	(395,500)	0	(6,155,000)	XXX	0	0	0	5,759,500	0	0	XXX
Swaps - Hedging Other - Interest Rate																								
SWP: ZERO 1ML(5.20%) 09/13/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	12/18/2007.	09/13/2045.	12/12/2019.	SALE		25,188,000	1ML(5.20%)			(63,203,740)	(1,625,998)			42,857,726			(63,203,740)			1
SWP: 3ML(5.00%) 08/10/56	OFFSET	OFFSET	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	12/20/2007.	08/10/2056.	12/17/2019.	SALE		50,000,000	3ML(5.00%)			(40,385,727)	(1,229,310)			25,985,519			(40,385,727)			1
SWP: 3ML(5.02%) 06/07/41	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	12/20/2007.	06/07/2041.	12/17/2019.	SALE		50,000,000	3ML(5.02%)			(27,156,458)	(1,229,027)			18,525,774			(27,156,458)			1
SWP: ZERO 4.33%(1ML) 09/13/45	OFFSET	OFFSET	A	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/06/2010.	09/13/2045.	12/12/2019.	SALE		42,250,000	4.33%(1ML)			55,873,518	1,570,793			(33,865,582)			55,873,518			1
SWP: 2.78%(3ML) 08/10/56	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	11/17/2011.	08/10/2056.	12/17/2019.	SALE		50,000,000	2.78%(3ML)			10,222,016	154,377			856,652			10,222,016			1
SWP: 2.84%(3ML) 06/07/41	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/10/2011.	06/07/2041.	12/17/2019.	SALE		50,000,000	2.84%(3ML)			7,533,701	176,568			54,716			7,533,701			1
SWP: 2.20%(3ML) 05/31/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD8	05/29/2019.	05/31/2029.	08/01/2019.	SALE		140,000,000	2.20%(3ML)			4,768,096	(87,384)						4,768,096			2
SWP: 2.20%(3ML) 05/31/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD8	05/29/2019.	05/31/2029.	08/01/2019.	SALE		140,000,000	2.20%(3ML)			4,886,483	(87,264)						4,886,483			2
SWP: 1.67%(3ML) 10/21/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD8	10/17/2019.	10/21/2029.	11/01/2019.	SALE		280,000,000	1.67%(3ML)			944,374	(44,701)						944,374			2
1119999999. Total-Swaps-Hedging Other-Interest Rate												0	0	(46,517,737)	(2,401,947)	0	XXX	54,414,804	0	0	(46,517,737)	0	0	XXX
Swaps - Hedging Other - Credit Default																								

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)
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/29/2014.	02/17/2051.	03/28/2019.	SALE		231	CREDIT EVENT(0.96 %)			66	(1)			(63)			66			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/25/2014.	02/17/2051.	03/28/2019.	SALE		2,480	CREDIT EVENT(0.96 %)			703	(6)			(674)			703			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/25/2014.	02/17/2051.	03/28/2019.	SALE		7,896	CREDIT EVENT(0.96 %)			2,237	(18)			(2,145)			2,237			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/25/2014.	02/17/2051.	03/28/2019.	SALE		461	CREDIT EVENT(0.96 %)			131	(1)			(125)			131			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/30/2014.	02/17/2051.	03/28/2019.	SALE		3,176	CREDIT EVENT(0.96 %)			900	(7)			(863)			900			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/25/2014.	02/17/2051.	03/28/2019.	SALE		0	CREDIT EVENT(0.96 %)			0				(0)			0			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/26/2015.	02/17/2051.	03/28/2019.	SALE		18	CREDIT EVENT(0.96 %)			5	(0)			(5)			5			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/28/2015.	02/17/2051.	03/28/2019.	SALE		128	CREDIT EVENT(0.96 %)			36	(0)			(35)			36			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/31/2015.	02/17/2051.	03/28/2019.	SALE		342	CREDIT EVENT(0.96 %)			97	(1)			(93)			97			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/29/2015.	02/17/2051.	03/28/2019.	SALE		2,087	CREDIT EVENT(0.96 %)			591	(5)			(567)			591			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	10/27/2015.	02/17/2051.	03/28/2019.	SALE		1,188	CREDIT EVENT(0.96 %)			337	(3)			(323)			337			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	11/27/2015.	02/17/2051.	03/28/2019.	SALE		248	CREDIT EVENT(0.96 %)			70	(1)			(68)			70			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/29/2016.	02/17/2051.	03/28/2019.	SALE		1,209	CREDIT EVENT(0.96 %)			343	(3)			(328)			343			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/29/2016.	02/17/2051.	03/28/2019.	SALE		47	CREDIT EVENT(0.96 %)			13	(0)			(13)			13			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	06/28/2016.	02/17/2051.	03/28/2019.	SALE		586	CREDIT EVENT(0.96 %)			166	(1)			(159)			166			1

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)
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	07/26/2016.	02/17/2051.	03/28/2019.	SALE		545	CREDIT EVENT(0.96 %)			154	(1)			(148)			154			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	12/27/2016.	02/17/2051.	03/28/2019.	SALE		206	CREDIT EVENT(0.96 %)			58	(0)			(56)			58			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/09/2018.	02/17/2051.	03/28/2019.	SALE		1,233	CREDIT EVENT(0.96 %)			349	(3)			(335)			349			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	03/28/2019.	SALE		7,039,608	CREDIT EVENT(0.96 %)	1,850,394		1,994,766	214,476	1,850,394		(62,268)			144,373			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	02/25/2019.	SALE		618,299	CREDIT EVENT(0.96 %)	162,523			18,838	162,523		(5,469)			(162,523)			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	03/27/2019.	SALE		332,876	CREDIT EVENT(0.96 %)	87,498		18	10,142	87,498		(2,944)			(87,480)			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	01/25/2019.	SALE		107,033	CREDIT EVENT(0.96 %)	28,134			3,261	28,134		(947)			(28,134)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/18/2008.	02/17/2051.	03/28/2019.	SALE		7,039,608	0.96%(CRE DIT EVENT)	(2,367,805)		(1,996,956)	(214,476)	(2,367,805)		(455,143)			370,849			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/18/2008.	02/17/2051.	01/25/2019.	SALE		107,033	0.96%(CRE DIT EVENT)	(36,001)			(3,261)	(36,001)		(6,920)			36,001			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/18/2008.	02/17/2051.	02/25/2019.	SALE		618,299	0.96%(CRE DIT EVENT)	(207,968)			(18,838)	(207,968)		(39,976)			207,968			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/18/2008.	02/17/2051.	03/27/2019.	SALE		332,876	0.96%(CRE DIT EVENT)	(111,964)		(18)	(10,142)	(111,964)		(21,522)			111,947			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	01/30/2014.	02/17/2051.	03/28/2019.	SALE		231	0.96%(CRE DIT EVENT)			(66)	1			63			(66)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	02/25/2014.	02/17/2051.	03/28/2019.	SALE		2,480	0.96%(CRE DIT EVENT)			(703)	6			674			(703)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/25/2014.	02/17/2051.	03/28/2019.	SALE		7,896	0.96%(CRE DIT EVENT)			(2,240)	18			2,145			(2,240)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	04/25/2014.	02/17/2051.	03/28/2019.	SALE		461	0.96%(CRE DIT EVENT)			(131)	1			125			(131)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	05/30/2014.	02/17/2051.	03/28/2019.	SALE		3,176	0.96%(CRE DIT EVENT)			(901)	7			863			(901)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	08/26/2014.	02/17/2051.	03/28/2019.	SALE		0	0.96%(CRE DIT EVENT)			(0)				0			(0)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/26/2015.	02/17/2051.	03/28/2019.	SALE		18	0.96%(CRE DIT EVENT)			(5)	0			5			(5)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	04/28/2015.	02/17/2051.	03/28/2019.	SALE		128	0.96%(CRE DIT EVENT)			(36)	0			35			(36)			1

