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ANNUAL STATEMENT

For the Year Ended December 31, 2020

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	Walter Dana LaForge #	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 2nd day of February 2021
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)	6,726,204,503		6,726,204,503	6,481,722,261
2. Stocks (Schedule D):				
2.1 Preferred stocks	38,401,440		38,401,440	57,307,995
2.2 Common stocks	699,674,618	12,214,756	687,459,862	1,046,922,440
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	1,210,628,087		1,210,628,087	1,250,159,172
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)	14,128,205		14,128,205	
4.3 Properties held for sale (less $.....0 encumbrances)			0	14,500,000
5. Cash ($.....6,301,236, Schedule E-Part 1), cash equivalents ($.....253,521,205, Schedule E-Part 2) and short-term investments ($.....202,820,146, Schedule DA)	462,642,587		462,642,587	155,087,493
6. Contract loans (including $.....0 premium notes)	1,345,138,902		1,345,138,902	1,353,909,927
7. Derivatives (Schedule DB)	270,607,360		270,607,360	119,894,198
8. Other invested assets (Schedule BA)	539,290,531	105,082	539,185,449	467,082,953
9. Receivables for securities	11,629,849		11,629,849	19,619,814
10. Securities lending reinvested collateral assets (Schedule DL)			0	
11. Aggregate write-ins for invested assets	15,220,400	0	15,220,400	20,152,214
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,333,566,482	12,319,838	11,321,246,644	10,986,358,467
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	107,229,899		107,229,899	108,079,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	35,461		35,461	178,280
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 ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,969,540		28,969,540	29,217,770
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	148,716,313		148,716,313	138,065,346
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	193,351,201	81,516,201	111,835,000	110,824,007
19. Guaranty funds receivable or on deposit	820,795		820,795	2,092,062
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	17,320,829		17,320,829	135,158,291
24. Health care ($.....0) and other amounts receivable	36		36	11,250
25. Aggregate write-ins for other-than-invested assets	39,093,190	5,581,027	33,512,163	65,563,938
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,869,103,746	99,417,066	11,769,686,680	11,575,549,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	80,575,821,360		80,575,821,360	77,140,674,684
28. TOTAL (Lines 26 and 27)	92,444,925,106	99,417,066	92,345,508,040	88,716,224,026

DETAILS OF WRITE-INS

1101. Collateral on derivatives	15,220,400		15,220,400	20,152,214
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)	15,220,400	0	15,220,400	20,152,214
2501. Disbursements and items not allocated	39,093,190	5,581,027	33,512,163	65,563,938
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)	39,093,190	5,581,027	33,512,163	65,563,938

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $.....6,956,404,721 (Exhibit 5, Line 9999999) less $.....0 included in Line 6.3 (including $.....10,181,594 Modco Reserve)	6,956,404,721	7,065,225,091
2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	157,093	166,604
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $.....0 Modco Reserve)	231,427,677	230,692,558
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	195,916,764	251,200,691
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)	1,858,830	1,813,211
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	363,903,876	303,563,017
9.3 Other amounts payable on reinsurance, including $.....2 assumed and $.....303,062,550 ceded	303,062,552	176,588,833
9.4 Interest Maintenance Reserve (IMR, Line 6)	203,545,868	120,511,575
10. Commissions to agents due or accrued - life and annuity contracts $.....6,508,526, accident and health $.....569,969 and deposit-type contract funds $.....0	7,078,495	7,077,971
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	20,777,756	29,072,139
13. Transfers to Separate Accounts due or accrued (net) (including $.....(106,275,480) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(927,622,849)	(874,312,358)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	5,160,213	4,726,408
15.1 Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	72,650,043	20,741,558
15.2 Net deferred tax liability		
16. Unearned investment income	4,156,882	4,031,502
17. Amounts withheld or retained by reporting entity as agent or trustee		
18. Amounts held for agents' account, including $.....5,339,474 agents' credit balances	5,339,510	7,770,026
19. Remittances and items not allocated	34,087,611	42,988,378
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 $.....0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7)	170,141,095	153,227,099
24.02 Reinsurance in unauthorized and certified ($.....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	35,745,332	37,187,110
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	241,325,290	236,404,251
24.08 Derivatives	359,102,999	125,330,423
24.09 Payable for securities	2,418,713	5,509,014
24.10 Payable for securities lending		
24.11 Capital notes $.....0 and interest thereon $.....0		
25. Aggregate write-ins for liabilities	340,841,682	431,582,330
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,627,480,153	8,381,097,433
27. From Separate Accounts Statement	80,575,821,360	77,140,677,762
28. Total liabilities (Line 26 and 27)	89,203,301,513	85,521,775,195
29. Common capital stock	5,690,000	5,690,000
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	150,072,795	157,981,864
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)	1,878,907,886	1,923,241,120
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)	3,136,516,527	3,188,758,830
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,142,206,527	3,194,448,830
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	92,345,508,040	88,716,224,026

DETAILS OF WRITE-INS

2501. Collateral on derivatives	202,732,137	112,136,596
2502. Payable for repurchase agreements	102,814,254	269,064,129
2503. Other liabilities - abandoned property unpaid funds	17,340,393	21,236,879
2598. Summary of remaining write-ins for Line 25 from overflow page	17,954,898	29,144,726
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	340,841,682	431,582,330
3101. Gain on inforce reinsurance	150,072,795	157,981,864
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)	150,072,795	157,981,864
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)	(49,778,399)	(5,833,366)
2. Considerations for supplementary contracts with life contingencies		7,953,322
3. Net investment income (Exhibit of Net Investment Income, Line 17)	866,187,538	587,199,744
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	9,281,209	9,686,940
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)	30,359,975	31,414,642
7. Reserve adjustments on reinsurance ceded	(1,325,292,111)	(1,523,756,687)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	865,681,540	846,327,057
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	23,514,749	57,396,718
9. Totals (Lines 1 to 8.3)	419,954,502	10,388,370
10. Death benefits	435,075,037	530,872,490
11. Matured endowments (excluding guaranteed annual pure endowments)	2,624,002	2,183,788
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	370,303,078	359,598,102
13. Disability benefits and benefits under accident and health contracts	27,920	28,874
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	1,430,936,339	1,760,311,346
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	19,270,532	30,872,752
18. Payments on supplementary contracts with life contingencies	243,054	77,629,970
19. Increase in aggregate reserves for life and accident and health contracts	(108,829,882)	(142,826,924)
20. Totals (Lines 10 to 19)	2,149,650,080	2,618,670,399
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	46,469,494	52,803,277
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(28,933)	131,536
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	108,028,955	134,500,727
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,952,859	1,881,653
25. Increase in loading on deferred and uncollected premiums		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,552,327,919)	(3,099,799,740)
27. Aggregate write-ins for deductions	(13,908,796)	(15,241,491)
28. Totals (Lines 20 to 27)	(260,164,260)	(307,053,639)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	680,118,761	317,442,009
30. Dividends to policyholders and refunds to members	59,774,150	5,278,021
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	620,344,611	312,163,988
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	23,754,273	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)	596,590,338	282,226,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....18,576,235 (excluding taxes of $.....24,539,564 transferred to the IMR)	166,770	(83,627,308)
35. Net income (Line 33 plus Line 34)	596,757,108	198,599,403
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,194,448,830	3,712,663,061
37. Net income (Line 35)	596,757,108	198,599,403
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....20,476,166	(326,934,094)	12,381,457
39. Change in net unrealized foreign exchange capital gain (loss)	168,669	256,028
40. Change in net deferred income tax	46,566,387	20,644,159
41. Change in nonadmitted assets	(24,977,308)	(49,492,274)
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	(16,913,996)	527,992
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		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in		
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders	(319,000,000)	(700,000,000)
53. Aggregate write-ins for gains and losses in surplus	(7,909,069)	(7,909,069)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(52,242,303)	(518,214,231)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,142,206,527	3,194,448,830

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	15,037,807	21,502,592
08.302.	Other investment management fees	8,169,994	35,509,057
08.303.	Separate Account loads	306,948	385,069
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)	23,514,749	57,396,718
2701.	Miscellaneous deductions	(256,531)	(966,341)
2702.	MODCO adjustment	(1,031,062)	(1,814,166)
2703.	Change in provision for future dividends	(12,621,203)	(12,460,984)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(13,908,796)	(15,241,491)
5301.	Gain on inforce reinsurance	(7,909,069)	(7,909,069)
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)	(7,909,069)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance	(3,894,560)	41,293,975
2. Net investment income	888,987,070	615,828,345
3. Miscellaneous income	(413,644,916)	(596,527,339)
4. Total (Lines 1 through 3)	471,447,594	60,594,981
5. Benefit and loss related payments	2,183,093,069	2,757,613,000
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,499,017,428)	(3,217,801,289)
7. Commissions, expenses paid and aggregate write-ins for deductions	73,958,843	180,245,865
8. Dividends paid to policyholders	59,728,531	5,228,863
9. Federal and foreign income taxes paid (recovered) net of $.....43,115,799 tax on capital gains (losses)	14,961,587	(37,591,593)
10. Total (Lines 5 through 9)	(167,275,399)	(312,305,154)
11. Net cash from operations (Line 4 minus Line 10)	638,722,993	372,900,135
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,490,432,937	1,993,052,868
12.2 Stocks	37,121,675	200,469,029
12.3 Mortgage loans	220,018,801	130,434,299
12.4 Real estate		
12.5 Other invested assets	29,367,590	51,302,854
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(304,398)	(110,011)
12.7 Miscellaneous proceeds	158,813,914	207,665,880
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,935,450,518	2,582,814,919
13. Cost of investments acquired (long-term only):		
13.1 Bonds	1,637,013,207	1,537,228,609
13.2 Stocks	15,078,341	3,061,805
13.3 Mortgage loans	180,337,729	294,563,337
13.4 Real estate		
13.5 Other invested assets	91,067,540	113,110,585
13.6 Miscellaneous applications	3,090,301	104,129,267
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,926,587,118	2,052,093,602
14. Net increase (decrease) in contract loans and premium notes	(8,771,025)	30,831,475
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	17,634,425	499,889,841
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,843,631)	(9,321,862)
16.5 Dividends to stockholders	319,000,000	700,000,000
16.6 Other cash provided (applied)	(22,958,693)	(246,604,536)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(348,802,324)	(955,926,398)
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)	307,555,094	(83,136,422)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	155,087,493	238,223,915
19.2 End of year (Line 18 plus Line 19.1)	462,642,587	155,087,493

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

20.0001	Non-cash proceeds from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets	(204,263,040)	(166,578,948)
20.0002	Non-cash acquistions from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets	(204,263,040)	(166,578,948)
20.0003	Non-cash premium for change in provision for experience rating refunds - ceded	(14,599,839)	33,588,550
20.0004	Non-cash for other amounts receivable under reinsurance contracts	(14,599,839)	33,588,550

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	(49,778,399)	(57,663,572)	(82,365,369)	89,927,228	322,902	412			
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX			XXX	XXX		XXX
3. Net investment income	866,187,538	23,281,444	83,896,112	299,060,397	(3,287,045)			463,236,630	
4. Amortization of Interest Maintenance Reserve (IMR)	9,281,209	(671,053)	588,064	8,697,394				666,804	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						XXX		
6. Commissions and expense allowances on reinsurance ceded	30,359,975	1,472,343	1,713,458	9,894,759	10,051,158	7,228,257	XXX		
7. Reserve adjustments on reinsurance ceded	(1,325,292,111)	(110,200,424)		(3,844,208)	(1,211,247,479)		XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.	865,681,540	230,114,247	408,587,451	147,080,568	79,899,274		XXX		
8.2 Charges and fees for deposit-type contracts	0					XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	23,514,749	2,085,003	(54,155,600)	20,308,944	55,276,758	0	0	(356)	0
9. Totals (Lines 1 to 8.3)	419,954,502	88,417,989	358,264,116	571,125,082	(1,068,984,432)	7,228,669	0	463,903,078	0
10. Death benefits	435,075,037	99,083,356	335,991,681			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	2,624,002	31,250	2,592,752			XXX	XXX		
12. Annuity benefits	370,303,078	XXX	XXX	185,926,251	184,376,827	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	27,920					27,920	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	0						XXX		
15. Surrender benefits and withdrawals for life contracts	1,430,936,339	48,756,415	165,073,744	1,175,754,008	41,352,172	XXX	XXX		
16. Group conversions	0						XXX		
17. Interest and adjustments on contract or deposit-type contract funds	19,270,532	3,474,922	9,130,199	5,963,537	701,874		XXX		
18. Payments on supplementary contracts with life contingencies	243,054			243,054		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(108,829,882)	(39,235,919)	14,682,093	(16,553,733)	(67,712,812)	(9,511)	XXX		
20. Totals (Lines 10 to 19)	2,149,650,080	112,110,024	527,470,469	1,351,333,117	158,718,061	18,409	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	46,469,494	1,966,612	4,347,875	32,932,514		7,222,493			XXX
22. Commissions and expense allowances on reinsurance assumed	(28,933)	(40,409)		17,920		(6,444)	XXX		
23. General insurance expenses and fraternal expenses	108,028,955	20,860,026	37,633,614	43,744,741	(960,664)			6,751,238	
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,952,859	804	371,100	1,785,823	3,921			(208,789)	
25. Increase in loading on deferred and uncollected premiums	0						XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,552,327,919)	(90,575,232)	(226,850,698)	(1,134,845,759)	(1,100,056,230)		XXX		
27. Aggregate write-ins for deductions	(13,908,796)	(12,569,731)	0	(844,101)	(229,284)	0	0	(265,680)	0
28. Totals (Lines 20 to 27)	(260,164,260)	31,752,094	342,972,360	294,124,255	(942,524,196)	7,234,458	0	6,276,769	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	680,118,761	56,665,895	15,291,756	277,000,827	(126,460,236)	(5,789)	0	457,626,309	0
30. Dividends to policyholders and refunds to members	59,774,150	59,774,150					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	620,344,611	(3,108,255)	15,291,756	277,000,827	(126,460,236)	(5,789)	0	457,626,309	0
32. Federal income taxes incurred (excluding tax on capital gains)	23,754,273							23,754,273	
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)	596,590,338	(3,108,255)	15,291,756	277,000,827	(126,460,236)	(5,789)	0	433,872,036	0
34. Policies/certificates in force end of year	1,059,169	291,368	94,452	171,834	500,552	963	XXX		