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CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	08/31/2015.	02/17/2051.	03/28/2019.	SALE		342	0.96%(CREDIT EVENT)			(97)	1			93			(97)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	09/29/2015.	02/17/2051.	03/28/2019.	SALE		2,087	0.96%(CREDIT EVENT)			(592)	5			567			(592)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	10/27/2015.	02/17/2051.	03/28/2019.	SALE		1,188	0.96%(CREDIT EVENT)			(337)	3			323			(337)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	11/27/2015.	02/17/2051.	03/28/2019.	SALE		248	0.96%(CREDIT EVENT)			(70)	1			68			(70)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	03/29/2016.	02/17/2051.	03/28/2019.	SALE		47	0.96%(CREDIT EVENT)			(13)	0			13			(13)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	06/28/2016.	02/17/2051.	03/28/2019.	SALE		586	0.96%(CREDIT EVENT)			(166)	1			159			(166)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	12/27/2016.	02/17/2051.	03/28/2019.	SALE		206	0.96%(CREDIT EVENT)			(58)	0			56			(58)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	05/09/2018.	02/17/2051.	03/28/2019.	SALE		1,233	0.96%(CREDIT EVENT)			(350)	3			335			(350)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	02/29/2016.	02/17/2051.	03/28/2019.	SALE		1,209	0.96%(CREDIT EVENT)			(343)	3			328			(343)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	07/26/2016.	02/17/2051.	03/28/2019.	SALE		545	0.96%(CREDIT EVENT)			(155)	1			148			(155)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	03/28/2019.	SALE		1,376,582	CREDIT EVENT(0.84%)	667,642		75,314	(1,609)	667,642		548,705		(0)	(592,328)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	01/25/2019.	SALE		6,322	CREDIT EVENT(0.84%)	3,066			(7)	3,066		2,520			(3,066)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	03/27/2019.	SALE		7,972	CREDIT EVENT(0.84%)	3,867		0	(9)	3,867		3,178			(3,866)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	02/25/2019.	SALE		8,774	CREDIT EVENT(0.84%)	4,255			(10)	4,255		3,497			(4,255)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	03/28/2019.	SALE		1,376,582	CREDIT EVENT(0.84%)	696,894		75,314	(1,609)	696,894		577,958			(621,581)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	01/25/2019.	SALE		6,322	CREDIT EVENT(0.84%)	3,201			(7)	3,201		2,654			(3,201)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	02/25/2019.	SALE		8,774	CREDIT EVENT(0.84%)	4,442			(10)	4,442		3,684			(4,442)			1
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	03/27/2019.	SALE		7,972	CREDIT EVENT(0.84%)	4,036		0	(9)	4,036		3,347			(4,036)			1

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CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/14/2009.	03/15/2049.	03/28/2019.	SALE		1,290,082	CREDIT EVENT(1.09 %)	761,149		362,875	3,241	761,149		438,499		0	(398,274)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/14/2009.	03/15/2049.	03/27/2019.	SALE		8,577	CREDIT EVENT(1.09 %)	5,060		1	22	5,060		2,915			(5,060)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/14/2009.	03/15/2049.	02/25/2019.	SALE		41,847	CREDIT EVENT(1.09 %)	24,690			105	24,690		14,224			(24,690)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/14/2009.	03/15/2049.	01/25/2019.	SALE		69,330	CREDIT EVENT(1.09 %)	40,905			174	40,905		23,565			(40,905)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	07/29/2014.	03/15/2049.	03/28/2019.	SALE		2	CREDIT EVENT(1.09 %)			1				(1)			1			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/26/2014.	03/15/2049.	03/28/2019.	SALE		4	CREDIT EVENT(1.09 %)			1				(1)			1			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/29/2014.	03/15/2049.	03/28/2019.	SALE		813	CREDIT EVENT(1.09 %)			229	(1)			(203)			229			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	12/01/2014.	03/15/2049.	03/28/2019.	SALE		829	CREDIT EVENT(1.09 %)			233	(1)			(207)			233			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	01/30/2015.	03/15/2049.	03/28/2019.	SALE		385	CREDIT EVENT(1.09 %)			108	(0)			(96)			108			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	07/28/2015.	03/15/2049.	03/28/2019.	SALE		6	CREDIT EVENT(1.09 %)			2				(1)			2			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/31/2015.	03/15/2049.	03/28/2019.	SALE		498	CREDIT EVENT(1.09 %)			140	(0)			(125)			140			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/27/2015.	03/15/2049.	03/28/2019.	SALE		1,761	CREDIT EVENT(1.09 %)			495	(1)			(441)			495			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/27/2015.	03/15/2049.	03/28/2019.	SALE		21	CREDIT EVENT(1.09 %)			6	(0)			(5)			6			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	03/29/2016.	03/15/2049.	03/28/2019.	SALE		1	CREDIT EVENT(1.09 %)			0				(0)			0			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	06/20/2016.	03/15/2049.	03/28/2019.	SALE		9,031	CREDIT EVENT(1.09 %)			2,540	(7)			(2,259)			2,540			1

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CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	07/28/2017.	03/15/2049.	03/28/2019.	SALE		0	CREDIT EVENT(1.09 %)			0				(0)			0			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	03/28/2019.	SALE		2,580,165	CREDIT EVENT(1.09 %)	1,522,297		725,750	9,556	1,522,297		876,998			(796,548)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	01/25/2019.	SALE		138,661	CREDIT EVENT(1.09 %)	81,810			514	81,810		47,131			(81,810)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	02/25/2019.	SALE		83,694	CREDIT EVENT(1.09 %)	49,380			310	49,380		28,448			(49,380)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	03/27/2019.	SALE		17,154	CREDIT EVENT(1.09 %)	10,121		1	64	10,121		5,831			(10,120)			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	07/29/2014.	03/15/2049.	03/28/2019.	SALE		5	CREDIT EVENT(1.09 %)			1				(1)			1			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/26/2014.	03/15/2049.	03/28/2019.	SALE		7	CREDIT EVENT(1.09 %)			2	(0)			(2)			2			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	10/29/2014.	03/15/2049.	03/28/2019.	SALE		1,626	CREDIT EVENT(1.09 %)			457	(4)			(407)			457			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	12/01/2014.	03/15/2049.	03/28/2019.	SALE		1,658	CREDIT EVENT(1.09 %)			466	(4)			(415)			466			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/30/2015.	03/15/2049.	03/28/2019.	SALE		771	CREDIT EVENT(1.09 %)			217	(2)			(193)			217			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	07/28/2015.	03/15/2049.	03/28/2019.	SALE		11	CREDIT EVENT(1.09 %)			3	(0)			(3)			3			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/31/2015.	03/15/2049.	03/28/2019.	SALE		996	CREDIT EVENT(1.09 %)			280	(3)			(249)			280			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	10/27/2015.	03/15/2049.	03/28/2019.	SALE		3,523	CREDIT EVENT(1.09 %)			991	(9)			(881)			991			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	11/27/2015.	03/15/2049.	03/28/2019.	SALE		42	CREDIT EVENT(1.09 %)			12	(0)			(11)			12			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/29/2016.	03/15/2049.	03/28/2019.	SALE		2	CREDIT EVENT(1.09 %)			1				(1)			1			1

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CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	06/20/2016.	03/15/2049.	03/28/2019.	SALE		18,061	CREDIT EVENT(1.09 %)			5,080	(48)			(4,517)			5,080			1
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	07/28/2017.	03/15/2049.	03/28/2019.	SALE		1	CREDIT EVENT(1.09 %)			0				(0)			0			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	03/28/2019.	SALE		5,631,687	CREDIT EVENT(0.96 %)	3,716,913		1,595,813	171,580	3,716,913		2,186,784			(2,121,100)			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	01/25/2019.	SALE		85,626	CREDIT EVENT(0.96 %)	56,513			2,609	56,513		33,249			(56,513)			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	03/27/2019.	SALE		266,301	CREDIT EVENT(0.96 %)	175,759		14	8,113	175,759		103,405			(175,744)			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	02/25/2019.	SALE		494,639	CREDIT EVENT(0.96 %)	326,462			15,070	326,462		192,068			(326,462)			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/29/2014.	02/17/2051.	03/28/2019.	SALE		185	CREDIT EVENT(0.96 %)			52	(0)			(50)			52			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/25/2014.	02/17/2051.	03/28/2019.	SALE		1,984	CREDIT EVENT(0.96 %)			562	(5)			(539)			562			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/25/2014.	02/17/2051.	03/28/2019.	SALE		6,317	CREDIT EVENT(0.96 %)			1,790	(15)			(1,716)			1,790			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/25/2014.	02/17/2051.	03/28/2019.	SALE		369	CREDIT EVENT(0.96 %)			105	(1)			(100)			105			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/30/2014.	02/17/2051.	03/28/2019.	SALE		2,540	CREDIT EVENT(0.96 %)			720	(6)			(690)			720			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/26/2014.	02/17/2051.	03/28/2019.	SALE		0	CREDIT EVENT(0.96 %)			0				(0)			0			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/26/2015.	02/17/2051.	03/28/2019.	SALE		15	CREDIT EVENT(0.96 %)			4	(0)			(4)			4			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	04/28/2015.	02/17/2051.	03/28/2019.	SALE		102	CREDIT EVENT(0.96 %)			29	(0)			(28)			29			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/31/2015.	02/17/2051.	03/28/2019.	SALE		274	CREDIT EVENT(0.96 %)			78	(1)			(74)			78			1

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CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/29/2015.	02/17/2051.	03/28/2019.	SALE		1,670	CREDIT EVENT(0.96 %)			473	(4)			(454)			473			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	10/27/2015.	02/17/2051.	03/28/2019.	SALE		951	CREDIT EVENT(0.96 %)			269	(2)			(258)			269			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	11/27/2015.	02/17/2051.	03/28/2019.	SALE		199	CREDIT EVENT(0.96 %)			56	(0)			(54)			56			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	02/29/2016.	02/17/2051.	03/28/2019.	SALE		967	CREDIT EVENT(0.96 %)			274	(2)			(263)			274			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	03/29/2016.	02/17/2051.	03/28/2019.	SALE		37	CREDIT EVENT(0.96 %)			11	(0)			(10)			11			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	06/28/2016.	02/17/2051.	03/28/2019.	SALE		469	CREDIT EVENT(0.96 %)			133	(1)			(127)			133			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	07/26/2016.	02/17/2051.	03/28/2019.	SALE		436	CREDIT EVENT(0.96 %)			123	(1)			(118)			123			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	12/27/2016.	02/17/2051.	03/28/2019.	SALE		164	CREDIT EVENT(0.96 %)			47	(0)			(45)			47			1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	05/09/2018.	02/17/2051.	03/28/2019.	SALE		987	CREDIT EVENT(0.96 %)			280	(2)			(268)			280			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	03/28/2019.	SALE		1,376,582	0.84%(CRE DIT EVENT)	(485,245)		(75,744)	1,609	(485,245)		(366,308)			409,501			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	01/25/2019.	SALE		6,322	0.84%(CRE DIT EVENT)	(2,229)			7	(2,229)		(1,682)			2,229			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	02/25/2019.	SALE		8,774	0.84%(CRE DIT EVENT)	(3,093)			10	(3,093)		(2,335)			3,093			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	03/27/2019.	SALE		7,972	0.84%(CRE DIT EVENT)	(2,810)		(0)	9	(2,810)		(2,121)			2,810			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	03/28/2019.	SALE		1,376,582	0.84%(CRE DIT EVENT)	(495,569)		(75,744)	1,609	(495,569)		(376,633)			419,825			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	02/25/2019.	SALE		8,774	0.84%(CRE DIT EVENT)	(3,159)			10	(3,159)		(2,401)			3,159			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	01/25/2019.	SALE		6,322	0.84%(CRE DIT EVENT)	(2,276)			7	(2,276)		(1,730)			2,276			1
CDS: CMBX.NA.AJ.1 REC 0.84%	OFFSET	OFFSET	B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	03/27/2019.	SALE		7,972	0.84%(CRE DIT EVENT)	(2,870)		(0)	9	(2,870)		(2,181)			2,870			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	03/28/2019.	SALE		2,580,165	1.09%(CRE DIT EVENT)	(1,264,281)		(726,556)	(9,556)	(1,264,281)		(618,982)			537,725			1