DETAILS OF WRITE-INS

08.301. Miscellaneous income	15,037,807	2,102,353	18,358,577	56,415	(5,479,182)			(356)	
08.302. Other investment management fees	8,169,994	(17,350)	(72,514,176)	19,758,069	60,943,451				
08.303. Separate Account loads	306,948			494,459	(187,511)				
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)	23,514,749	2,085,003	(54,155,600)	20,308,944	55,276,758	0	0	(356)	0
2701. Miscellaneous deductions	(256,531)	51,472		(38,496)	(3,827)			(265,680)	
2702. MODCO adjustment	(1,031,062)			(805,605)	(225,457)				
2703. Change in provision for future dividends	(12,621,203)	(12,621,203)							
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)	(13,908,796)	(12,569,731)	0	(844,101)	(229,284)	0	0	(265,680)	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)	(57,663,572)		17,453			2,681,861			(60,362,886)			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	23,281,444		780,512			20,580,170			1,920,762			
4. Amortization of Interest Maintenance Reserve (IMR)	(671,053)		(671,053)									
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6. Commissions and expense allowances on reinsurance ceded	1,472,343			19,114	35,940	223,274	847,001		347,014			
7. Reserve adjustments on reinsurance ceded	(110,200,424)						(27,872,479)		(82,327,945)			
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	230,114,247						1,657,210		228,457,037			
8.2 Charges and fees for deposit-type contracts	0											
8.3 Aggregate write-ins for miscellaneous income	2,085,003	0	0	0	0	0	48,273	0	2,036,731	0	0	0
9. Totals (Lines 1 to 8.3)	88,417,989	0	126,912	19,114	35,940	23,485,305	(25,319,995)	0	90,070,713	0	0	0
10. Death benefits	99,083,356		195,574			(23,531,783)	671,716		121,747,849			
11. Matured endowments (excluding guaranteed annual pure endowments)	31,250		31,250									
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	48,756,415		34,281			39,172,707			9,549,427			
16. Group conversions	0											
17. Interest and adjustments on contract or deposit-type contract funds	3,474,922		6,405			928,962			2,539,555			
18. Payments on supplementary contracts with life contingencies	0											
19. Increase in aggregate reserves for life and accident and health contracts	(39,235,919)		742,592			(41,802,573)			1,824,062			
20. Totals (Lines 10 to 19)	112,110,024	0	1,010,102	0	0	(25,232,687)	671,716	0	135,660,893	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,966,612			14,818	35,940	197,249	846,898		871,708			XXX
22. Commissions and expense allowances on reinsurance assumed	(40,409)		(2,637)			(37,772)						
23. General insurance expenses	20,860,026					1,458,276			19,401,750			
24. Insurance taxes, licenses and fees, excluding federal income taxes	804										804	
25. Increase in loading on deferred and uncollected premiums	0											
26. Net transfers to or (from) Separate Accounts net of reinsurance	(90,575,232)						(26,838,712)		(63,736,521)			
27. Aggregate write-ins for deductions	(12,569,730)	0	4	4,296	0	(12,524,187)	103	0	(49,946)	0	0	0
28. Totals (Lines 20 to 27)	31,752,095	0	1,007,469	19,114	35,940	(36,139,121)	(25,319,995)	0	92,147,885	0	804	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	56,665,894	0	(880,557)	0	0	59,624,426	0	0	(2,077,172)	0	(804)	0
30. Dividends to policyholders and refunds to members	59,774,150		172			59,773,978						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,108,256)	0	(880,729)	0	0	(149,552)	0	0	(2,077,172)	0	(804)	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)	(3,108,256)	0	(880,729)	0	0	(149,552)	0	0	(2,077,172)	0	(804)	0
34. Policies/certificates in force end of year	291,368		84	19,804	260	33,043	9,623		228,554			

DETAILS OF WRITE-INS

08.301. Miscellaneous income	2,102,353								2,102,353			
08.302. Other investment management fees	(17,350)						48,273		(65,622)			
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)	2,085,003	0	0	0	0	0	48,273	0	2,036,731	0	0	0
2701. Miscellaneous deductions	51,473		4	4,296		97,016	103		(49,946)			
2702. MODCO adjustment	0											
2703. Change in provision for future dividends	(12,621,203)					(12,621,203)						
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)	(12,569,730)	0	4	4,296	0	(12,524,187)	103	0	(49,946)	0	0	0

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP 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)	(82,365,369)			(6,806,080)		(75,559,289)			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	83,896,112			77,690,893		6,205,219			
4. Amortization of Interest Maintenance Reserve (IMR)	588,064					588,064			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6. Commissions and expense allowances on reinsurance ceded	1,713,458		1,713,458						
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	408,587,451			27,237		408,560,214			
8.2 Charges and fees for deposit-type contracts	0								
8.3 Aggregate write-ins for miscellaneous income	(54,155,600)	0	0	0	0	(54,155,600)	0	0	0
9. Totals (Lines 1 to 8.3)	358,264,116	0	1,713,458	70,912,050	0	285,638,608	0	0	0
10. Death benefits	335,991,681			69,787,931		266,203,750			
11. Matured endowments (excluding guaranteed annual pure endowments)	2,592,752			522,888		2,069,864			
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	165,073,744			(18,801)		165,092,545			
16. Group conversions	0								
17. Interest and adjustments on contract or deposit-type contract funds	9,130,199			344,306		8,785,893			
18. Payments on supplementary contracts with life contingencies	0								
19. Increase in aggregate reserves for life and accident and health contracts	14,682,093			(3,766,339)		18,448,432			
20. Totals (Lines 10 to 19)	527,470,469	0	0	66,869,985	0	460,600,484	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,347,875		1,713,458			2,634,417			XXX
22. Commissions and expense allowances on reinsurance assumed	0								
23. General insurance expenses	37,633,614			276,859		37,356,755			
24. Insurance taxes, licenses and fees, excluding federal income taxes	371,100		(16,679)			387,779			
25. Increase in loading on deferred and uncollected premiums	0								
26. Net transfers to or (from) Separate Accounts net of reinsurance	(226,850,698)					(226,850,698)			
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	342,972,360	0	1,696,779	67,146,844	0	274,128,737	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	15,291,756	0	16,679	3,765,206	0	11,509,871	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)	15,291,756	0	16,679	3,765,206	0	11,509,871	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)	15,291,756	0	16,679	3,765,206	0	11,509,871	0	0	0
34. Policies/certificates in force end of year	94,452		83	10,755		83,614			
DETAILS OF WRITE-INS									
08.301. Miscellaneous income	18,358,577					18,358,577			
08.302. Other investment management fees	(72,514,176)					(72,514,176)			
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)	(54,155,600)	0	0	0	0	(54,155,600)	0	0	0
2701. Miscellaneous deductions	0								
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)	0	0	0	0	0	0	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	89,927,228	34,778		3,177,144		88,274,642	(1,559,336)
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income	299,060,397	222		48,099,474		1,789,793	249,170,908
4. Amortization of Interest Maintenance Reserve (IMR)	8,697,394			1,440,026			7,257,368
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6. Commissions and expense allowances on reinsurance ceded	9,894,759	8,850,432		1		1,044,326	
7. Reserve adjustments on reinsurance ceded	(3,844,208)			(3,844,208)			
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	147,080,568			145,628,035		1,452,533	
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	20,308,944	229,816	0	20,050,488	0	28,640	0
9. Totals (Lines 1 to 8.3)	571,125,082	9,115,248	0	214,550,960	0	92,589,934	254,868,940
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	185,926,251	6,557		1,368,040		44,497,427	140,054,227
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	1,175,754,008	38,804,122		1,136,949,886			
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	5,963,537			62,996		183,720	5,716,821
18. Payments on supplementary contracts with life contingencies	243,054					243,054	
19. Increase in aggregate reserves for life and accident and health contracts	(16,553,733)	(289,995)		(46,166,434)		17,625,933	12,276,763
20. Totals (Lines 10 to 19)	1,351,333,117	38,520,684	0	1,092,214,488	0	62,550,134	158,047,811
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	32,932,514	2,524,260		30,408,254			
22. Commissions and expense allowances on reinsurance assumed	17,920			17,920			
23. General insurance expenses	43,744,741	7,929,865		27,075,221		9,468,905	(729,250)
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,785,823	275,363		1,155,373		355,087	
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,134,845,759)	(69,672,699)		(1,048,696,467)		(16,476,593)	
27. Aggregate write-ins for deductions	(844,102)	(149,230)	0	(643,673)	0	(30,528)	(20,671)
28. Totals (Lines 20 to 27)	294,124,254	(20,571,757)	0	101,531,116	0	55,867,005	157,297,890
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	277,000,828	29,687,005	0	113,019,844	0	36,722,929	97,571,050
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)	277,000,828	29,687,005	0	113,019,844	0	36,722,929	97,571,050
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)	277,000,828	29,687,005	0	113,019,844	0	36,722,929	97,571,050
34. Policies/certificates in force end of year	171,834	20,753		124,504		15,498	11,079
DETAILS OF WRITE-INS							
08.301. Miscellaneous income	56,415			27,775		28,640	
08.302. Other investment management fees	19,758,069			19,758,069			
08.303. Separate Account loads	494,459	229,816		264,643			
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)	20,308,944	229,816	0	20,050,488	0	28,640	0
2701. Miscellaneous deductions	(38,496)	(3,285)		(14,635)		95	(20,671)
2702. MODCO adjustment	(805,606)	(145,945)		(629,038)		(30,623)	
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)	(844,102)	(149,230)	0	(643,673)	0	(30,528)	(20,671)

(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)

	1	Deferred 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	322,902				139,015	60,491	123,396
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income	(3,287,045)						(3,287,045)
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	10,051,158	1,429,874					8,621,284
7. Reserve adjustments on reinsurance ceded	(1,211,247,479)	(1,088,442,732)			(122,804,747)		
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	79,899,274			42,628	78,428,344	1,428,302	
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	55,276,758	16,525,973	0	(42,543)	44,499,656	(44,597)	(5,661,731)
9. Totals (Lines 1 to 8.3)	(1,068,984,432)	(1,070,486,885)	0	85	262,268	1,444,196	(204,096)
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	184,376,827						184,376,827
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	41,352,172	14,547,996		507,345	139,015		26,157,816
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	701,874						701,874
18. Payments on supplementary contracts with life contingencies	0						
19. Increase in aggregate reserves for life and accident and health contracts	(67,712,812)						(67,712,812)
20. Totals (Lines 10 to 19)	158,718,061	14,547,996	0	507,345	139,015	0	143,523,705
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	(960,664)	(1,083,917)			123,253		
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,921	3,921					
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,100,056,230)	(1,061,314,140)		(220,828)	(15,762)	(584,677)	(37,920,823)
27. Aggregate write-ins for deductions	(229,284)	0	0	(225,472)	0	0	(3,812)
28. Totals (Lines 20 to 27)	(942,524,196)	(1,047,846,140)	0	61,045	246,506	(584,677)	105,599,070
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(126,460,236)	(22,640,745)	0	(60,960)	15,762	2,028,873	(105,803,166)
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)	(126,460,236)	(22,640,745)	0	(60,960)	15,762	2,028,873	(105,803,166)
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)	(126,460,236)	(22,640,745)	0	(60,960)	15,762	2,028,873	(105,803,166)
34. Policies/certificates in force end of year	500,552	252,590		22	193,156		54,784

DETAILS OF WRITE-INS

08.301. Miscellaneous income	(5,479,182)						(5,479,182)
08.302. Other investment management fees	60,943,451	16,713,514		(42,573)	44,499,656	(44,597)	(182,549)
08.303. Separate Account loads	(187,511)	(187,541)		30			
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)	55,276,758	16,525,973	0	(42,543)	44,499,656	(44,597)	(5,661,731)
2701. Miscellaneous deductions	(3,827)			(15)			(3,812)
2702. MODCO adjustment	(225,457)			(225,457)			
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)	(229,284)	0	0	(225,472)	0	0	(3,812)

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	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	412												412
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	0												
4. Amortization of Interest Maintenance Reserve (IMR)	0												
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6. Commissions and expense allowances on reinsurance ceded	7,228,257			65,791							4,790,583	53,917	2,317,966
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)	7,228,669	0	0	65,791	0	0	0	0	0	0	4,790,583	53,917	2,318,378
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	27,920												27,920
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	(9,511)												(9,511)
20. Totals (Lines 10 to 19)	18,409	0	0	0	0	0	0	0	0	0	0	0	18,409
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,222,493			65,791							4,790,583	53,917	2,312,202
22. Commissions and expense allowances on reinsurance assumed	(6,444)												(6,444)
23. General insurance expenses	0												
24. Insurance taxes, licenses and fees, excluding federal income taxes	0												
25. Increase in loading on deferred and uncollected premiums	0												
26. Net transfers to or (from) Separate Accounts net of reinsurance	0												
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	7,234,458	0	0	65,791	0	0	0	0	0	0	4,790,583	53,917	2,324,167
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(5,789)	0	0	0	0	0	0	0	0	0	0	0	(5,789)
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)	(5,789)	0	0	0	0	0	0	0	0	0	0	0	(5,789)
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)	(5,789)	0	0	0	0	0	0	0	0	0	0	0	(5,789)
34. Policies/certificates in force end of year	963			46							71	1	845

DETAILS OF WRITE-INS

08.301. Miscellaneous income	0												
08.302. Other investment management fees	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	0												
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)	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

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	585,829,102		23,846,792			526,526,686			35,455,624			
2. Tabular net premiums or considerations	84,099,953		(6,080)			2,672,180			81,433,853			
3. Present value of disability claims incurred	0											
4. Tabular interest	21,175,711		711,225			19,292,235			1,172,251			
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)	0											
8. Totals (Lines 1 to 7)	691,104,766	0	24,551,937	0	0	548,491,101	0	0	118,061,728	0	0	0
9. Tabular cost	94,024,368					12,990,784			81,033,584			
10. Reserves released by death	7,313,164		63,358			7,249,816			(10)			
11. Reserves released by other terminations (net)	43,425,583		(100,805)			43,526,388						
12. Annuity, supplementary contract, and disability payments involving life contingencies	0											
13. Net transfers to or (from) Separate Accounts	(251,532)								(251,532)			
14. Total deductions (Lines 9 to 13)	144,511,583	0	(37,447)	0	0	63,766,988	0	0	80,782,042	0	0	0
15. Reserve December 31, current year	546,593,183	0	24,589,384	0	0	484,724,113	0	0	37,279,686	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year	402,540,724		24,349,631			378,191,093						
17. Amount available for policy loans based upon Line 16 CSV	402,540,724		24,349,631			378,191,093						

(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	1,369,617,067				1,295,862,779	73,754,288			
2. Tabular net premiums or considerations	180,092,230				2,970,943	177,121,287			
3. Present value of disability claims incurred	0								
4. Tabular interest	75,958,548				74,172,628	1,785,920			
5. Tabular less actual reserve released	0								
6. Increase in reserve on account of change in valuation basis	0								
7. Other increases (net)	0								
8. Totals (Lines 1 to 7)	1,625,667,845	0	0	0	1,373,006,350	252,661,495	0	0	0
9. Tabular cost	200,371,756				24,015,482	176,356,274			
10. Reserves released by death	56,390,341				56,390,341				
11. Reserves released by other terminations (net)	504,088				504,088				
12. Annuity, supplementary contract, and disability payments involving life contingencies	0								
13. Net transfers to or (from) Separate Accounts	(15,897,499)					(15,897,499)			
14. Total deductions (Lines 9 to 13)	241,368,686	0	0	0	80,909,911	160,458,775	0	0	0
15. Reserve December 31, current year	1,384,299,159	0	0	0	1,292,096,439	92,202,720	0	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year	132,616,072				132,616,072				
17. Amount available for policy loans based upon Line 16 CSV	132,616,072				132,616,072				