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CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	05/19/2009	03/15/2049	01/25/2019	SALE		138,661	1.09%(CREDIT EVENT)	(67,944)			(514)	(67,944)		(33,265)			67,944			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	05/19/2009	03/15/2049	02/25/2019	SALE		83,694	1.09%(CREDIT EVENT)	(41,010)			(310)	(41,010)		(20,078)			41,010			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	05/19/2009	03/15/2049	03/27/2019	SALE		17,154	1.09%(CREDIT EVENT)	(8,405)		(1)	(64)	(8,405)		(4,115)			8,404			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	07/29/2014	03/15/2049	03/28/2019	SALE		5	1.09%(CREDIT EVENT)			(1)				1			(1)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	08/26/2014	03/15/2049	03/28/2019	SALE		7	1.09%(CREDIT EVENT)			(2)	0			2			(2)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	10/29/2014	03/15/2049	03/28/2019	SALE		1,626	1.09%(CREDIT EVENT)			(458)	4			407			(458)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	12/01/2014	03/15/2049	03/28/2019	SALE		1,658	1.09%(CREDIT EVENT)			(467)	4			415			(467)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	01/30/2015	03/15/2049	03/28/2019	SALE		771	1.09%(CREDIT EVENT)			(217)	2			193			(217)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	07/28/2015	03/15/2049	03/28/2019	SALE		11	1.09%(CREDIT EVENT)			(3)	0			3			(3)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	08/31/2015	03/15/2049	03/28/2019	SALE		996	1.09%(CREDIT EVENT)			(280)	3			249			(280)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	10/27/2015	03/15/2049	03/28/2019	SALE		3,523	1.09%(CREDIT EVENT)			(992)	9			881			(992)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	11/27/2015	03/15/2049	03/28/2019	SALE		42	1.09%(CREDIT EVENT)			(12)	0			11			(12)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	03/29/2016	03/15/2049	03/28/2019	SALE		2	1.09%(CREDIT EVENT)			(1)				1			(1)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	06/20/2016	03/15/2049	03/28/2019	SALE		18,061	1.09%(CREDIT EVENT)			(5,086)	48			4,517			(5,086)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	07/28/2017	03/15/2049	03/28/2019	SALE		1	1.09%(CREDIT EVENT)			(0)				0			(0)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/19/2009	03/15/2049	03/28/2019	SALE		1,290,082	1.09%(CREDIT EVENT)	(616,014)		(363,278)	(3,241)	(616,014)		(293,365)		(0)	252,736			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/19/2009	03/15/2049	01/25/2019	SALE		69,330	1.09%(CREDIT EVENT)	(33,105)			(174)	(33,105)		(15,766)			33,105			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/19/2009	03/15/2049	02/25/2019	SALE		41,847	1.09%(CREDIT EVENT)	(19,982)			(105)	(19,982)		(9,516)			19,982			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/19/2009	03/15/2049	03/27/2019	SALE		8,577	1.09%(CREDIT EVENT)	(4,096)		(1)	(22)	(4,096)		(1,950)			4,095			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	07/29/2014	03/15/2049	03/28/2019	SALE		2	1.09%(CREDIT EVENT)			(1)				1			(1)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	08/26/2014	03/15/2049	03/28/2019	SALE		4	1.09%(CREDIT EVENT)			(1)				1			(1)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	10/29/2014	03/15/2049	03/28/2019	SALE		813	1.09%(CREDIT EVENT)			(229)	1			203			(229)			1

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CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	12/01/2014.	03/15/2049.	03/28/2019.	SALE		829	1.09%(CREDIT EVENT)			(233)	1			207			(233)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	01/30/2015.	03/15/2049.	03/28/2019.	SALE		385	1.09%(CREDIT EVENT)			(109)	0			96			(109)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	08/31/2015.	03/15/2049.	03/28/2019.	SALE		498	1.09%(CREDIT EVENT)			(140)	0			125			(140)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	10/27/2015.	03/15/2049.	03/28/2019.	SALE		1,761	1.09%(CREDIT EVENT)			(496)	1			441			(496)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	11/27/2015.	03/15/2049.	03/28/2019.	SALE		21	1.09%(CREDIT EVENT)			(6)	0			5			(6)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	06/20/2016.	03/15/2049.	03/28/2019.	SALE		9,031	1.09%(CREDIT EVENT)			(2,543)	7			2,259			(2,543)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	07/28/2017.	03/15/2049.	03/28/2019.	SALE		0	1.09%(CREDIT EVENT)			(0)				0			(0)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	07/28/2015.	03/15/2049.	03/28/2019.	SALE		6	1.09%(CREDIT EVENT)			(2)				1			(2)			1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	03/29/2016.	03/15/2049.	03/28/2019.	SALE		1	1.09%(CREDIT EVENT)			(0)				0			(0)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/20/2009.	02/17/2051.	03/28/2019.	SALE		5,631,687	0.96%(CREDIT EVENT)	(3,181,903)		(1,597,565)	(171,580)	(3,181,903)		(1,651,774)			1,584,338			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/20/2009.	02/17/2051.	01/25/2019.	SALE		85,626	0.96%(CREDIT EVENT)	(48,379)			(2,609)	(48,379)		(25,114)			48,379			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/20/2009.	02/17/2051.	03/27/2019.	SALE		266,301	0.96%(CREDIT EVENT)	(150,460)		(14)	(8,113)	(150,460)		(78,106)			150,446			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/20/2009.	02/17/2051.	02/25/2019.	SALE		494,639	0.96%(CREDIT EVENT)	(279,471)			(15,070)	(279,471)		(145,078)			279,471			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	01/30/2014.	02/17/2051.	03/28/2019.	SALE		185	0.96%(CREDIT EVENT)			(52)	0			50			(52)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	02/25/2014.	02/17/2051.	03/28/2019.	SALE		1,984	0.96%(CREDIT EVENT)			(563)	5			539			(563)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	03/25/2014.	02/17/2051.	03/28/2019.	SALE		6,317	0.96%(CREDIT EVENT)			(1,792)	15			1,716			(1,792)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	04/25/2014.	02/17/2051.	03/28/2019.	SALE		369	0.96%(CREDIT EVENT)			(105)	1			100			(105)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/30/2014.	02/17/2051.	03/28/2019.	SALE		2,540	0.96%(CREDIT EVENT)			(721)	6			690			(721)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	08/26/2014.	02/17/2051.	03/28/2019.	SALE		0	0.96%(CREDIT EVENT)			(0)				0			(0)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	03/26/2015.	02/17/2051.	03/28/2019.	SALE		15	0.96%(CREDIT EVENT)			(4)	0			4			(4)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	04/28/2015.	02/17/2051.	03/28/2019.	SALE		102	0.96%(CREDIT EVENT)			(29)	0			28			(29)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	08/31/2015.	02/17/2051.	03/28/2019.	SALE		274	0.96%(CREDIT EVENT)			(78)	1			74			(78)			1