(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	3,292,501,671	6,284,490		1,365,305,208		217,027,387	1,703,884,586
2. Tabular net premiums or considerations	60,277,562	34,778		10,616,116		51,186,004	(1,559,336)
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	194,859,805	15,148		40,994,195		10,784,811	143,065,651
5. Tabular less actual reserve released	227,762	227,762					
6. Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	(574,141)			1,466,922		(2,041,063)	
8. Totals (Lines 1 to 7)	3,547,292,659	6,562,178	0	1,418,382,441	0	276,957,139	1,845,390,901
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	133,677,728	561,126		133,116,602			
12. Annuity, supplementary contract, and disability payments involving life contingencies	172,907,882	6,557		1,367,956		47,186,244	124,347,125
13. Net transfers to or (from) Separate Accounts	(35,229,114)			(35,229,114)			
14. Total deductions (Lines 9 to 13)	271,356,496	567,683	0	99,255,444	0	47,186,244	124,347,125
15. Reserve December 31, current year	3,275,936,163	5,994,495	0	1,319,126,997	0	229,770,895	1,721,043,776
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	1,314,207,024	5,994,495		1,308,212,529			
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	1,817,277,255			2,196,194			1,815,081,061
2. Tabular net premiums or considerations	123,396						123,396
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	104,730,997			(46,614)			104,777,611
5. Tabular less actual reserve released	0						
6. Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	(3,060)			(3,060)			
8. Totals (Lines 1 to 7)	1,922,128,588	0	0	2,146,520	0	0	1,919,982,068
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	(61,450)			(61,450)			
12. Annuity, supplementary contract, and disability payments involving life contingencies	210,534,643						210,534,643
13. Net transfers to or (from) Separate Accounts	(37,920,823)						(37,920,823)
14. Total deductions (Lines 9 to 13)	172,552,370	0	0	(61,450)	0	0	172,613,820
15. Reserve December 31, current year	1,749,576,218	0	0	2,207,970	0	0	1,747,368,248
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	36,137,225			2,207,970			33,929,255
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) 13,987,336	14,358,187
1.1	Bonds exempt from U.S. tax	(a) 30,866	38,980
1.2	Other bonds (unaffiliated)	(a) 280,061,777	275,320,225
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 3,346,943	3,525,135
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	4,545,961	4,545,961
2.21	Common stocks of affiliates	400,000,000	400,000,000
3.	Mortgage loans	(c) 51,568,446	51,147,706
4.	Real estate	(d) 94,766	94,766
5.	Contract loans	81,724,478	81,862,833
6.	Cash, cash equivalents and short-term investments	(e) 1,952,753	2,227,752
7.	Derivative instruments	(f) (1,203,270)	1,511,788
8.	Other invested assets	50,605,053	49,498,071
9.	Aggregate write-ins for investment income	(4,083,374)	(2,255,212)
10.	Total gross investment income	882,631,733	881,876,191
11.	Investment expenses		(g) 15,316,858
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) 371,795
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		15,688,653
17.	Net investment income (Line 10 minus Line 16)		866,187,539

DETAILS OF WRITE-INS

0901.	Miscellaneous expense	(4,083,374)	(2,255,212)
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)	(4,083,374)	(2,255,212)
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 $.....9,288,273 accrual of discount less $.....31,161,658 amortization of premium and less $.....4,196,206 paid for accrued interest on purchases.
(b) Includes $.....888,307 accrual of discount less $.....99,184 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....91,838 accrual of discount less $.....95,921 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 $.....1,194,175 accrual of discount less $.....208,732 amortization of premium and less $.....322,870 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 $.....371,795 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	44,602,239		44,602,239		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	74,337,123	(2,004,380)	72,332,743	51,302	4,749,053
1.3	Bonds of affiliates			0		
2.1	Preferred stocks (unaffiliated)	(344,514)	(9,346)	(353,860)	(28)	
2.11	Preferred stocks of affiliates			0		
2.2	Common stocks (unaffiliated)		(475,180)	(475,180)	(198,654)	
2.21	Common stocks of affiliates			0	(356,756,507)	
3.	Mortgage loans	186,363		186,363	(32,294)	
4.	Real estate			0		
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	(7,044)	(297,354)	(304,398)		(7,578,750)
7.	Derivative instruments	27,149,700		27,149,700	33,515,826	2,997,650
8.	Other invested assets		(6,709,079)	(6,709,079)	16,962,427	716
9.	Aggregate write-ins for capital gains (losses)	17,145	(847,600)	(830,455)	0	0
10.	Total capital gains (losses)	145,941,012	(10,342,939)	135,598,072	(306,457,928)	168,669

DETAILS OF WRITE-INS

0901.	Miscellaneous loss	17,145	(847,600)	(830,455)		
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)	17,145	(847,600)	(830,455)	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	
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	0											
2. Deferred and accrued	0											
3. Deferred, accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	0											
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	(126,340)		(180,638)			545		53,608		145		
6.2 Reinsurance assumed	0											
6.3 Reinsurance ceded	51,421		(2,877)			545		53,608		145		
6.4 Net	(177,761)	0	(177,761)	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	(177,761)	0	(177,761)	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	(126,340)		(180,638)			545		53,608		145		
9.2 Reinsurance assumed	0											
9.3 Reinsurance ceded	51,421		(2,877)			545		53,608		145		
9.4 Net (Line 7 - Line 8)	(177,761)	0	(177,761)	0	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,404,373,412		86,509,769	154,372,680		156,510,296	1,006,980,668					
10.2 Reinsurance assumed	279,889			219,398			60,491					
10.3 Reinsurance ceded	1,071,559,320		2,420	64,699,628			1,006,857,272					
10.4 Net	333,093,981	0	86,507,349	89,892,450	0	156,510,296	183,887	0	0	0	0	0
RENEWAL												
11. Uncollected	35,460					35,460						
12. Deferred and accrued	(228,289,441)		(41,173,491)			(187,115,949)						
13. Deferred, accrued and uncollected:												
13.1 Direct	(354,084,302)		(67,145,126)			(295,275,511)		8,273,866		62,468		
13.2 Reinsurance assumed	0											
13.3 Reinsurance ceded	(125,830,322)		(25,971,634)			(108,195,021)		8,273,866		62,468		
13.4 Net (Line 11 + Line 12)	(228,253,981)	0	(41,173,491)	0	0	(187,080,489)	0	0	0	0	0	0
14. Advance	0											
15. Line 13.4 - Line 14	(228,253,981)	0	(41,173,491)	0	0	(187,080,489)	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct	(68,402,563)		39,806,489	28,879		(135,444,810)	139,015	26,468,602		599,263		
16.2 Reinsurance assumed	6,198		266	5,900						32		
16.3 Reinsurance ceded	268,414,415		172,366,293			68,980,637		26,468,602		598,883		
16.4 Net	(336,810,780)	0	(132,559,537)	34,779	0	(204,425,448)	139,015	0	0	412	0	0
17. Line 15 + Line 16.4	(565,064,761)	0	(173,733,029)	34,779	0	(391,505,937)	139,015	0	0	412	0	0
18. Prior year (uncollected + deferred and accrued - advance)	(182,370,142)		(29,739,870)			(152,630,272)						
19. Renewal premiums and considerations:												
19.1 Direct	(132,776,916)		13,613,295	28,879		(173,509,060)	139,015	26,348,723		602,233		
19.2 Reinsurance assumed	6,198		266	5,900						32		
19.3 Reinsurance ceded	249,923,901		157,606,720			65,366,605		26,348,723		601,854		
19.4 Net (Line 17 - Line 18)	(382,694,619)	0	(143,993,159)	34,779	0	(238,875,665)	139,015	0	0	412	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,271,470,156	0	99,942,426	154,401,558	0	(16,998,220)	1,007,119,683	26,402,331	0	602,378	0	0
20.2 Reinsurance assumed	286,087	0	266	225,298	0	0	60,491	0	0	32	0	0
20.3 Reinsurance ceded	1,321,534,642	0	157,606,262	64,699,628	0	65,367,150	1,006,857,272	26,402,331	0	601,999	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(49,778,399)	0	(57,663,571)	89,927,228	0	(82,365,369)	322,902	0	0	412	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	1,704,153		1,704,153									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	(789)		914			(2,792)		1,089				
23.2 Reinsurance assumed	0											
23.3 Net ceded less assumed	(789)	0	914	0	0	(2,792)	0	1,089	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	16,530,353			7,909,069			8,621,284					
24.2 Reinsurance assumed	9,980			9,980								
24.3 Net ceded less assumed	16,520,373	0	0	7,899,089	0	0	8,621,284	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	13,830,410		1,471,430	1,985,689		1,716,249	1,429,874	7,227,168				
25.2 Reinsurance assumed	(38,912)		(40,408)	7,940						(6,444)		
25.3 Net ceded less assumed	13,869,322	0	1,511,838	1,977,749	0	1,716,249	1,429,874	7,227,168	0	6,444	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	30,359,974	0	1,472,344	9,894,758	0	1,713,457	10,051,158	7,228,257	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	(28,932)	0	(40,408)	17,920	0	0	0	0	0	(6,444)	0	0
26.3 Net ceded less assumed	30,388,906	0	1,512,752	9,876,838	0	1,713,457	10,051,158	7,228,257	0	6,444	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	(789)		914			(2,792)		1,089				
28. Single	7,219,493		597,403	3,987,674		2,634,417						
29. Renewal	39,250,789		1,368,296	28,944,840		1,716,249		7,227,168		(5,764)		
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	46,469,493	0	1,966,613	32,932,514	0	4,347,874	0	7,228,257	0	(5,764)	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	624,659			26,804			651,463
2.	Salaries and wages	23,490,706			4,831,372			28,322,077
3.11	Contributions for benefit plans for employees	2,971,285			54,659			3,025,944
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	125,541			16,525			142,066
3.32	Other agent welfare							0
4.1	Legal fees and expenses	808,126			32,264			840,390
4.2	Medical examination fees							0
4.3	Inspection report fees							0
4.4	Fees of public accountants and consulting actuaries	1,843,295			65,363			1,908,659
4.5	Expense of investigation and settlement of policy claims							0
5.1	Traveling expenses	53,299			12,104			65,404
5.2	Advertising	22,967			3,614			26,581
5.3	Postage, express, telegraph and telephone	762,980			32,086			795,066
5.4	Printing and stationery	2,336,843			(496,964)			1,839,879
5.5	Cost or depreciation of furniture and equipment	3,124			13,633			16,758
5.6	Rental of equipment	12,628			527			13,155
5.7	Cost or depreciation of EDP equipment and software	7,102,862			690,958			7,793,820
6.1	Books and periodicals	11,675			573			12,248
6.2	Bureau and association fees	429,951			122,900			552,851
6.3	Insurance, except on real estate	248,738			10,793			259,531
6.4	Miscellaneous losses							0
6.5	Collection and bank service charges	459,136			22,196			481,332
6.6	Sundry general expenses	12,711,536			1,273,688			13,985,224
6.7	Group service and administration fees	47,296,507						47,296,507
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					15,316,858		15,316,858
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses Incurred	101,315,859	0	0	6,713,096	15,316,858	(b) 0	(a) 123,345,813
11.	General expenses unpaid December 31, prior year	19,218,713			6,820,409	3,033,017		29,072,139
12.	General expenses unpaid December 31, current year	14,208,498			3,169,538	3,399,720		20,777,756
13.	Amounts receivable relating to uninsured plans, prior year							0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	106,326,074	0	0	10,363,967	14,950,155	0	131,640,196

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	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						0
2.	State insurance department licenses and fees	308,168		165,384			473,552
3.	State taxes on premiums	570,619		139,870			710,489
4.	Other state taxes, including $.....0 for employee benefits	(62,014)		(95,914)			(157,928)
5.	U.S. Social Security taxes	998,636		120,555			1,119,191
6.	All other taxes	346,240		(538,684)			(192,444)
7.	Taxes, licenses and fees incurred	2,161,649	0	(208,789)	0	0	1,952,859
8.	Taxes, licenses and fees unpaid December 31, prior year	1,321,024		3,405,384			4,726,408
9.	Taxes, licenses and fees unpaid December 31, current year	(19,948)		5,180,161			5,160,213
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	3,502,621	0	(1,983,566)	0	0	1,519,055

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	1,704,153	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	1,704,153	0
6.	Paid-in cash	58,024,207	
7.	Left on deposit	172	
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	59,728,531	0
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1,858,830	
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	1,858,830	0
16.	Total from prior year	1,813,211	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	59,774,150	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 (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 80 CSO 6%, CRVM 85-86	102,209,893		102,209,893		
0100002. 80 CSO 5.5%, CRVM 87-92	288,089,128		288,089,128		
0100003. 80 CSO 5%, CRVM 93-94	64,825,422		64,825,422		
0100004. 80 CSO 4.5%, CRVM, 95-NB	2,131		2,131		
0100005. 80 CSO 4%, from 1983 NLP	53,259,171		53,259,171		
0100006. 80 CSO 4%, CRVM, 97-NB	147,692,285		46,106,843		101,585,442
0100007. 80 CSO 5.5% CRVM 87	701,621,090				701,621,090
0100008. 80 CSO 4.5% CRVM 85-91	573,244,890				573,244,890
0100009. 2001 CSO 4.5% CRVM 2010-NB	17,230,459				17,230,459
0100010. 71 GAM 7.5%	6,811				6,811
0100011. 71 GAM 8.0%	11,623				11,623
0100012. 71 GAM 8.25%	5,547				5,547
0100013. 71 GAM 9.25%	225,185				225,185
0100014. 71 GAM 11.25%	9,220				9,220
0100015. 83 GAM 6.25%	5,237				5,237
0100016. 83 GAM 6.75%	1,980				1,980
0100017. 94 GAM 4.0%	23,356				23,356
0100018. 94 GAM 5.25%	38,546				38,546
0100019. 94 GAM 5.5%	73,026				73,026
0100020. 94 GAM 6.0%	6,550				6,550
0100021. 94 GAM 6.25%	505				505
0100022. 94 GAM 6.5%	59,564				59,564
0100023. 94 GAM 6.75%	7,933				7,933
0100024. 94 GAM 7.0%	2,492				2,492
0100025. 94 GAM 9.75%	9,094				9,094
0100026. 58 CSO 4%	184,942				184,942
0100027. 80 CSO 4.5%	16,950				16,950
0100028. 80 CSO 5.5%	32,772				32,772
0100029. 80 CSO 6%	8,000				8,000
0100030. 01 CSO 4%	64,061				64,061
0100031. 60 CSG 3%	391,683				391,683
0100032. 41 CSO 2.50% CRVM	108,521		108,521		
0100033. 41 CSO 2.50% MOD CRVM NJ	1,774,026		1,774,026		
0100034. 41 CSO 2.50% NLP	192,771		192,771		
0100035. 41 CSO 3.00% CRVM	1,940,626		1,940,626		
0100036. 41 CSO 3.00% MOD CRVM NJ	2,227,504		2,227,504		
0100037. 41 CSO 3.00% NLP	28,776		28,776		
0100038. 41 CSO 3.50% CRVM	58,480		58,480		
0100039. 58 CET 2.50% CRVM	8,037		8,037		
0100040. 58 CET 2.50% MOD CRVM NJ	13,787		13,787		
0100041. 58 CET 2.75% CRVM	8,637		8,637		
0100042. 58 CET 2.75% NLP	2,664		2,664		
0100043. 58 CET 3.00% CRVM	74,214		74,214		
0100044. 58 CET 3.00% MOD CRVM IL	132		132		
0100045. 58 CET 3.00% MOD CRVM NJ	119,469		119,469		
0100046. 58 CET 3.00% NLP	14,570		14,570		
0100047. 58 CET 3.50% CRVM	51,523		51,523		
0100048. 58 CET 3.50% MOD CRVM NJ	6,523		6,523		
0100049. 58 CET 4.00% CRVM	115,448		115,448		
0100050. 58 CET 4.00% MOD CRVM NJ	13,150		13,150		
0100051. 58 CET 4.50% CRVM	8,200		8,200		
0100052. 58 CSO 2.50% CRVM	403,734		403,734		
0100053. 58 CSO 2.50% MOD CRVM NJ	2,161,326		2,161,326		
0100054. 58 CSO 2.50% NLP	68,404		68,404		
0100055. 58 CSO 2.75% CRVM	96,714		96,714		
0100056. 58 CSO 2.75% NLP	935,911		935,911		
0100057. 58 CSO 3.00% CRVM	5,694,579		5,694,579		
0100058. 58 CSO 3.00% MOD CRVM IL	145,070		145,070		
0100059. 58 CSO 3.00% MOD CRVM NJ	18,450,359		18,450,359		
0100060. 58 CSO 3.00% NLP	1,252,477		1,252,477		
0100061. 58 CSO 3.25% MOD CRVM NJ	156,147		156,147		
0100062. 58 CSO 3.25% NLP	17,613		17,613		
0100063. 58 CSO 3.50% CRVM	3,960,571		3,960,571		
0100064. 58 CSO 3.50% MOD CRVM NJ	3,763,214		3,763,214		
0100065. 58 CSO 3.50% NLP	811,769		811,769		
0100066. 58 CSO 4.00% CRVM	18,670,362		18,670,362		
0100067. 58 CSO 4.00% MOD CRVM IL	11,900		11,900		
0100068. 58 CSO 4.00% MOD CRVM NJ	1,374,507		1,374,507		
0100069. 58 CSO 4.00% NLP	19,826		19,826		
0100070. 58 CSO 4.50% CRVM	2,116,035		2,116,035		
0100071. 58 CSO 4.50% NLP	273		273		
0100072. 58 CSO 5.50% CRVM	854,877		854,877		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100073. 58 CSO 5.50% NLP	114		114		
0100074. 58 CSO 6.00% NLP	1,520		1,520		
0100075. 80 CET 4.50% CRVM	27,811		27,811		
0100076. 80 CET 5.50% CRVM	100,340		100,340		
0100077. 80 CET 5.50% NLP	17,298		17,298		
0100078. 80 CSO 3.00% CRVM	10,957,022		10,957,022		
0100079. 80 CSO 3.50% CRVM	4,190,003		4,190,003		
0100080. 80 CSO 4.00% CRVM	208,878,770		208,878,770		
0100081. 80 CSO 4.50% CRVM	456,923,078		456,923,078		
0100082. 80 CSO 5.00% CRVM	320,315,309		320,315,309		
0100083. 80 CSO 5.50% CRVM	190,296,671		190,296,671		
0100084. 80 CSO 5.50% NLP	627,549		627,549		
0100085. 80 CSO 6.00% CRVM	3,686,002		3,686,002		
0100086. 2001 CSO 2.00% CRVM	12,373		12,373		
0100087. 2001 CSO 3.00% CRVM	1,592,272		1,592,272		
0100088. 2001 CSO 3.50% CRVM	230,163,831		230,163,831		
0100089. 2001 CSO 4.00% CRVM	847,754,809		847,754,809		
0100090. 2001 CSO 4.50% CRVM	18,366,878		18,366,878		
0100091. AE 3.00% NLP	98,015		98,015		
0100092. AE 3.50% MOD CRVM IL	86,946		86,946		
0100093. AE 3.50% NLP	40,155		40,155		
0100094. 58 CSO 3.00% MOD CRVM IL	389		389		
0100095. 58 CSO 3.50% CRVM	2,138		2,138		
0100096. 58 CSO 4.00% CRVM	407,997		407,997		
0100097. 58 CSO 4.00% NLP	23		23		
0100098. 58 CSO 4.50% CRVM	351,173		351,173		
0100099. 80 CET 5.50% CRVM	19,173		19,173		
0100100. 58 CSO 4.00% CRVM	146,859		146,859		
0100101. 80 CSO 4.5% CRVM	668,875				668,875
0100102. 1960 CSG 3%	1,108,911				1,108,911
0199997. Totals (Gross)	4,313,934,580	0	2,917,289,836	0	1,396,644,744
0199998. Reinsurance ceded	2,383,042,237		2,370,696,653		12,345,584
0199999. Totals (Net)	1,930,892,343	0	546,593,183	0	1,384,299,160
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 1971 IAM @5.7%	13,635,167	XXX	13,635,167	XXX	
0200002. 1971IAM @ 11.25%	9,543	XXX	9,543	XXX	
0200003. 1983 GAM @5.25%	1,056,709	XXX		XXX	1,056,709
0200004. 1983 GAM @5.5%	281,238	XXX		XXX	281,238
0200005. 1983 GAM @6.25%	61,960,841	XXX		XXX	61,960,841
0200006. 1983 GAM @6.5%	3,778,387	XXX		XXX	3,778,387
0200007. 1983 GAM @6.75%	161,241,205	XXX		XXX	161,241,205
0200008. 1983 GAM @7.25%	41,996,061	XXX		XXX	41,996,061
0200009. 1983 IAM @3.75%	186	XXX	186	XXX	
0200010. 1983 IAM @4.00%	2,297	XXX	2,297	XXX	
0200011. 1983 IAM @4.25%	382,820	XXX	382,820	XXX	
0200012. 1983 IAM @4.5%	23,539	XXX	23,539	XXX	
0200013. 1983 IAM @4.75%	795,247	XXX	795,247	XXX	
0200014. 1983 IAM @5%	587,792	XXX	587,792	XXX	
0200015. 1983 IAM @5.25%	75,403,230	XXX	75,403,230	XXX	
0200016. 1983 IAM @5.5%	82,966,448	XXX	82,966,448	XXX	
0200017. 1983 IAM @5.7%	276,387,777	XXX	276,387,777	XXX	
0200018. 1983IAM @ 11.25%	37,308	XXX	37,308	XXX	
0200019. 1983IAM @ 6.25%	2,069,792	XXX	2,069,792	XXX	
0200020. 1983IAM @ 6.5%	1,642,592	XXX	1,642,592	XXX	
0200021. 1983IAM @ 6.75%	8,165,315	XXX	8,165,315	XXX	
0200022. 1983IAM @ 7%	1,125,113	XXX	1,125,113	XXX	
0200023. 1983IAM @ 7.25%	2,259,167	XXX	2,259,167	XXX	
0200024. 1983IAM @ 7.75%	656,822	XXX	656,822	XXX	
0200025. 1983IAM @ 8.25%	1,657,041	XXX	1,657,041	XXX	
0200026. 1983IAM @ 8.75%	28,112	XXX	28,112	XXX	
0200027. 1983IAM @ 9.25%	18,848	XXX	18,848	XXX	
0200028. 1994 GAR @4%	116,541	XXX		XXX	116,541
0200029. 1994 GAR @4.25%	125,227	XXX		XXX	125,227
0200030. 1994 GAR @4.5%	253,102	XXX		XXX	253,102
0200031. 1994 GAR @5%	173,248	XXX		XXX	173,248
0200032. 1994 GAR @5.25%	241,049,683	XXX		XXX	241,049,683
0200033. 1994 GAR @5.5%	397,939,819	XXX		XXX	397,939,819
0200034. 1994 GAR @6%	237,937,223	XXX		XXX	237,937,223
0200035. 1994 GAR @6.25%	85,836,776	XXX		XXX	85,836,776
0200036. 1994 GAR @6.5%	60,731,057	XXX		XXX	60,731,057
0200037. 1994 GAR @6.75%	414,710,773	XXX		XXX	414,710,773
0200038. 1994 GAR @7%	78,485,946	XXX		XXX	78,485,946

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200039. 83IAM @ 6.75%	5,030	XXX	5,030	XXX	
0200040. Account Value	7,944,308	XXX	7,944,308	XXX	
0200041. Ann2000 @ 4%	27,717,175	XXX	27,717,175	XXX	
0200042. Ann2000 @ 4.25%	39,356,679	XXX	39,356,679	XXX	
0200043. Ann2000 @ 4.5%	36,594,383	XXX	36,594,383	XXX	
0200044. Ann2000 @ 5%	53,630,425	XXX	53,630,425	XXX	
0200045. Ann2000 @ 5.25%	50,743,781	XXX	50,743,781	XXX	
0200046. Ann2000 @ 5.5%	188,394,289	XXX	188,394,289	XXX	
0200047. Ann2000 @ 6%	45,909,873	XXX	45,909,873	XXX	
0200048. Ann2000 @ 6.25%	2,904,308	XXX	2,904,308	XXX	
0200049. Ann2000 @ 6.5%	7,311,619	XXX	7,311,619	XXX	
0200050. Ann2000 @ 6.75%	5,211,959	XXX	5,211,959	XXX	
0200051. Ann2000 @ 7%	4,852,175	XXX	4,852,175	XXX	
0200052. Annuity2000 @ 5.50%	40,974	XXX	40,974	XXX	
0200053. Deferred Annuity Account Value	393,890	XXX	393,890	XXX	
0200054. IAR2012 @ 2.4%	128,879,454	XXX	128,879,454	XXX	
0200055. IAR2012 @ 2.7%	37,383,885	XXX	37,383,885	XXX	
0200056. IAR2012 @ 4.25%	10,845	XXX	10,845	XXX	
0200057. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2020	3,563,485	XXX	3,563,485	XXX	
0200058. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2020	24,760,910	XXX	24,760,910	XXX	
0200059. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2020	56,664,115	XXX	56,664,115	XXX	
0200060. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2020	137,960,555	XXX	137,960,555	XXX	
0200061. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2020	9,371,992	XXX	9,371,992	XXX	
0200062. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2020	19,107,500	XXX	19,107,500	XXX	
0200063. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2020	1,111,001	XXX	1,111,001	XXX	
0200064. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2020	82,185	XXX	82,185	XXX	
0200065. IAR2012 VM-22 Non-Jumbo 2.5% - 2.99% 2018 - 2020	25,707	XXX	25,707	XXX	
0200066. Manual Reserves	5,671,137	XXX		XXX	5,671,137
0200067. Substandard Tables @3.75%	35,935	XXX	35,935	XXX	
0200068. Substandard Tables @4.00%	190,891	XXX	190,891	XXX	
0200069. Substandard Tables @4.25%	7,137,119	XXX	7,137,119	XXX	
0200070. Substandard Tables @4.5%	717,687	XXX	717,687	XXX	
0200071. Substandard Tables @4.75%	352,300	XXX	352,300	XXX	
0200072. Substandard Tables @5%	2,734,492	XXX	2,734,492	XXX	
0200073. Substandard Tables @5.25%	327,945,682	XXX	327,945,682	XXX	
0200074. Substandard Tables @5.5%	611,462,530	XXX	611,462,530	XXX	
0200075. Substandard Tables @5.7%	676,581,559	XXX	676,581,559	XXX	
0200076. VACARVM	1,310,420,499	XXX	1,308,212,529	XXX	2,207,970
0200077. 71 IAM 3.50% CARVM	225,070	XXX	225,070	XXX	
0200078. 71 IAM 4.00% CARVM	817,209	XXX	817,209	XXX	
0200079. 71 IAM 8.00% CARVM	493,723	XXX	493,723	XXX	
0200080. 71 IAM 8.25% CARVM	727,991	XXX	727,991	XXX	
0200081. 83a 5.25% CARVM	3,870	XXX	3,870	XXX	
0200082. 83a 5.50% CARVM	64,123	XXX	64,123	XXX	
0200083. 83a 6.00% CARVM	61,368	XXX	61,368	XXX	
0200084. 83a 6.25% CARVM	91,014	XXX	91,014	XXX	
0200085. 83a 6.75% CARVM	433,786	XXX	433,786	XXX	
0200086. 83a 8.00% CARVM	339,888	XXX	339,888	XXX	
0200087. 71 IAM 3.50% CARVM	95,208	XXX	95,208	XXX	
0200088. 71 IAM 4.00% CARVM	78,707	XXX	78,707	XXX	
0200089. 71 IAM 8.00% CARVM	186,554	XXX	186,554	XXX	
0200090. 71 IAM 8.25% CARVM	152,297	XXX	152,297	XXX	
0200091. 83a 5.00% CARVM	1,130	XXX	1,130	XXX	
0200092. 83a 5.25% CARVM	60,335	XXX	60,335	XXX	
0200093. 83a 5.50% CARVM	563,806	XXX	563,806	XXX	
0200094. 83a 5.75% CARVM	3,417	XXX	3,417	XXX	
0200095. 83a 6.00% CARVM	171,865	XXX	171,865	XXX	
0200096. 83a 6.25% CARVM	387,954	XXX	387,954	XXX	
0200097. 83a 6.50% CARVM	171,014	XXX	171,014	XXX	
0200098. 83a 6.75% CARVM	386,600	XXX	386,600	XXX	
0200099. 83a 8.00% CARVM	83,675	XXX	83,675	XXX	
0200100. 71IAM @4%	26,573	XXX		XXX	26,573
0200101. 71IAM @6%	90,159	XXX		XXX	90,159
0200102. 71IAM @6.5%	25,262	XXX		XXX	25,262
0200103. 71IAM @6.75%	899,941	XXX		XXX	899,941
0200104. 71IAM @7.5%	241,330	XXX		XXX	241,330
0200105. 83GAM @4.75%	32,540	XXX		XXX	32,540
0200106. 83GAM @5%	430,216	XXX		XXX	430,216
0200107. 83GAM @5.25%	52,083	XXX		XXX	52,083
0200108. 83GAM @5.5%	14,281	XXX		XXX	14,281
0200109. 83GAM @5.75%	70,919	XXX		XXX	70,919
0200110. 83GAM @6%	1,176,795	XXX		XXX	1,176,795
0200111. 83GAM @6.25%	3,605,790	XXX		XXX	3,605,790