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)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	09/29/2015.	02/17/2051.	03/28/2019.	SALE		1,670	0.96%(CREDIT EVENT)			(474)	4			454			(474)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	10/27/2015.	02/17/2051.	03/28/2019.	SALE		951	0.96%(CREDIT EVENT)			(270)	2			258			(270)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	11/27/2015.	02/17/2051.	03/28/2019.	SALE		199	0.96%(CREDIT EVENT)			(56)	0			54			(56)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	02/29/2016.	02/17/2051.	03/28/2019.	SALE		967	0.96%(CREDIT EVENT)			(274)	2			263			(274)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	03/29/2016.	02/17/2051.	03/28/2019.	SALE		37	0.96%(CREDIT EVENT)			(11)	0			10			(11)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/28/2016.	02/17/2051.	03/28/2019.	SALE		469	0.96%(CREDIT EVENT)			(133)	1			127			(133)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	07/26/2016.	02/17/2051.	03/28/2019.	SALE		436	0.96%(CREDIT EVENT)			(124)	1			118			(124)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	12/27/2016.	02/17/2051.	03/28/2019.	SALE		164	0.96%(CREDIT EVENT)			(47)	0			45			(47)			1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	B	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/09/2018.	02/17/2051.	03/28/2019.	SALE		987	0.96%(CREDIT EVENT)			(280)	2			268			(280)			1
1129999999. Total-Swaps-Hedging Other-Credit Default												850,971	0	(6,036)	0	850,971	XXX	850,971	0	(0)	(857,007)	0	0	XXX
Swaps - Hedging Other - Foreign Exchange																								
CSWP: USD 5.21%(EUR 3.38%) 07/30/25	Y20722AM9 - INDONESIA (REPUBLIC OF)	D PART 1	D	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	06/09/2016.	07/30/2025.	07/16/2019.	SALE		679,680	USD 5.21%(EUR 3.38%)	(10,500)		47,647	6,268	(10,500)			35,693		58,147			100/88
1139999999. Total-Swaps-Hedging Other-Foreign Exchange												(10,500)	0	47,647	6,268	(10,500)	XXX	0	35,693	0	58,147	0	0	XXX
Swaps - Hedging Other - Total Return																								
SWP: CPI INDEX (1ML) 05/15/38	Liability	N/A	F	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2008.	05/15/2038.	01/25/2019.	SALE		2,000,000	CPI INDEX (1ML)			357,747	3,662			(360,898)			357,747			100/88
1149999999. Total-Swaps-Hedging Other-Total Return												0	0	357,747	3,662	0	XXX	(360,898)	0	0	357,747	0	0	XXX
Swaps - Hedging Other - Other																								
SWP: DIVIDEND SWAP 01/04/19	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5F	01/20/2012.	01/04/2019.	01/04/2019.	MATURITY		1,930,000	0.00%(0.00%)			(757,500)				757,500			(757,500)			3
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/16/2012.	12/20/2019.	06/25/2019.	SALE		500,000	SPX(0.00%)			(6,483,461)				6,065,530			(6,483,461)			3
1159999999. Total-Swaps-Hedging Other-Other												0	0	(7,240,961)	0	0	XXX	6,823,030	0	0	(7,240,961)	0	0	XXX
1169999999. Total-Swaps-Hedging Other												840,471	0	(53,359,341)	(2,392,016)	840,471	XXX	61,727,907	35,693	(0)	(54,199,812)	0	0	XXX
Swaps - Replications - Credit Default																								
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN@7 - BOND WITH CREDIT DEFAULT SWAP		B	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2016.	12/20/2021.	01/28/2019.	SALE		1,800,000	1.00%(CREDIT EVENT)	(26,310)		24,000	1,400	(14,507)				390	38,506			
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN#5 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	09/21/2016.	12/20/2021.	01/29/2019.	SALE		4,400,000	1.00%(CREDIT EVENT)	(60,077)		56,147	3,544	(33,093)				923	89,241			
CDS: TARGET CORPORATION (TGT) REC 1.00%	87612ED#0 - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	07/11/2017.	12/20/2022.	10/02/2019.	SALE		10,000,000	1.00%(CREDIT EVENT)	111,313		252,624	76,389	65,776				(15,463)	186,848			
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	930815A@4 - BOND WITH CREDIT DEFAULT SWAP		B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	10/16/2017.	12/20/2022.	03/14/2019.	SALE		1,000,000	1.00%(CREDIT EVENT)	17,492		18,265	2,028	12,722				(695)	5,542			

SCHEDULE DB - PART A - SECTION 2

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CDS: MORGAN STANLEY (MS) REC 1.00%	61747YL@2 - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	09/20/2018	12/20/2023	03/20/2019	SALE		4,000,000	1.00%(CREDIT EVENT)	88,261		59,713	8,778	79,851				(3,738)	(20,137)			
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	06051GR#8 - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	09/20/2018	12/20/2023	03/20/2019	SALE		7,500,000	1.00%(CREDIT EVENT)	198,628		159,881	16,458	179,701				(8,412)	(19,820)			
CDS: JP MORGAN CHASE (JPM) REC 1.00%	46625H@D3 - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	09/20/2018	12/20/2023	03/20/2019	SALE		8,500,000	1.00%(CREDIT EVENT)	262,958		181,199	18,653	237,901				(11,136)	(56,702)			
CDS: JP MORGAN CHASE (JPM) REC 1.00%	46625H@K7 - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	03/20/2019	06/20/2024	09/19/2019	SALE		5,000,000	1.00%(CREDIT EVENT)		107,574	135,456	25,417	97,380				(10,194)	38,076			
CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	38141GH@6 - BOND WITH CREDIT DEFAULT SWAP		B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	03/20/2019	06/20/2024	09/19/2019	SALE		5,000,000	1.00%(CREDIT EVENT)		39,638	92,663	25,417	35,882				(3,756)	56,781			
CDS: CITIGROUP INC (C) REC 1.00%	172967D@7 - BOND WITH CREDIT DEFAULT SWAP		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C386	03/20/2019	06/20/2024	09/19/2019	SALE		5,000,000	1.00%(CREDIT EVENT)		92,132	104,168	25,417	83,402				(8,730)	20,766			
CDS: MORGAN STANLEY (MS) REC 1.00%	61746BE*3 - BOND WITH CREDIT DEFAULT SWAP		B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	03/20/2019	06/20/2024	09/19/2019	SALE		5,000,000	1.00%(CREDIT EVENT)		70,041	97,259	25,417	63,404				(6,637)	33,855			
ICE: CDX.NA.IG.32 V1 REC 1.00%	12518*W89 - BOND WITH INTEREST RATE SWAP		B	ICE	549300R4IG1TWPZT5U32	03/20/2019	06/20/2024	05/31/2019	SALE		137,000,000	1.00%(CREDIT EVENT)		2,215,810	1,919,921	281,611	2,131,354				(84,457)	(211,432)			
ICE: CDX.NA.IG.31 V1 REC 1.00%	12518*R28 - BOND WITH CREDIT DEFAULT SWAP		B	ICE	549300R4IG1TWPZT5U32	09/20/2018	12/20/2023	03/20/2019	SALE		137,000,000	1.00%(CREDIT EVENT)	2,598,594		2,467,212	300,639	2,350,978				(110,052)	116,235			
ICE: CDX.NA.HY.31 V1 REC 5.00%	12518*T42 - BOND WITH CREDIT DEFAULT SWAP		B	ICE	549300R4IG1TWPZT5U32	12/19/2018	12/20/2023	01/22/2019	SALE		80,000,000	5.00%(CREDIT EVENT)	2,400,000		3,589,422	244,444	2,356,000				(28,228)	1,233,422			
1189999999. Total-Swaps-Replications-Credit Default													5,590,858	2,525,195	9,157,931	1,055,611	7,646,750	XXX	0	0	(290,184)	1,511,181	0	0	XXX
1229999999. Total-Swaps-Replications													5,590,858	2,525,195	9,157,931	1,055,611	7,646,750	XXX	0	0	(290,184)	1,511,181	0	0	XXX
Total Swaps																									
1359999999. Total-Swaps-Interest Rate													0	0	(46,517,737)	(2,401,947)	0	XXX	54,414,804	0	0	(46,517,737)	0	0	XXX
1369999999. Total-Swaps-Credit Default													6,441,829	2,525,195	9,151,895	1,055,611	8,497,721	XXX	850,971	0	(290,184)	654,174	0	0	XXX
1379999999. Total-Swaps-Foreign Exchange													(10,500)	0	47,647	6,268	(10,500)	XXX	0	35,693	0	58,147	0	0	XXX
1389999999. Total-Swaps-Total Return													0	0	357,747	3,662	0	XXX	(360,898)	0	0	357,747	0	0	XXX
1399999999. Total-Swaps-Other													0	0	(7,240,961)	0	0	XXX	6,823,030	0	0	(7,240,961)	0	0	XXX
1409999999. Total-Swaps													6,431,329	2,525,195	(44,201,410)	(1,336,405)	8,487,221	XXX	61,727,907	35,693	(290,184)	(52,688,631)	0	0	XXX
TOTALS																									
1709999999. Total-Hedging Other													840,471	(6,043,000)	(53,754,841)	(2,392,016)	(5,202,529)	XXX	61,727,907	35,693	(0)	(48,552,312)	0	0	XXX
1719999999. Total-Replication													5,590,858	2,525,195	9,157,931	1,055,611	7,646,750	XXX	0	0	(290,184)	1,511,181	0	0	XXX
1759999999. TOTAL													6,431,329	(3,517,805)	(44,596,910)	(1,336,405)	2,444,221	XXX	61,727,907	35,693	(290,184)	(47,041,131)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
D	CURRENCY
E	EQUITY INDEX
F	CPI