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200112. 83GAM @6.5%	1,505,495	XXX		XXX	1,505,495
0200113. 83GAM @6.75%	3,932,384	XXX		XXX	3,932,384
0200114. 83GAM @7%	644,245	XXX		XXX	644,245
0200115. 83GAM @7.25%	1,580,940	XXX		XXX	1,580,940
0200116. 83GAM @7.5%	3,024,034	XXX		XXX	3,024,034
0200117. 83GAM @7.75%	1,005,654	XXX		XXX	1,005,654
0200118. 83GAM @8%	1,838,789	XXX		XXX	1,838,789
0200119. 83GAM @8.25%	970,717	XXX		XXX	970,717
0200120. 83GAM @8.5%	30,292	XXX		XXX	30,292
0200121. 83GAM @8.75%	389,824	XXX		XXX	389,824
0200122. 83IAM @5%	9,097,187	XXX		XXX	9,097,187
0200123. 83IAM @6.25%	8,013,210	XXX		XXX	8,013,210
0200124. 83IAM @6.5%	8,007,781	XXX		XXX	8,007,781
0200125. 83IAM @6.75%	3,425,819	XXX		XXX	3,425,819
0200126. 83IAM @7%	10,584,060	XXX		XXX	10,584,060
0200127. 83IAM @7.25%	7,069,427	XXX		XXX	7,069,427
0200128. 83IAM @7.75%	5,841,771	XXX		XXX	5,841,771
0200129. 83IAM @8%	1,134,852	XXX		XXX	1,134,852
0200130. 83IAM @8.25%	9,059,291	XXX		XXX	9,059,291
0200131. 83IAM @8.75%	4,325,026	XXX		XXX	4,325,026
0200132. 83IAM @9.25%	655,334	XXX		XXX	655,334
0200133. 83IAM @9.5%	659,511	XXX		XXX	659,511
0200134. 94GAR @5.25%	129,047	XXX		XXX	129,047
0200135. 94GAR @5.5%	73,120	XXX		XXX	73,120
0200136. 94GAR @6.25%	2,705,890	XXX		XXX	2,705,890
0200137. 94GAR @7%	25,997,554	XXX		XXX	25,997,554
0200138. Annuity 2000 @1%	11,609	XXX		XXX	11,609
0200139. Annuity 2000 @1.75%	167,965	XXX		XXX	167,965
0200140. Annuity 2000 @2%	9,479	XXX		XXX	9,479
0200141. Annuity 2000 @2.25%	279,448	XXX		XXX	279,448
0200142. Annuity 2000 @2.5%	143,565	XXX		XXX	143,565
0200143. Annuity 2000 @2.75%	570,424	XXX		XXX	570,424
0200144. Annuity 2000 @3%	2,159,252	XXX		XXX	2,159,252
0200145. Annuity 2000 @3.25%	1,471,610	XXX		XXX	1,471,610
0200146. Annuity 2000 @3.5%	1,443,448	XXX		XXX	1,443,448
0200147. Annuity 2000 @3.75%	6,347,229	XXX		XXX	6,347,229
0200148. Annuity 2000 @4%	8,268,057	XXX		XXX	8,268,057
0200149. Annuity 2000 @4.25%	5,005,664	XXX		XXX	5,005,664
0200150. Annuity 2000 @4.5%	2,474,651	XXX		XXX	2,474,651
0200151. Annuity 2000 @4.75%	1,405,436	XXX		XXX	1,405,436
0200152. Annuity 2000 @5%	10,290,005	XXX		XXX	10,290,005
0200153. Annuity 2000 @5.25%	17,366,139	XXX		XXX	17,366,139
0200154. Annuity 2000 @5.5%	16,114,742	XXX		XXX	16,114,742
0200155. Annuity 2000 @5.75%	829,552	XXX		XXX	829,552
0200156. Annuity 2000 @6%	27,002,398	XXX		XXX	27,002,398
0200157. Annuity 2000 @6.25%	1,940,249	XXX		XXX	1,940,249
0200158. Annuity 2000 @6.5%	17,030,242	XXX		XXX	17,030,242
0200159. Annuity 2000 @6.75%	8,161,777	XXX		XXX	8,161,777
0200160. Annuity 2000 @7%	252,973	XXX		XXX	252,973
0200161. Other - Fund Balance Reserves	4,445,907,539	XXX		XXX	4,445,907,539
0299997. Totals (Gross)	10,787,331,525	XXX	4,298,757,986	XXX	6,488,573,539
0299998. Reinsurance ceded	5,872,904,030	XXX	1,033,906,709	XXX	4,838,997,321
0299999. Totals (Net)	4,914,427,495	XXX	3,264,851,277	XXX	1,649,576,218
Supplementary Contracts with Life Contingencies:					
0300001. 1971IAM @ 11.25%	26,290		26,290		
0300002. 1971IAM @ 3.5%	151,696		151,696		
0300003. 1971IAM @ 6%	9,247		9,247		
0300004. 1971IAM @ 7.5%	9,776		9,776		
0300005. 1983IAM @ 11%	125,887		125,887		
0300006. 1983IAM @ 11.25%	79,676		79,676		
0300007. 1983IAM @ 6.25%	6,536		6,536		
0300008. 1983IAM @ 6.5%	139,258		139,258		
0300009. 1983IAM @ 6.75%	87,790		87,790		
0300010. 1983IAM @ 7%	23,236		23,236		
0300011. 1983IAM @ 7.25%	31,266		31,266		
0300012. 1983IAM @ 7.75%	5,904		5,904		
0300013. 1983IAM @ 8%	11,293		11,293		
0300014. 1983IAM @ 8.25%	164,661		164,661		
0300015. 1983IAM @ 8.75%	97,539		97,539		
0300016. 1983IAM @ 9.25%	27,783		27,783		
0300017. Ann2000 @ 6.25%	24,596		24,596		
0300018. Ann2000 @ 6.5%	22,407		22,407		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300019. Ann2000 @ 6.75%	45,134		45,134		
0300020. Ann2000 @ 7%	46,175		46,175		
0399997. Totals (Gross)	1,136,150	0	1,136,150	0	0
0399998. Reinsurance ceded	965,727		965,727		
0399999. Totals (Net)	170,423	0	170,423	0	0
Accidental Death Benefits:					
0400001. 59 ADB 3.00% NLP	8,885		8,885		
0400002. 59 ADB 4.50% NLP	167		167		
0499997. Totals (Gross)	9,052	0	9,052	0	0
0499998. Reinsurance ceded	9,052		9,052		
0499999. Totals (Net)	0	0	0	0	0
Disability - Active Lives:					
0500001. INTERCO 52 W/58 CSO 3.00% NLP	14,348		14,348		
0599997. Totals (Gross)	14,348	0	14,348	0	0
0599998. Reinsurance ceded	14,348		14,348		
0599999. Totals (Net)	0	0	0	0	0
Disability - Disabled Lives:					
0600001. 2005 GTL PW Table 3.5%	4,556,693				4,556,693
0600002. 2005 GTL PW Table 4.0%	4,968,425				4,968,425
0600003. 2005 GTL PW Table 4.5%	1,969,987				1,969,987
0600004. 2005 GTL PW Table 5.0%	371,736				371,736
0600005. 2005 GTL PW Table 5.5%	123,513				123,513
0600006. 2005 GTL PW Table 6.0%	18,532				18,532
0600007. 2005 GTL PW Table 4.5%	21,703				21,703
0600008. 2005 GTL PW Table 5.5%	14,677				14,677
0600009. 2005 GTL PW Table 6.0%	4,217				4,217
0600010. INTERCO 52 3.00%	73,336		73,336		
0600011. INTERCO 52 3.50%	2,826,675		2,826,675		
0600012. INTERCO 52 4.00%	161,120		161,120		
0600013. INTERCO 52 4.50%	647,632		647,632		
0600014. INTERCO 52 5.00%	464,857		464,857		
0600015. INTERCO 52 5.50%	218,103		218,103		
0600016. INTERCO 52 6.00%	26,997		26,997		
0699997. Totals (Gross)	16,468,203	0	4,418,720	0	12,049,483
0699998. Reinsurance ceded	16,468,203		4,418,720		12,049,483
0699999. Totals (Net)	0	0	0	0	0
Miscellaneous Reserves:					
0700001. Additional Actuarial Reserves	100,000,000				100,000,000
0700002. VACARVM - direct	20,240,949		20,240,949		
0700003. VACARVM GMDB + GMWB Gross	39,024		39,024		
0700004. Group Portability Substandard	125,252				125,252
0700005. FOR EXCESS OF ... (DEFICIENCY)	318,257		318,257		
0700006. GUARANTEED MINIMUM DEATH BENEFIT	9,455,339		9,455,339		
0700007. GROUP CONVERSION SUBSTANDARD	30,517		30,517		
0700008. SUBSTANDARD	168,479		168,479		
0700009. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38	69,000,000		69,000,000		
0700010. VACARVM - direct	486,604				486,604
0700011. GMDB	32,960				32,960
0799997. Totals (Gross)	199,897,381	0	99,252,565	0	100,644,816
0799998. Reinsurance ceded	88,982,913		88,338,097		644,816
0799999. Totals (Net)	110,914,468	0	10,914,468	0	100,000,000
9999999. Totals (Net) - Page 3, Line 1	6,956,404,729	0	3,822,529,351	0	3,133,875,378

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contacts in Column 2 that no longer contain a mortality risk are Life Insurance $.....0, Annuities $.....137,474,722, Supplementary Contracts with Life Contingencies $.....14,669, Accidental Death Benefits $.....0, Disability-Active Lives $.....0, Disablity-Disabled Lives $.....0, Miscellaneous Reserves, $.....0.

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: $.....1,627,158,193

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: $.....2,047,974,146
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

NONE

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	5,687,256										2,795,244		2,892,012
2. Additional contract reserves (b)	1,706,305										1,706,305		
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)	7,393,561	0	0	0	0	0	0	0	0	0	4,501,549	0	2,892,012
8. Reinsurance ceded	7,393,561										4,501,549		2,892,012
9. Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	241,862,774										150,976,181	89,741,882	1,144,711
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)	241,862,774	0	0	0	0	0	0	0	0	0	150,976,181	89,741,882	1,144,711
15. Reinsurance ceded	241,705,681										150,819,088	89,741,882	1,144,711
16. Totals (Net)	157,093	0	0	0	0	0	0	0	0	0	157,093	0	0
17. TOTALS (Net)	157,093	0	0	0	0	0	0	0	0	0	157,093	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	3,145,825,851	84,271,104	727,578,585	0	1,796,240	2,332,179,922
2. Deposits received during the year	226,565,030		1,559,336	51,053,046	13,845	173,938,803
3. Investment earnings credited to the account	116,238,740	142,410	35,836,154		(10,411)	80,270,588
4. Other net change in reserves	8,188,188	7,579,746	603,574			4,868
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	715,491,976	1,618	84,334,620	51,053,046	42,344	580,060,348
8. Other net transfers to or (from) Separate Accounts	(302,519,580)					(302,519,580)
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	3,083,845,414	91,991,642	681,243,029	0	1,757,330	2,308,853,413
10. Reinsurance balance at the beginning of the year	(2,915,133,292)		(597,409,220)		(1,796,240)	(2,315,927,832)
11. Net change in reinsurance assumed	0					
12. Net change in reinsurance ceded	(62,715,557)		(40,920,896)		(38,910)	(21,755,751)
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	(2,852,417,735)	0	(556,488,324)	0	(1,757,330)	(2,294,172,081)
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	231,427,679	91,991,642	124,754,705	0	0	14,681,332

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	189,000						189,000				
2.12 Reinsurance assumed	0										
2.13 Reinsurance ceded	189,000						189,000				
2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct	108,784,771		69,040,427				39,394,195		350,149		
2.22 Reinsurance assumed	558,914		589,988						(31,074)		
2.23 Reinsurance ceded	62,728,904		43,953,739				18,456,090		319,075		
2.24 Net	46,614,781	0	(b) 25,676,676	(b) 0	0	(b) 0	(b) 20,938,105	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct	293,376,676		93,701,672				194,791,056		4,643,451		240,497
3.2 Reinsurance assumed	385,286		326,833						58,453		
3.3 Reinsurance ceded	144,459,981		62,602,666				76,914,914		4,701,904		240,497
3.4 Net	149,301,981	0	(b) 31,425,839	(b) 0	0	(b) 0	(b) 117,876,142	0	(b) 0	(b) 0	(b) 0
4. Totals:											
4.1 Direct	402,350,447	0	162,742,099	0	0	0	234,374,251	0	4,993,600	0	240,497
4.2 Reinsurance assumed	944,200	0	916,821	0	0	0	0	0	27,379	0	0
4.3 Reinsurance ceded	207,377,885	0	106,556,405	0	0	0	95,560,004	0	5,020,979	0	240,497
4.4 Net	195,916,762	(a) 0	(a) 57,102,516	0	0	0	(a) 138,814,247	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	1,483,068,674		431,740,869	351,771,845	243,054		415,192,918	235,373,896	47,879,427		866,665
1.2 Reinsurance assumed	1,567,965		1,532,276	19,296					(11,527)		27,920
1.3 Reinsurance ceded	621,327,851		294,013,164	163,288,385			64,327,206	50,997,069	47,835,362		866,665
1.4 Net	(d) 863,308,788	0	139,259,981	188,502,756	243,054	0	350,865,712	184,376,827	32,538	0	27,920
2. Liability December 31, current year from Part 1:											
2.1 Direct	402,350,447	0	162,742,099	0	0	0	234,374,251	0	4,993,600	0	240,497
2.2 Reinsurance assumed	944,200	0	916,821	0	0	0	0	0	27,379	0	0
2.3 Reinsurance ceded	207,377,885	0	106,556,405	0	0	0	95,560,004	0	5,020,979	0	240,497
2.4 Net	195,916,762	0	57,102,516	0	0	0	138,814,247	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year	28,969,540		161,299	26,249,429			2,476,694		82,118		
4. Liability December 31, prior year:											
4.1 Direct	449,860,748		185,889,434				253,034,452		10,693,044		243,818
4.2 Reinsurance assumed	1,339,785		1,291,156						48,629		
4.3 Reinsurance ceded	199,999,842		89,026,653				99,987,698		10,741,673		243,818
4.4 Net	251,200,691	0	98,153,937	0	0	0	153,046,754	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year	29,217,769		1,067,344	23,672,923			4,427,922		49,580		
6. Incurred benefits:											
6.1 Direct	1,435,558,373	0	408,593,535	351,771,845	243,054	0	396,532,717	235,373,896	42,179,983	0	863,344
6.2 Reinsurance assumed	1,172,380	0	1,157,941	19,296	0	0	0	0	(32,777)	0	27,920
6.3 Reinsurance ceded	628,457,665	0	310,636,871	165,864,891	0	0	57,948,284	50,997,069	42,147,206	0	863,344
6.4 Net	808,273,088	0	99,114,605	185,926,250	243,054	0	338,584,432	184,376,827	0	0	27,920

(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 $.....31,250 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....2,592,752 in Line 1.1, $.....2,592,752 in Line 1.4, $.....2,592,752 in Line 6.1 and $.....2,592,752 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	12,214,756	12,068,670	(146,086)
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)	105,082	250,840	145,758
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)	12,319,838	12,319,510	(328)
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	81,516,201	56,436,973	(25,079,228)
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	5,581,027	5,680,196	99,169
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	99,417,066	74,436,679	(24,980,387)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts		3,078	3,078
28. TOTALS (Lines 26 and 27)	99,417,066	74,439,757	(24,977,309)

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	5,581,027	5,680,196	99,169
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)	5,581,027	5,680,196	99,169

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 #	2020	2019
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 596,757,108	$ 198,599,403
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	4	19	1,741,372	(56,035,759)
				1,741,372	(56,035,759)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 595,015,736	$ 254,635,162
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,142,206,527	$ 3,194,448,830
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61R	3	1	7,221,623	5,480,251
Less: Reinsurance reserve credit (TLA) (as described above)	61R	3	35	43,673,148	31,302,747
				50,894,771	36,782,998
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,091,311,756	$ 3,157,665,832

The Company's reported investment in TLA was $621,689,840 and $979,284,334 as of December 31, 2020 and December 31, 2019, respectively. The Company's investment in TLA would have been reported as $578,016,692 and $947,981,587 as of December 31, 2020 and December 31, 2019, 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-temporary 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's capitalization policy changed effective January 1, 2020 when the Company adopted the revisions to SSAP No. 16R – Electronic Data Processing Equipment and Software related to customer's accounting for the implementation cost incurred in a cloud computing arrangement that is a service contract. The Company adopted the guidance on a prospective basis to all implementation costs incurred after the date of adoption. Upon adoption, hosting arrangements that are service contracts will capitalize implementation costs as nonoperating system software and report them as a nonadmitted asset. These implementation costs will be recognized as each component of the hosting arrangement is ready for its intended use. Hosting arrangements that are not service contracts will be amortized over the lesser of the term of the hosting agreement for up to five years. This change in policy did not have a material impact on the financial statements.