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
2 (cont)	surplus. For the twelve months ended December 31, 2019, the hedge has been effective at achieving the enterprise economic objective.
3	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
3 (cont)	ranges. For the twelve months ended December 31, 2019, the hedge has been effective at achieving its objective.

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 Expiration	Exchange	Trade Date	Transaction 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
Long Futures																					
Hedging Other																					
FVH0	44	44,000	US 5YR NOTE MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	A	03/31/2020.	CBT 549300EX04Q2QBFQTQ27	11/26/2019.	119.1408	118.6094	(1,031)					(23,382)	(23,382)	30,800	2	1,000
WNH0	72	72,000	US ULTRA T-BOND MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2020.	CBT 549300EX04Q2QBFQTQ27	11/26/2019.	187.6898	181.6563	(83,250)					(434,412)	(434,412)	309,600	2	1,000
1539999999. Total-Long Futures-Hedging Other												(84,281)	0	0	0	0	(457,794)	(457,794)	340,400	XXX	XXX
1579999999. Total-Long Futures												(84,281)	0	0	0	0	(457,794)	(457,794)	340,400	XXX	XXX
Short Futures																					
Hedging Other																					
ESH0	78	3,900	S&P500 EMINI MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	E	03/20/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	12/17/2019.	3,198.4152	3,231.1000	(30,030)					(127,471)	(127,471)	491,400	2	50
ESH0	2,350	117,500	S&P500 EMINI MAR 20	VAGLB Hedge - Macro Hedge	N/A	E	03/20/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	12/17/2019.	3,198.4152	3,231.1000	(904,750)					(3,840,464)	(3,840,464)	14,805,000	1	50
MFSH0	33	1,650	EMINI MSCI EAFE INDEX MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	E	03/20/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	12/17/2019.	2,030.3000	2,036.5000	(16,830)					(10,230)	(10,230)	148,500	2	50
TYH0	87	87,000	US 10YR NOTE MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2020.	CBT 549300EX04Q2QBFQTQ27	11/26/2019.	129.5704	128.4219	9,516					99,920	99,920	100,050	2	1,000
USH0	70	70,000	US LONG BOND MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2020.	CBT 549300EX04Q2QBFQTQ27	11/26/2019.	159.9298	155.9063	24,063					281,645	281,645	189,000	2	1,000
UXYH0	28	28,000	US ULTRA 10YR NOTE MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2020.	CBT 549300EX04Q2QBFQTQ27	11/26/2019.	142.8437	140.7031	4,813					59,937	59,937	46,200	2	1,000
16029999999. Total-Short Futures-Hedging Other												(913,219)	0	0	0	0	(3,536,663)	(3,536,663)	15,780,150	XXX	XXX
1649999999. Total-Short Futures												(913,219)	0	0	0	0	(3,536,663)	(3,536,663)	15,780,150	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(997,501)	0	0	0	0	(3,994,457)	(3,994,457)	16,120,550	XXX	XXX
1759999999. TOTAL												(997,501)	0	0	0	0	(3,994,457)	(3,994,457)	16,120,550	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	5,162,805	11,026,027	16,188,832
Total Net Cash Deposits	5,162,805	11,026,027	16,188,832

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
E	EQUITY INDEX

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 Expiration	Exchange	Trade Date	Transaction 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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
1 (cont)	surplus. For the twelve months ended December 31, 2019, the hedge has been effective at achieving the enterprise economic objective.
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
2 (cont)	ranges. For the twelve months ended December 31, 2019, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 2