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 2020, 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 was effective January 1. 2020, and there was no impact upon adoption of this guidance.

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.

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 provided comprehensive updates to the Commissioners Annuity Reserve Valuation Method ("CARVM"). The revisions adopted to VM-21 and AG 43 represented 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 was 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 was recorded through Page 4, Line 43, Change in reserve on account of change in valuation basis.

Recently Issued Accounting Standards

In 2020, the NAIC adopted revisions to SSAP No. 86 – Derivatives to ensure reporting consistency for derivatives with financing components. The Company is adopting these revisions effective January 1, 2021 as required by the guidance. The revised guidance requires reporting derivatives gross of any amounts owed to/from the reporting entity from the acquisition or writing of the derivative (derivative premiums payable and receivable). Upon adoption, the Company will separately report derivative premiums payable and receivable as components of Receivables from securities and Payables for securities reflecting amounts currently netted in Derivatives assets and Derivatives liabilities for derivatives which include financing components.

In 2020, the NAIC revised SSAP No. 32 – Preferred Stock to update definitions, measurement, and impairment guidance for preferred stock. Adoption of this guidance will modify the measurement of the Company's perpetual preferred stock with NAIC ratings 1-3 from amortized cost to fair value. This is effective January 1, 2021 with early adoption permitted in 2020. The Company will adopt this guidance in 2021, and the impact is not expected to be material to the Company.

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.

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 2020 were 5.48% and 2.35%.

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	$ —	$ —	$14,572,877	$ —	$ 1,169,598,738	$26,456,472	$ 1,210,628,087
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	—	—	14,572,877	—	843,900,401	26,456,472	884,929,750
2. Prior 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

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 301,597	$ —	$ 301,597
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 301,597	$ —	$ 301,597
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 14,025,712	$ —	$ 14,025,712
2. Interest income recognized	—	—	—	—	851,496	—	851,496
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	853,286	—	853,286
b. Prior 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

7.

	December 31, 2020	December 31, 2019
Allowance for credit losses:		
a. Balance at beginning of period	$ 269,303	$ 3,704,538
b. Additions charged to operations	32,294	
c. Less direct write-downs charged against the allowances	—	3,435,235
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of year	$ 301,597	$ 269,303

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2020 and 2019.

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 2020.

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	$	7,406,147
2. 12 Months or Longer	$	6,075,035

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

1. Less than 12 Months	$	488,749,914
2. 12 Months or Longer	$	364,640,732

5. As of December 31, 2020, loan-backed securities in an unrealized loss position comprised 152 securities, primarily related to commercial mortgage-backed securities ("CMBS"), collateralized loan obligations ("CLOs") securities, and corporate securities 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, 2020.

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 were terminated.

2. The Company did not pledge any of its assets as collateral as of December 31, 2020 and 2019.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2020 and 2019.

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, 2020.

6. The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge as of December 31, 2020 and 2019.

7. As of December 31, 2020, 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
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	269,065,125	99,127,000	102,814,250	102,814,250
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
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	99,127,000	99,127,000	102,814,250	102,814,250
7. > 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	$ 269,065,125	$ 99,127,000	$ 102,814,250	$ 102,814,250
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 99,127,000	$ 99,127,000	$ 102,814,250	$ 102,814,250
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ 102,814,250	$ —	$ —
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	$ —	$ 102,814,250	$ —	$ —

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	102,814,250
d. >90 days	—

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 42,987,942	$ 42,991,295
b. 31 to 60 days	18,041,500	18,041,969
c. 61 to 90 days	14,905,120	14,904,083
d. 91 to 120 days	7,766,954	7,766,798
e. 121 to 180 days	2,251,037	2,251,285
f. 181 to 365 days	2,955,535	2,948,146
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	13,906,163	13,906,163

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 269,065,125	$ 99,127,000	$ 102,814,250	$ 102,814,250
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 99,127,000	$ 99,127,000	$ 102,814,250	$ 102,814,250
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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 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

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	2,955,307	2,773,282	2,706,244	13,118,149
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	2,773,282	2,706,244	2,651,085	13,118,149
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	$4,143,490	$ 3,818,108	$ 3,785,509	$ 17,857,966
b. Ending Balance	$3,891,668	$ 3,796,590	$ 3,561,524	$ 17,857,966

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	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	17,713,852	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	144,114
i. Total assets - FV	$ —	$ 17,713,852	$ —	$ 144,114

7. Collateral Pledged - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 2,955,307	$ 2,773,282	$ 2,706,244	$ 13,118,149
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ 2,773,282	$ 2,706,244	$ 2,651,085	$ 13,118,149
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	$ 13,118,149	$ 13,118,149

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 production of income basis.

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 %	0.0 %
b. Collateral held under security lending agreements	—		—	—	—	—	—	—	—	0.0 %	0.0 %
c. Subject to repurchase agreements	72,624,823	—	—	—	72,624,823	214,243,362	(141,618,539)	—	72,624,823	0.1 %	0.1 %
d. Subject to reverse repurchase agreements	13,065,293	—	—	—	13,065,293	2,955,307	10,109,986	—	13,065,293	0.0 %	0.0 %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
i. FHLB capital stock	2,147,700	—	—	—	2,147,700	3,884,001	(1,736,301)	—	2,147,700	0.0 %	0.0 %
j. On deposit with states	3,731,721	—	—	—	3,731,721	3,608,055	123,666	—	3,731,721	0.0 %	0.0 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
m. Pledged as collateral not captured in other categories	294,579,070	—	—	—	294,579,070	165,672,109	128,906,961	—	294,579,070	0.3 %	0.3 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
o. Total restricted assets	386,148,607	$ —	$ —	$ —	$ 386,148,607	$ 390,362,834	$ (4,214,227)	$ —	$386,148,607	0.4 %	0.4 %

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

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 294,579,070	$ —	$ —	$ —	$ 294,579,070	$ 165,672,109	$ 128,906,961	$ 294,579,070	0.3%	0.3%
Total (c)	$ 294,579,070	$ —	$ —	$ —	$ 294,579,070	$ 165,672,109	$ 128,906,961	$ 294,579,070	0.3%	0.3%

(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	$ 298,104,193	$ 298,104,193	2.5 %	2.5 %
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)	$ 298,104,193	$ 298,104,193	2.5 %	2.5 %

* 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	$ 298,104,193	3.5 %

* 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	2	$ 6,118,529	$ 6,019,485	$ 6,192,116	$ 6,121,924
(2) Bonds - FV	—	—	—	—	—	—
(3) LB & SS - AC	—	—	—	—	—	—
(4) LB & SS - FV	—	—	—	—	—	—
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	3	3	10,727,293	10,483,334	10,727,293	10,483,334
(5) Total (1+2+3+4+5+6)	5	5	$ 16,845,822	$ 16,502,819	$ 16,919,409	$ 16,605,258

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	19	4
2	Aggregate Amount of Investment Income	$ 5,070,844	$ 572,293

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, 2020.

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

1. The Company impaired 9 limited partnerships and limited liability companies ("LLCs") that included 8 private equity partnerships and 1 state tax credit LLC in 2020. 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.

b. 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 $6,709,079 and $12,113,121 for the years ended December 31, 2020 and 2019, 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, 2020 and 2019 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 2020 and 2019 are disclosed in the table presented below. During the years 2020 and 2019, 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, 2020			As of December 31, 2019		
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	$ 20,121	$ —	$ 880,000	$ 8,214	$ —
Foreign currency swaps	170,527	43	1,568	155,348	(7,370)	(1,429)
Replication transactions						
Interest rate swaps	295,000	40,150	—	185,000	22,928	0
Other investment and/or Risk Management activities						
Credit default swaps	39,742	(441)	(441)	39,742	(1,005)	(1,005)
Interest rate and index swaps, swaptions	697,050	114,200	114,200	540,000	49,496	49,496
Interest rate swaps - offsetting	906,200	(28,413)	(28,413)	906,200	(39,907)	(39,907)
GMWB hedging derivatives	—	—	—	2,105,137	16,333	16,333
Equity index swaps	2,000,000	32	32	2,000,000	260	260
Macro hedge program	8,932,182	(175,442)	(175,442)	6,005,321	(29,184)	(29,184)
Total	$ 13,920,701	$ (29,750)	$ (88,496)	$ 12,816,748	$ 19,765	$ (5,436)

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

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 utilized 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. During 2020, the Company closed the dynamic hedging program as the targeted risk exposure was no longer significant. Any risks covered previously under the dynamic hedging program are now covered by the macro hedge program.

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, 2020 and 2019, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2021	$ (25,034)
2022	(35,808)
2023	(28,440)
2024	—
Thereafter	131,832
Total Future Settled Premiums	$ 42,550

(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, 2020	$42,550	$(78,950)	$(121,500)
December 31, 2019	$168,048	$(43,434)	$(211,482)

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.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

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

	2020		
	Ordinary	Capital	Total
(a) Gross DTA	$ 280,005,061	$ 10,256,200	$ 290,261,261
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	280,005,061	10,256,200	290,261,261
(d) Deferred tax assets nonadmitted	79,448,421	2,067,780	81,516,201
(e) Subtotal net admitted deferred tax assets	200,556,640	8,188,420	208,745,060
(f) Deferred tax liabilities	58,826,211	38,083,849	96,910,060
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 141,730,429	$ (29,895,429)	$ 111,835,000

2

	2020		
	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	103,646,580	8,188,420	111,835,000
(1) DTA's expected to be realized after the balance sheet date	103,646,580	8,188,420	111,835,000
(2) DTA's allowed per limitation threshold	XXX	XXX	454,555,729
(c) DTA's offset against DTLs	96,910,060	—	96,910,060
(d) DTA's admitted as a result of application of SSAP No. 101	$ 200,556,640	$ 8,188,420	$ 208,745,060

3

(a) Ratio % used to determine recovery period and threshold limitations	1,368 %
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 3,030,371,527

4

	2020	
	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	$ 280,005,061	$ 10,256,200
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	28 %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 200,556,640	$ 8,188,420
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	47 %	100 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

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	100,871,120	9,952,887	110,824,007
(1) DTA's expected to be realized after the balance sheet date	100,871,120	9,952,887	110,824,007
(2) DTA's allowed per limitation threshold	XXX	XXX	462,543,724
(c) DTA's offset against DTLs	82,843,972	—	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 limitation	1,357 %
(b) Adjusted capital and surplus used to determine 2(b) thresholds	3,083,624,823

NOTES TO FINANCIAL STATEMENTS

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_

1

	Change During 2020		
	Ordinary	Capital	Total
(a) Gross DTA	$ 39,852,996	$ 303,313	$ 40,156,309
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	39,852,996	303,313	40,156,309
(d) Deferred tax assets nonadmitted	23,011,448	2,067,780	25,079,228
(e) Subtotal net admitted deferred tax assets	16,841,548	(1,764,467)	15,077,081
(f) Deferred tax liabilities	(293,278)	14,359,366	14,066,088
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 17,134,826	$ (16,123,833)	$ 1,010,993

2

	Change During 2020		
	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	2,775,460	(1,764,467)	1,010,993
(1) DTA's expected to be realized after the balance sheet date	2,775,460	(1,764,467)	1,010,993
(2) DTA's allowed per limitation threshold	XXX	XXX	(7,987,995)
(c) DTA's offset against DTLs	14,066,088	—	14,066,088
(d) DTA's admitted as a result of application of SSAP No. 101	$ 16,841,548	$ (1,764,467)	$ 15,077,081

3

(a) Ratio % used to determine recovery period and threshold limitation	11 %
(b) Adjusted capital and surplus used to determine 2(b) thresholds	(53,253,296)

4

	Change During 2020	
	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	$ 39,852,996	$ 303,313
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	12 %	(30)%
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 16,841,548	$ (1,764,467)
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	21 %	— %

B. DTLs are not recognized for the following amounts:

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

C. Significant Components of Income Taxes Incurred

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

	2020	2019	Change
(a) Federal	$ 23,754,273	$ 29,937,278	$(6,183,005)
(b) Foreign	—	—	—
(c) Subtotal	23,754,273	29,937,278	(6,183,005)
(d) Federal income tax on net capital gains	43,115,799	(14,692,781)	57,808,580
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	$ 66,870,072	$ 15,244,497	$51,625,575

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

	2020	2019	Change
DTA: Ordinary			
Policyholder Reserves	$ 151,963,916	$ 144,858,808	$ 7,105,108
Deferred acquisition costs	14,554,520	8,201,017	6,353,503
Compensation and benefits	1,693,222	1,993,047	(299,825)
Investments	25,387,328	881,546	24,505,782
Net operating loss carryforward	76,177,145	74,099,000	2,078,145
Tax credit carryforward	7,315,951	7,242,007	73,944
Other	2,912,979	2,876,640	36,339
Subtotal: DTA ordinary	280,005,061	240,152,065	39,852,996
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	280,005,061	240,152,065	39,852,996
Nonadmitted ordinary DTA	79,448,421	56,436,973	23,011,448
Admitted ordinary DTA	200,556,640	$ 183,715,092	16,841,548
DTA: Capital			
Investments	10,256,200	9,952,887	303,313
Subtotal: DTA capital	10,256,200	9,952,887	303,313
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	10,256,200	9,952,887	303,313
Nonadmitted capital DTA	2,067,780	—	2,067,780
Admitted capital DTA	8,188,420	9,952,887	(1,764,467)
Total Admitted DTA	$ 208,745,060	$ 193,667,979	$ 15,077,081
DTL: Ordinary			
Investments	$ 22,154,913	$ 13,115,235	$ 9,039,678
Policyholder reserves	36,671,298	46,004,254	(9,332,956)
Gross DTL ordinary	58,826,211	59,119,489	(293,278)
DTL: Capital			
Investments	38,083,849	23,724,483	14,359,366
Gross DTL capital	38,083,849	23,724,483	14,359,366
Total DTL	96,910,060	82,843,972	14,066,088
Net adjusted DTA/(DTL)	$ 111,835,000	$ 110,824,007	$ 1,010,993
Adjust for the change in deferred tax on unrealized gains/losses			20,476,166
Adjust for the change in nonadmitted deferred tax			25,079,228
Adjusted change in net deferred Income Tax			$ 46,566,387

NOTES TO FINANCIAL STATEMENTS

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:

	2020 Tax effect	% of Pre-tax income $ 663,627,180	2019 Tax effect	% of Pre-tax income $ 213,843,900
Statutory tax	$ 139,361,708	21.00 %	$ 44,907,219	21.00 %
Tax preferred investments	(15,913,236)	(2.40)%	(19,012,348)	(8.89)%
Affiliated dividends	(84,000,000)	(12.66)%	(22,714,883)	(10.62)%
VA hedge reclass	(9,825,315)	(1.48)%	(2,208,439)	(1.03)%
Interest maintenance reserve	17,437,202	2.63 %	1,719,082	0.80 %
Additional actuarial reserve	—	0.00 %	1,423,396	0.67 %
Prior period adjustment	(23,070,414)	(3.48)%	(4,530,326)	(2.12)%
Change in deferred tax on non-admitted assets	(25,619)	0.00 %	305,797	0.14 %
Foreign related investments	(2,109,456)	(0.32)%	(3,976,352)	(1.86)%
Amortization of inception gain	(1,660,905)	(0.25)%	(1,660,905)	(0.78)%
All other	109,720	0.02 %	348,097	0.17 %
Total statutory income tax	20,303,685	3.06 %	$ (5,399,662)	(2.52)%
Federal and foreign income taxes incurred	66,870,072	10.08 %	15,244,497	7.13 %
Change in net deferred income taxes	(46,566,387)	(7.02)%	(20,644,159)	(9.65)%
Total statutory income tax	$ 20,303,685	3.06 %	$ (5,399,662)	(2.52)%

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

1. At December 31, 2020, the Company had $362,748,310 of net operating loss carryforwards with no expiration, and $7,315,951 of foreign tax credit carryovers which expire between 2028 and 2030.

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:

2020 $	—
2019 $	—
2018 $	—

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2020.

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

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 a 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.

NOTES TO FINANCIAL STATEMENTS

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

B. The Company had no reportable transactions with affiliated in 2020.

D. The Company reported $17,320,829 and $135,158,291 as receivables from parents, subsidiaries and affiliates as of December 31, 2020 and 2019, respectively. The Company reported $0 and $0 as payables to parents, subsidiaries and affiliates as of December 31, 2020 and 2019, 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 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 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, 2020 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 2020, the Company's pledge limit is $786 million. 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, 2020

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	2,147,700	2,147,700	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	2,147,700	2,147,700	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 786,000,000	$ 786,000,000	$ —

NOTES TO FINANCIAL STATEMENTS

2. 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	$ —

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	2,147,700	$ 1,952,342	$ 195,358	—	—	—

3. The Company had no collateral pledged to the FHLB as of December 31, 2020. During 2020 the maximum amount pledged totaled $0 million.

4. The Company had no borrowings from the FHLB as of December 31, 2020. During 2020 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, Talcott Resolution Life Insurance Company adopted a Investment and Savings Plan. Substantially all U.S. employees of the Company are eligible to participate in Talcott Resolution's Investment and Savings 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. Talcott Resolution also maintains a non-qualified savings plan, Talcott Resolution Deferred Compensation Savings Plan, with 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, 2020 and 2019 was immaterial.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

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, 2020 and 2019.

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 TL, the Company’s dividend limitation under the holding company laws of Connecticut is $596,590,338 in 2021.

4. On September 18, 2020, TL paid a dividend of $319,000,000 to Talcott Resolution Life, Inc. ("TLI"), the Company's parent.

   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.

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 $672,163,388, 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, 2020, the Company has outstanding commitments totaling $273,962,732 of which $221,695,849 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, $52,212,881 is related to commercial whole loans expected to fund in the first half of 2021 and $54,002 is related to various funding obligation associated with private placement securities.

b. 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, 2020 and 2019, 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.
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 $944,410 (which includes refunds received) and $178,700 in 2020 and 2019, respectively. The Company had a guaranty fund receivable of $820,795 and $2,092,062 as of December 31, 2020 and 2019, 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	$ 2,092,062
b. Decrease current year:	
Premium tax offsets applied	(198,123)
Premium tax offsets charged off/expired	(1,073,144)
c. Increase current year:	
Premium tax offsets accrued	—
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 820,795

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 2020 guaranty fund assessments and related assets by insolvency:

	Guaranty Fund Assessments		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Insurance Company	$ 182,219	$ 182,219	$ 182,219	$ 182,219
American Network Insurance Company	45,772	45,772	45,772	45,772

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 2020 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 $863,781 and $965,662 in 2020 and 2019, respectively.

2. Future minimum rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2021	$ 830,725
2.	2022	652,829
3.	2023	326,415
4.	2024	—
5.	2025	—
6.	Total	$ 1,809,969

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 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, 2020 and 2019.

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.

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

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	$ 4,575,149,768	$ 4,356,830,971	$ 1,400,110,097	$ 878,534,855
b. Futures	—	425,715,765	—	—
c. Options	5,716,494,290	5,261,174,594	2,228,946,480	1,894,492,494
d. Total	$ 10,291,644,058	$ 10,043,721,330	$ 3,629,056,577	$ 2,773,027,349

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

A. The Company had no transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

1. The Company had no securities lending agreements.

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.

NOTES TO FINANCIAL STATEMENTS

C. Wash sales

The Company had no wash sales.

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	2020 Direct Written Premium	2019 Direct Written Premium
Other TPA's (aggregate)					$ 33,098,504	$ 38,013,446
Total					$ 33,098,504	$ 38,013,446

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 for the general account and guaranteed separate accounts (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 assets 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 observable (e.g. changes in risk assumptions) inputs are used in 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 prices by independent brokers.

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

December 31, 2020					
(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:					
Preferred stocks - unaffiliated	$ —	$ —	$ 1,960	$ —	$ 1,960
Common stocks - unaffiliated	—	—	15,441	—	15,441
Real estate owned	—	—	14,128	—	14,128
Cash equivalents	185,774	—	—	—	185,774
Total bonds and stocks	185,774	—	31,529	—	217,303
Derivative assets					
Equity derivatives	—	—	32	—	32
Foreign exchange derivatives	—	5,829	—	—	5,829
Interest rate derivatives	—	79,209	59,681	—	138,890
Macro hedge program	—	26,991	98,865	—	125,856
Total derivative assets	—	112,029	158,578	—	270,607
Separate Account assets [1]	37,355,385	41,926,200	419,696	—	79,701,281
Total assets accounted for at fair value	$ 37,541,159	$ 42,038,229	$ 609,803	$ —	$ 80,189,191
b. Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	$ —	$ (441)	$ —	$ —	$ (441)
Foreign exchange derivatives	—	(4,261)	—	—	(4,261)
Interest rate derivatives	—	(53,103)	—	—	(53,103)
Macro hedge program	—	(7,946)	(293,352)	—	(301,298)
Total liabilities accounted for at fair value	$ —	$ (65,751)	$ (293,352)	$ —	$ (359,103)

[1] Excludes approximately $0.9 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 following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the Valuation Committee of the Company's investment manager, which is a cross-functional group of senior management that meets at least quarterly. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee of the Company's investment manager, a Securities Valuation Group and a Derivatives Valuation Group, which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

In addition, the Finance and Investment Committee of the Company, co-chaired by its Chief Investment Officer and Chief Financial Officer, is responsible for the approval and monitoring of the Valuation Policy of the Company as well as the adjudication of any valuation disputes thereunder. The Valuation Policy addresses valuation of all financial instruments held in the general account and guaranteed separate accounts of the Company, including all derivative positions. The Finance and Investment Committee meets regularly, and its members include a cross-functional group of senior management as well as various investment, accounting, finance, and risk management professionals.

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 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.

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. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a cross-functional group of investment, actuarial, risk and information technology professionals that analyze impacts of changes in the market environment and investigate variances. 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. As to certain derivatives that are held by the Company as well as its investment manager's other clients, 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. On a daily basis, the Company's investment manager compares market valuations to counterparty valuations for all OTC derivatives held by the Company for collateral purposes.

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.

NOTES TO FINANCIAL STATEMENTS

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 bonds and stocks, 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 mostly bonds and preferred stocks.

Asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities - 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. Commercial and residential mortgage-backed securities 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.

All other corporate bonds, including surplus debentures - Primary inputs also include observations of credit default swap curves related to the issuer, and political events in emerging market economies where applicable.

State, municipalities and political subdivisions - Primary inputs also include Municipal Securities Rulemaking Board reported trades notices, and issuer financial statements.

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 asset-backed securities, commercial and residential mortgage-backed securities 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. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable.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.

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 in mutual funds are valued by the underlying mutual funds in accordance to their valuation policies and procedures. Non-guaranteed Separate Account investments in bonds, stocks mortgage loans, limited partnerships and other alternative investments are generally valued by a third party accounting agent 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, 2020:

(Amounts in thousands)	Fair Value As of 01 /01/ 2020	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/ 2020
Assets									
All other corporate bonds – asset-backed	$ 10	$ —	$ —	$ —	$ 51	$ —	$ —	$ (61)	$ —
Preferred stocks - unaffiliated	1,907	—	—	—	—	423	—	(370)	1,960
Common stocks - unaffiliated	18,001	—	(499)	(175)	—	—	(1,736)	(150)	15,441
Real estate owned	14,500	—	—	(372)	—	—	—	—	14,128
Total bonds and stocks	34,418	—	(499)	(547)	51	423	(1,736)	(581)	31,529
Derivatives									
Equity derivatives	260	—	—	—	(228)	—	—	—	32
Interest rate derivatives	19,864	—	—	—	39,817	—	—	—	59,681
GMWB hedging instruments	16,333	—	—	—	(16,333)	—	—	—	—
Total derivatives [3]	36,457	—	—	—	23,256	—	—	—	59,713
Separate Accounts	470,015	1,720	(49,761)	5,287	(1,033)	32,724	(23,306)	(15,952)	419,696
Total assets	$ 540,890	$ 1,720	$ (50,260)	$ 4,740	$ 22,274	$ 33,147	$ (25,042)	$ (16,533)	$ 510,938
Liabilities									
Derivatives									
Macro hedge program	$ (39,494)	$ —	$ —	$ (41,151)	$ 36,868	$ (102,673)	$ —	$ (48,037)	$ (194,487)
Total derivatives [3]	(39,494)	—	—	(41,151)	36,868	(102,673)	—	(48,037)	(194,487)
Total liabilities	$ (39,494)	$ —	$ —	$ (41,151)	$ 36,868	$ (102,673)	$ —	$ (48,037)	$ (194,487)

[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, 2020						
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	$ 7,914,015	$ 6,726,205	$ 116,860	$ 7,335,972	$ 461,183	$ —	$ —
Preferred stocks - unaffiliated	39,938	38,401	—	14,376	25,562	—	—
Common stocks - unaffiliated	15,441	15,441	—	—	15,441	—	—
Mortgage loans	1,290,649	1,210,628	—	—	1,290,649	—	—
Cash, cash equivalents and short-term investments - unaffiliated	462,609	462,643	290,851	158,725	13,033	—	—
Derivative related assets	332,295	270,607	—	173,717	158,578	—	—
Contract loans	1,324,817	1,345,139	—	—	1,324,817	—	—
Surplus debentures	50,255	31,736	—	12,578	37,677	—	—
Separate Account assets [1]	79,701,281	79,701,281	37,355,385	41,926,200	419,696	—	—
Total assets	$ 91,131,300	$ 89,802,081	$ 37,763,096	$ 49,621,568	$ 3,746,636	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (230,873)	$ (231,428)	$ —	$ —	$ (230,873)	$ —	$ —
Derivative related liabilities	(362,045)	(359,103)	—	(68,693)	(293,352)	—	—
Separate Account liabilities	(79,701,281)	(79,701,281)	(37,355,385)	(41,926,200)	(419,696)	—	—
Total liabilities	$ (80,294,199)	$ (80,291,812)	$ (37,355,385)	$ (41,994,893)	$ (943,921)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $0.9 billion as of December 31, 2020.

(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	1,299,025	1,250,159	—	—	1,299,025	—	—
Cash 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	—	—
Separate Account assets [1]	74,698,493	74,698,493	35,088,113	39,140,365	470,015	—	—
Total assets	$ 85,078,460	$ 84,166,428	$ 35,238,306	$ 46,096,247	$ 3,743,907	$ —	$ —
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	(74,698,493)	(74,698,493)	(35,088,113)	(39,140,365)	(470,015)	—	—
Total liabilities	$ (75,057,023)	$ (75,054,516)	$ (35,088,113)	$ (39,214,052)	$ (754,858)	$ —	$ —

[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.

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 cash, cash equivalents and 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, 2020, 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

In October 2020, the Circuit Court of the State of Wisconsin approved the rehabilitation order filled by the Commissioner of Insurance of the State of Wisconsin to place Time Insurance Company (TIC) in rehabilitation. TLA assumes, through reinsurance, life and annuity reserves from TIC and also provides certain administrative services to TIC's policyholders. In turn, TLA retrocedes much of the reinsured reserves to nonaffiliated reinsurers which also provide certain administrative services to the covered policyholders. While the ultimate outcome of the rehabilitation is unknown at this time it is not expected to be material to TLA. TLA will continue to monitor the developments.

The continuing impact of the outbreak of the novel coronavirus ("COVID-19") and the related disruption to the worldwide economy are affecting companies across all industries. Worldwide health emergency measures to combat the spread of the virus have caused severe disruption resulting in an economic slowdown. The duration and impact of the ongoing COVID-19 public health crises on the financial markets, overall economy and our operations are still uncertain, as is the efficacy of government and central bank interventions. Additionally, further actions regulators may take in response to the COVID-19 public health crisis could impact financial markets and our operations. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot fully quantify its impact on the financial results, liquidity and capital resources of the Company and its operations in future periods. The Company has reviewed COVID-19 related Interpretations from the Statutory Accounting Principles Working Group of the NAIC. These interpretations as well as relief granted to customers to date have not had a material impact on the Company's financial condition or results of operations.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State Transferable and Non-transferable Tax Credits

NOTES TO FINANCIAL STATEMENTS

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)	(2)	(3)	(4)
Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Innovate PA	PA	$ 34,580	$ 157,181
Total		$ 34,580	$ 157,181

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	$ 34,580	$ —
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, 2020:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 119,696,731	$ 127,111,469	$ 131,227,179	$ (34,680)
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 119,696,731	$ 127,111,469	$ 131,227,179	$ (34,680)

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

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, 2020 and December 31, 2020, 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, 2020		December 31, 2019	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	26	$ 928,531	19	$ 1,200,329
b. 13 to 24 Months	12	511,842	15	367,031
c. 25 to 37 Months	10	270,542	56	1,604,439
d. 38 to 48 Months	51	1,369,414	23	626,861
e. 49 to 60 Months	17	427,977	22	505,357
f. Over 60 Months	506	11,167,325	568	12,530,886
g. Total	622	$ 14,675,631	703	$ 16,834,903

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	703	$16,834,903	—	$ —
b. Number/amount of retained asset accounts issued/ added during the year	35	1,533,538	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	62,995	—	—
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	116	3,755,805	—	—
g. Number/balance of retained asset accounts at the end of the year	622	$14,675,631	—	$ —

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

On January 18, 2021 the Company's indirect owners, Hopmeadow Holdings GP LLC and Hopmeadow Holdings LP, entered into a definitive agreement to merge Hopmeadow Holdings LP with a subsidiary of Sixth Street, a leading global investment firm. The merger is subject to regulatory approvals and other customary closing conditions and is expected to close in the second quarter of 2021. On February 1, 2021, the Company requested approval from the Department to pay a $500 million dividend that is contingent upon, and would be distributed prior to, the close of the merger. As part of the transaction, the Company will have new indirect owners.