Futures 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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
ESH9	200	10,000	S&P500 EMINI MAR 19	VAGLB Hedge - GMWB Derivatives	N/A	E	03/15/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	12/24/2018	2,455.6642	03/13/2019	2,620.4388	SALE	1,647,746	1,197,818			2	50
ESM9	55	2,750	S&P500 EMINI JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	E	06/21/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	05/14/2019	2,814.5454	06/19/2019	2,868.4536	SALE	148,248	148,248			2	50
ESU9	17	850	S&P500 EMINI SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	E	09/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	06/19/2019	2,926.1626	06/24/2019	2,958.3889	SALE	27,392	27,392			2	50
FVU9	50	50,000	US 5YR NOTE SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	A	09/30/2019	CBT 549300EX04Q2QBFQTQ27	05/30/2019	116.6895	08/28/2019	119.5291	SALE	141,980	141,980			2	1,000
FVZ9	47	47,000	US 5YR NOTE DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	A	12/31/2019	CBT 549300EX04Q2QBFQTQ27	08/28/2019	119.9630	11/26/2019	118.8050	SALE	(54,426)	(54,425)			2	1,000
MFSH0	60	3,000	EMINI MSCI EAFE INDEX MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	E	03/20/2020	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	12/17/2019	2,033.9203	12/17/2019	2,030.3000	SALE	(10,861)	(10,861)			2	50
NQH9	54	1,080	NASDAQ 100 E-MINI MAR 19	VAGLB Hedge - GMWB Derivatives	N/A	E	03/15/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	12/24/2018	6,355.7352	03/13/2019	6,752.4001	SALE	428,398	336,812			2	20
NQM9	15	300	NASDAQ 100 E-MINI JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	E	06/21/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	04/17/2019	7,390.7666	06/19/2019	7,530.1533	SALE	41,816	41,816			2	20
NQU9	5	100	NASDAQ 100 E-MINI SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	E	09/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	06/19/2019	7,650.7050	06/24/2019	7,771.5000	SALE	12,080	12,080			2	20
WNH9	50	50,000	US ULTRA T-BOND MAR 19	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2019	CBT 549300EX04Q2QBFQTQ27	12/12/2018	157.3460	02/26/2019	160.5409	SALE	159,745	(5,881)			2	1,000
WNM9	49	49,000	US ULTRA T-BOND JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2019	CBT 549300EX04Q2QBFQTQ27	02/26/2019	161.7695	05/29/2019	172.0288	SALE	502,706	502,704			2	1,000
WNU9	73	73,000	US ULTRA T-BOND SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	A	09/19/2019	CBT 549300EX04Q2QBFQTQ27	06/04/2019	173.9081	08/28/2019	196.8585	SALE	1,675,379	1,675,378			2	1,000
WNZ9	72	72,000	US ULTRA T-BOND DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	A	12/19/2019	CBT 549300EX04Q2QBFQTQ27	08/28/2019	197.8772	11/26/2019	188.4063	SALE	(681,905)	(681,906)			2	1,000
1539999999. Total-Long Futures-Hedging Other														4,038,298	3,331,154	0	0	XXX	XXX
1579999999. Total-Long Futures														4,038,298	3,331,154	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
ESH9	350	17,500	S&P500 EMINI MAR 19	VAGLB Hedge - Macro Hedge	N/A	E	03/15/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	12/19/2018	2,537.4829	03/13/2019	2,792.1000	SALE	(4,455,799)	(5,021,527)			1	50
ESM9	5	250	S&P500 EMINI JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	E	06/21/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	04/08/2019	2,890.8333	05/14/2019	2,829.0000	SALE	15,458	15,448			2	50
ESM9	350	17,500	S&P500 EMINI JUN 19	VAGLB Hedge - Macro Hedge	N/A	E	06/21/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	03/13/2019	2,797.1550	06/19/2019	2,921.7000	SALE	(2,179,537)	(2,179,527)			1	50
ESU9	28	1,400	S&P500 EMINI SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	E	09/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	06/24/2019	2,958.3889	09/17/2019	2,999.1000	SALE	(56,996)	(57,058)			2	50
ESU9	2,350	117,500	S&P500 EMINI SEP 19	VAGLB Hedge - Macro Hedge	N/A	E	09/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	06/28/2019	2,946.7404	09/17/2019	2,999.1444	SALE	(6,157,470)	(6,157,407)			1	50
ESZ9	78	3,900	S&P500 EMINI DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	E	12/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	11/27/2019	3,098.7135	12/17/2019	3,194.3444	SALE	(372,961)	(372,961)			2	50
ESZ9	2,350	117,500	S&P500 EMINI DEC 19	VAGLB Hedge - Macro Hedge	N/A	E	12/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	09/17/2019	3,001.5056	12/17/2019	3,194.3000	SALE	(22,653,342)	(22,653,342)			1	50
MFSH9	118	5,900	EMINI MSCI EAFE INDEX MAR 19	VAGLB Hedge - GMWB Derivatives	N/A	E	03/15/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	12/19/2018	1,766.6814	03/13/2019	1,864.4386	SALE	(576,767)	(706,759)			2	50
MFSM9	108	5,400	EMINI MSCI EAFE INDEX JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	E	06/21/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	05/14/2019	1,856.1390	06/19/2019	1,898.1059	SALE	(226,621)	(226,621)			2	50
MFSU9	98	4,900	EMINI MSCI EAFE INDEX SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	E	09/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	06/24/2019	1,901.1194	09/17/2019	1,910.1442	SALE	(44,222)	(44,222)			2	50
MFSZ9	93	4,650	EMINI MSCI EAFE INDEX DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	E	12/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	09/17/2019	1,908.6476	12/17/2019	2,028.8000	SALE	(558,709)	(558,709)			2	50
NQU9	5	100	NASDAQ 100 E-MINI SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	E	09/20/2019	CME GROUP INC LCZ7XYGSLJUHFXXNXD8	06/26/2019	7,693.4783	07/05/2019	7,830.2500	SALE	(13,677)	(13,677)			2	20
TYM9	100	100,000	US 10YR NOTE JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2019	CBT 549300EX04Q2QBFQTQ27	03/04/2019	121.8416	05/29/2019	125.6163	SALE	(377,470)	(377,470)			2	1,000
TYU9	95	95,000	US 10YR NOTE SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	A	09/19/2019	CBT 549300EX04Q2QBFQTQ27	05/29/2019	125.9339	08/28/2019	131.1506	SALE	(495,587)	(495,584)			2	1,000
TYZ9	91	91,000	US 10YR NOTE DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	A	12/19/2019	CBT 549300EX04Q2QBFQTQ27	08/28/2019	131.7879	11/26/2019	129.5194	SALE	206,434	206,436			2	1,000
USH9	50	50,000	US LONG BOND MAR 19	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2019	CBT 549300EX04Q2QBFQTQ27	01/18/2019	144.8728	02/26/2019	146.4219	SALE	(77,455)	(77,455)			2	1,000
USM9	70	70,000	US LONG BOND JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2019	CBT 549300EX04Q2QBFQTQ27	04/04/2019	146.3437	05/29/2019	152.7533	SALE	(448,672)	(448,671)			2	1,000
USU9	70	70,000	US LONG BOND SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	A	09/19/2019	CBT 549300EX04Q2QBFQTQ27	05/29/2019	152.1275	08/28/2019	166.5000	SALE	(1,006,075)	(1,006,078)			2	1,000
USZ9	70	70,000	US LONG BOND DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	A	12/19/2019	CBT 549300EX04Q2QBFQTQ27	08/28/2019	165.7166	11/26/2019	160.7188	SALE	349,846	349,845			2	1,000
UXYH9	82	82,000	US ULTRA 10YR NOTE MAR 19	VAGLB Hedge - GMWB Derivatives	N/A	A	03/20/2019	CBT 549300EX04Q2QBFQTQ27	11/27/2018	125.9822	02/26/2019	130.3681	SALE	(359,644)	(23,954)			2	1,000
UXYM9	81	81,000	US ULTRA 10YR NOTE JUN 19	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2019	CBT 549300EX04Q2QBFQTQ27	02/26/2019	130.1250	05/29/2019	133.4172	SALE	(266,668)	(266,666)			2	1,000
UXYU9	30	30,000	US ULTRA 10YR NOTE SEP 19	VAGLB Hedge - GMWB Derivatives	N/A	A	09/19/2019	CBT 549300EX04Q2QBFQTQ27	05/29/2019	135.4822	08/28/2019	144.5156	SALE	(271,002)	(271,003)			2	1,000
UXYZ9	29	29,000	US ULTRA 10YR NOTE DEC 19	VAGLB Hedge - GMWB Derivatives	N/A	A	12/19/2019	CBT 549300EX04Q2QBFQTQ27	08/28/2019	145.1385	11/26/2019	141.4688	SALE	106,421	106,422			2	1,000
1609999999. Total-Short Futures-Hedging Other														(39,920,514)	(40,280,541)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures 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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1649999999. Total-Short Futures														(39,920,514)	(40,280,541)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(35,882,217)	(36,949,386)	0	0	XXX	XXX
1759999999. TOTAL														(35,882,217)	(36,949,386)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
1 (cont)	surplus. For the twelve months ended December 31, 2019, the hedge has been effective at achieving the enterprise economic objective.
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
2 (cont)	ranges. For the twelve months ended December 31, 2019, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	16,188,832		16,188,832		(997,501)		16,120,550	16,120,550
Over-the-Counter NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		5,852,724	(16,578,696)	0	7,124,123	(22,134,157)	0	3,414,146	0
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y		1,151,487	(4,224,148)	0	1,151,487	(4,224,148)	0		0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		508,131	(4,208,242)	0	508,131	(4,240,371)	0	149,629	0
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y		1,093,687	(1,344,077)	0	1,093,687	(1,344,077)	0		0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y			(27,299,107)	0		(27,299,107)	0	1,454,336	0
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	Y	Y			(299,240)	0		(299,240)	0		0
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y		3,876,189	(20,205,407)	0	3,876,189	(20,205,407)	0		0
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	350,000	3,087,475	(4,968,196)	0	2,860,470	(4,968,196)	0	161,412	0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	19,730,000	31,824,804	(13,649,484)	0	31,698,204	(13,649,484)	0	61,639,073	60,084,393
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y			(7,860,257)	0		(7,860,257)	0	842,872	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y			(1,566,108)	0		(1,566,108)	0	167,904	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Y	Y	89,000		(28,316)	0		(28,316)	0	31,327	0
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Y	Y	520,000	516,919		0	516,918		0	561,914	558,833
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	1,350,000	3,538,904	(3,506,440)	0	3,538,904	(3,506,440)	0		0
0299999999. Total NAIC 1 Designation				22,039,000	51,450,320	(105,737,718)	0	52,368,113	(111,325,308)	0	68,422,613	60,643,226
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded)	XXX	XXX	XXX	89,860,214	68,443,876	(19,592,704)	0	98,314,627	(19,592,704)	0	36,735,511	0
0999999999. Gross Totals				111,899,214	136,083,028	(125,330,422)	16,188,832	150,682,740	(131,915,513)	0	121,278,674	76,763,776
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					136,083,028	(125,330,422)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Cash		Cash	1,000,000	1,000,000	1,000,000		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	96,664	210,000	92,287	12/01/2043.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140J8 LL 5	FNMA 30YR	7,766,197	9,356,000	7,642,383	09/01/2046.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	31410L VC 3	FNMA 30YR	7,771,050	8,556,000	7,600,602	01/01/2047.	
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		Cash	16,188,832	16,188,832	16,188,832		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Cash		Cash	1,776,000	1,776,000	1,776,000		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810 SE 9	TREASURY BOND	381,210	314,000	335,224	11/15/2048.	
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	19,120,491	15,200,000	14,869,843	11/15/2043.	I
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 SE 9	TREASURY BOND	55,846,062	46,000,000	48,809,208	11/15/2048.	I
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 SF 6	TREASURY BOND	24,562,127	21,500,000	21,632,162	02/15/2049.	I
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XV RG 0	FHLMC GOLD 30YR	1,778,195	2,512,000	1,749,710	12/01/2047.	
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31335B HE 9	FHLMC GOLD 30YR GIANT	300,184	414,000	294,203	08/01/2047.	
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	7,035,923	14,810,085	6,714,634	11/01/2043.	
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER NP 1	FNMA 30YR	5,952,713	7,728,500	5,798,136	10/01/2046.	
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J8 LL 5	FNMA 30YR	7,618,444	9,178,000	7,496,985	09/01/2046.	
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9 EJ 6	FNMA 30YR	2,535,544	2,820,000	2,513,665	11/01/2047.	
DEUTSCHE BANK, AG. 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L VC 3	FNMA 30YR	6,549,444	7,211,000	6,405,790	01/01/2047.	
GOLDMAN SACHS BK USA KD3XUN7C6T14HNAYLU02	Treasury	912810 SA 7	TREASURY BOND	640,898	563,000	550,134	02/15/2048.	
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Cash		Cash	590,000	590,000	590,000		
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	TREASURY BOND	2,138,476	1,700,000	1,662,832	11/15/2043.	
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Treasury	912810 SE 9	TREASURY BOND	3,640,920	2,999,000	3,201,708	11/15/2048.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912810 RD 2	TREASURY BOND	503,171	400,000	391,323	11/15/2043.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912810 SF 6	TREASURY BOND	706,018	618,000	628,315	02/15/2049.	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Cash		Cash	360,000	360,000	360,000		
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Treasury	912810 RD 2	TREASURY BOND	5,544,942	4,408,000	4,312,378	11/15/2043.	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Treasury	912810 SE 9	TREASURY BOND	1,898,766	1,564,000	1,669,071	11/15/2048.	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	1,091,881	868,000	848,735	11/15/2043.	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 SE 9	TREASURY BOND	617,949	509,000	537,950	11/15/2048.	
0199999999. Totals				184,012,101	179,353,417	165,672,110	XXX	XXX
Collateral Pledged to Reporting Entity								
CME LCZ7XYGSLJUHFXXNXD88	Cash		Cash	90,097,596	90,097,596	XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		Cash	(1,160,000)	(1,160,000)	XXX		
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		Cash	1,510,000	1,510,000	XXX		
ICE 549300R4IG1TWPZT5U32	Cash		Cash	(237,382)	(237,382)	XXX		V
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		Cash	19,730,000	19,730,000	XXX		
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Cash		Cash	89,000	89,000	XXX		
ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	Cash		Cash	520,000	520,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,350,000	1,350,000	XXX		
0299999999. Totals				111,899,214	111,899,214	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one 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 and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....(179,253,326) Book/Adjusted Carrying Value $.....(179,280,942)
2. Average balance for the year: Fair Value $.....132,565,673 Book/Adjusted Carrying Value $.....132,554,450
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....0 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

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 *
Open Depositories							
Bank of America N.A.	New York City, NY					1,502,188	XXX
JP Morgan Chase Bank GB	London					1,064,368	XXX
JP Morgan Chase Bank N.A.	New York City, NY					2,598,202	XXX
JP Morgan Chase Bank N.A.	New York City, NY					978,877	XXX
0199998. Deposits in.....47 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			857,333	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	7,000,968	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	7,000,968	XXX
0599999. Total Cash		XXX	XXX	0	0	7,000,968	XXX

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

1. January	455,464	4. April	4,468,405	7. July	10,445,157	10. October	7,018,976
2. February	22,038,464	5. May	9,257,637	8. August	6,706,850	11. November	4,235,287
3. March	4,030,274	6. June	3,437,525	9. September	14,986,572	12. December	7,000,968

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 & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP		12/30/2019			145,131,219		249,925
8699999. Total - All Other Money Market Mutual Funds						145,131,219	0	249,925
8899999. Total - Cash Equivalents						145,131,219	0	249,925

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			107,614	137,839
5. California CA	B	LIFE INSURANCE			110,169	110,662
6. Colorado CO						
7. Connecticut CT	B	LIFE INSURANCE	2,353,614	2,364,135		
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			60,092	60,361
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	LIFE INSURANCE			115,177	115,692
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE	222,144	249,457	223,464	227,774
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			415,781	532,561
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,575,758	2,613,593	1,032,297	1,184,889

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0