The Company had no other material subsequent events through the filing date of February 24, 2021.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

a. 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.

b. 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, 2020 and 2019, 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 $7,221,623 and $5,480,251, respectively.

   b. For the years ended December 31, 2020 and 2019, the total amount of reinsurance credit taken for this agreement was $9,141,295and $6,937,027, 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 has no variable annuity reinsurance contracts with an affiliated captive reinsurer.

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

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

H. Reinsurance Credit

1. The Company has no reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that include a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

2. The Company has 8 reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) not subject to A-791, for which reinsurance accounting was applied that include a provision that limits the reinsurer's assumption of risk. Reinsurance credit was reduced for the risk limiting features in all cases.

3. The Company has no reinsurance contracts that contain features which result in delays in payment in form or in fact.

4. The Company has no reinsurance accounting credits for contracts not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.

5. The Company has not ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement which is either: (i) accounted for as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP") or (ii) accounted for as reinsurance under GAAP and a deposit under SAP.

6. Not applicable.

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 $2,681,861 and $5,266,604 for the years ended December 31, 2020 and 2019, 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 2020 and 2019, the Company paid policyholder dividends in the amount of $59,773,978 and $5,277,608, 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, 2020, the Company had $26,722,669 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 $318,257 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.

NOTES TO FINANCIAL STATEMENTS

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.

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, 2020 (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	$ —	$ 1,589,980,329	$ —	$ 1,589,980,329	9.81 %
b.. At book value less current surrender charge of 5% or more	1,000,859	—	—	1,000,859	0.01 %
c. At fair value	—	—	10,131,338,553	10,131,338,553	62.50 %
d. Total with market value adjustment or at fair value	1,000,859	1,589,980,329	10,131,338,553	11,722,319,741	72.32 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,313,206,172	—	—	1,313,206,172	8.10 %
2. Not subject to discretionary withdrawal	2,985,687,105	—	188,934,150	3,174,621,255	19.58 %
3. Total (gross)	4,299,894,136	1,589,980,329	10,320,272,703	16,210,147,168	100.01 %
4. Reinsurance ceded	1,034,872,436	1,336,260,077	—	2,371,132,513	
5. Total (net)	$ 3,265,021,700	$ 253,720,252	$ 10,320,272,703	$13,839,014,655	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 498,556	$ —	$ —	$ 498,556	

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	$ 3,372,021,212	$ 1,753,181,862	$ —	$ 5,125,203,074	28.72 %
b.. At book value less current surrender charge of 5% or more	305,612	—	—	305,612	0.00 %
c. At fair value	—	—	9,088,941,671	9,088,941,671	50.93 %
d. Total with market value adjustment or at fair value	3,372,326,824	1,753,181,862	9,088,941,671	14,214,450,357	79.66 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,088,109,856	—	—	1,088,109,856	6.10 %
2. Not subject to discretionary withdrawal	2,028,169,819	—	513,514,009	2,541,683,828	14.24 %
3. Total (gross)	6,488,606,499	1,753,181,862	9,602,455,680	17,844,244,041	100.00 %
4. Reinsurance ceded	4,839,030,281	1,473,418,814	—	6,312,449,095	
5. Total (net)	$ 1,649,576,218	$ 279,763,048	$ 9,602,455,680	$11,531,794,946	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 862	$ —	$ —	$ 862	

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	$ 1,807,253,990	$ —	$ —	$ 1,807,253,990	13.27 %
b.. At book value less current surrender charge of 5% or more	—	—	—	—	0.00 %
c. At fair value	—	—	10,534,958,328	10,534,958,328	77.37 %
d. Total with market value adjustment or at fair value	1,807,253,990	—	10,534,958,328	12,342,212,318	90.64 %
e. At book value without adjustment (minimal or no charge or adjustment)	501,597,476	—	—	501,597,476	3.68 %
2. Not subject to discretionary withdrawal	773,234,668	—	—	773,234,668	5.68 %
3. Total (gross)	3,082,086,134	—	10,534,958,328	13,617,044,462	100.00 %
4. Reinsurance ceded	2,850,658,456	—	—	2,850,658,456	
5. Total (net)	$ 231,427,678	$ —	$ 10,534,958,328	$10,766,386,006	
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)	$ 4,914,427,495
2. Exhibit 5, Supplementary Contract Section, Total (net)	170,423
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	231,427,679
4. Subtotal	5,146,025,597
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	$ 20,456,211,683
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)	10,534,958,328
11. Subtotal	30,991,170,011
12. Combined total	$ 36,137,195,608

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life insurance actuarial reserves by withdrawal characteristics as of December 31, 2020 is presented below:

A. General Account

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 53,596,140	$ 53,596,140	$ 64,882,873
b. Universal Life	2,633,524,194	2,633,206,713	2,667,706,050
c. Universal Life with Secondary Guarantees	515,941,733	446,155,177	1,287,342,942
d. Indexed Universal Life	20,922,782	18,502,759	23,179,879
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	718,771	56,001,482
h. Variable Life	—	—	—
i. Variable Universal Life	100,606,642	100,074,261	107,203,241
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ 107,618,113
b. Accidental Death Benefits	XXX	XXX	9,052
c. Disability - Active Lives	XXX	XXX	14,348
d. Disability - Disabled Lives	XXX	XXX	16,468,203
e. Miscellaneous Reserves	XXX	XXX	46,097,844
3. Total (gross: direct + assumed)	3,324,591,491	3,252,253,821	4,376,524,027
4. Reinsurance Ceded	1,447,886,072	1,374,829,631	2,445,631,684
5. Total (net) (3) - (4)	$ 1,876,705,419	$ 1,877,424,190	$ 1,930,892,343

B. Separate Account with Guarantees

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	195,463,803	195,463,803	239,317,025
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	43,263,720,862	43,263,720,862	43,262,979,578
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ —
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
3. Total (gross: direct + assumed)	43,459,184,665	43,459,184,665	43,502,296,603
4. Reinsurance Ceded	—	—	—
5. Total (net) (3) - (4)	$ 43,459,184,665	$ 43,459,184,665	$ 43,502,296,603

Reconciliation of total life actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	$ 1,930,892,343
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	1,930,892,343
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	$ 43,467,296,603
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	35,000,000
10. Subtotal (Lines (7) through (9))	43,502,296,603
11. Combined Total ((6) and (10))	$ 45,433,188,946

NOTES TO FINANCIAL STATEMENTS

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

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

	2020	
Type	Gross	Net of Loading
Ordinary new business	$ —	$ —
Ordinary renewal	—	—
Group life	35,460	34,108
Total	$ 35,460	$ 34,108

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling $80,575,821,360 and $77,140,674,684 as of December 31, 2020 and 2019, 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:

   a Individual variable annuities
   b Group variable annuities
   c Variable life insurance
   d Group life insurance
   e Group annuities
   f 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.

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, 2020 and 2019, the Company's Separate Account statement included legally insulated assets of $79,692,729,822 and $76,157,664,389, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	December 31, 2020		December 31, 2019	
Product Lines	Legally Insulated Assets	Assets (not Legally Insulated)	Legally Insulated Assets	Assets (not Legally Insulated)
Individual variable annuities	$ 10,344,919,905	$ —	$ 10,024,235,645	$ —
Group variable annuities	19,899,180,061	—	20,282,310,071	—
Variable life insurance	946,106,360	—	884,684,252	—
Group life insurance	48,052,667,543	—	44,966,434,421	—
Group annuities	449,855,953	—	—	—
Modified guarantee contracts		883,091,538	—	983,010,295
Total	$ 79,692,729,822	$ 883,091,538	$ 76,157,664,389	$ 983,010,295

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, 2020, the General Account of the Company had a maximum guarantee for Separate Account liabilities of $422,413,713. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2020	$ 1,591,846
b.	2019	$ 1,526,522
c.	2018	$ 1,743,305
d.	2017	$ 2,095,626
e.	2016	$ 2,444,358

   As of December 31, 2020, 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, 2020, 2019, 2018,and 2017 were $0.

4. During 2020 and 2019 the Company did not engage in securities lending transactions within the Separate Accounts.

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 $865,681,540 and $846,327,057 for the years ended December 31, 2020 and 2019, 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.

NOTES TO FINANCIAL STATEMENTS

An analysis of the Separate Account reserves as of December 31, 2020 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, 2020	$ —	$ —	$ 16,281	$ 1,941,880,731	$ 1,941,897,012
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	$ —	$ 531,970,971	$ 681,605,219	$ 73,279,914,277	$ 74,493,490,467
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 531,970,971	$ 681,605,219	$ 73,279,914,277	$ 74,493,490,467
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	531,970,971	240,829,353	—	772,800,324
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	72,916,971,816	72,916,971,816
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	—	—
5. Subtotal	—	531,970,971	240,829,353	72,916,971,816	73,689,772,140
b. Not subject to discretionary withdrawal	—	—	440,775,866	362,942,461	803,718,327
c. Total	$ —	$ 531,970,971	$ 681,605,219	$ 73,279,914,277	$ 74,493,490,467
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

	December 31, 2020	December 31, 2019
1. Transfers as reported in the Summary of Operations of the Separate Account Statement		
a. Transfer to Separate Accounts	$ 992,980,783	$ 1,012,296,304
b. Transfer from Separate Accounts	3,860,317,392	4,203,921,880
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,867,336,609)	(3,191,625,576)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	315,008,690	91,825,836
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health		
Annual Statement (1c) + 2	$ (2,552,327,919)	$ (3,099,799,740)

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 [ ] No [X]

2.2 If yes, date of change:

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 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	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, 33rd 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 27, 2020 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 [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses $ 0

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: $ 250,895

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:

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

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

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

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

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

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

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

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

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

24.093 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	$ 72,624,823
25.22	Subject to reverse repurchase agreements	$ 13,065,293
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	$ 2,147,700
25.28	On deposit with states	$ 3,731,721
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 294,570,070
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: 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 provision of SSAP No. 108 Yes [ ] No [X]

26.42 Permitted accounting practice Yes [ ] No [X]

26.43 Other accounting guidance Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		$
29.2999 TOTAL		$

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

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

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	$ 6,996,020,257	$ 8,184,548,830	$ 1,188,528,573
30.2	Preferred Stocks	$ 38,401,440	$ 39,937,966	$ 1,536,526
30.3	Totals	$ 7,034,421,697	$ 8,224,486,796	$ 1,190,065,099

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 [ ]

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

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

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

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

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 165,414

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	$ 84,146

38.1 Amount of payments for legal expenses, if any? $ 840,390

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

1 Name	2 Amount Paid
EVERSHEDS SUTHERLAND LLP	$ 290,821

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 20,795

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	$ 15,083

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.	$ 1,379,209
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.	$ 1,189,527
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	$ 308,958
	1.65 Total incurred claims	$ 184,039
	1.66 Number of covered lives	$ 64
1.7	Group policies:	
	Most current three years:	
	1.71 Total premium earned	$ 39,602
	1.72 Total incurred claims	$ 12,087
	1.73 Number of covered lives	$ 21
	All years prior to most current three years:	
	1.74 Total premium earned	$ 1,030,649
	1.75 Total incurred claims	$ 993,401
	1.76 Number of covered lives	$ 463

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ (49,778,399)	$ (5,833,366)
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 5,687,256	$ 6,080,129
2.5	Reserve Denominator	$ 7,041,564,110	$ 7,197,432,686
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?	$ 106,275,480
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)?"	$ 612,584
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	$ 99,942,426
7.2	Total incurred claims	$ 408,593,535
7.3	Number of covered lives	304,966

*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	$ 3,066,958,356
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 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	50,163,692	51,132,118	52,244,543	53,554,106	57,290,369
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	4,326,422	7,444,546	8,093,204	8,862,306	7,174,754
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	47,698,358	47,567,348	48,786,925	49,865,205	53,257,116
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	102,188,472	106,144,012	109,124,672	112,281,617	117,722,239
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					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
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	0	0	2,643	0	3,990
	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)	(57,663,571)	(38,372,181)	(48,538,642)	(52,776,423)	(50,124,165)
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	89,927,228	91,331,295	(3,210,606,327)	217,894,077	208,828,439
16.	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(82,365,369)	(59,070,608)	(51,382,573)	(52,727,913)	(49,536,385)
17.2	Group annuities (Line 20.4, Col. 7)	322,902	277,409	(2,033,007,880)	320,559,033	433,360,647
18.1	A&H - group (Line 20.4, Col. 8)					
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)					
18.3	A&H - other (Line 20.4, Col. 10)	412	720	938	31,958	35,191
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)					
20.	Total	(49,778,399)	(5,833,365)	(5,343,534,483)	432,980,732	542,563,727
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	11,769,686,680	11,575,549,342	12,273,018,335	20,069,585,601	21,048,356,794
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	8,627,480,153	8,381,097,433	8,560,319,969	16,516,979,653	16,650,320,827
23.	Aggregate life reserves (Page 3, Line 1)	6,956,404,721	7,065,225,091	7,214,821,321	11,751,969,043	11,891,636,445
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					XXX
24.	Aggregate A&H reserves (Page 3, Line 2)	157,093	166,604	175,373		
25.	Deposit-type contract funds (Page 3, Line 3)	231,427,677	230,692,558	241,563,170	2,240,045,234	2,492,724,274
26.	Asset valuation reserve (Page 3, Line 24.01)	170,141,095	153,227,099	153,755,091	301,863,299	318,914,990
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)	3,136,516,527	3,188,758,830	3,706,973,061	3,546,809,593	4,392,218,629
	Cash Flow (Page 5)					
29.	Net cash from operations (Line 11)	638,722,993	372,900,135	359,329,886	1,007,794,892	725,363,628
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,294,898,009	3,348,837,853	3,840,714,940	3,761,257,254	4,588,474,182
31.	Authorized control level risk-based capital	232,748,326	246,730,914	267,265,752	502,720,404	347,989,757
	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)	59.4	59.0	59.2	64.5	63.6
33.	Stocks (Lines 2.1 and 2.2)	6.4	10.1	11.4	7.3	10.7
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	10.7	11.4	9.4	9.1	8.0
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.1	0.1		0.4	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	4.1	1.4	2.0	1.8	2.4
37.	Contract loans (Line 6)	11.9	12.3	11.3	6.9	6.5
38.	Derivatives (Line 7)	2.4	1.1	1.2	1.5	1.9
39.	Other invested assets (Line 8)	4.8	4.3	3.4	5.5	4.5
40.	Receivables for securities (Line 9)	0.1	0.2	0.0	0.4	0.1
41.	Securities lending reinvested collateral assets (Line 10)			1.5	2.4	1.4
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.2	0.4	0.2	0.6
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (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)	684,233,495	1,040,990,002	1,221,579,818	1,204,360,010	1,979,161,341
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	684,233,495	1,040,990,002	1,221,579,818	1,204,360,010	1,979,161,341
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)	99,417,066	74,439,757	24,947,484	282,005,475	778,315,064
53.	Total admitted assets (Page 2, Line 28, Col. 3)	92,345,508,040	88,716,224,026	86,253,285,678	109,356,592,611	111,449,826,857
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	866,187,539	587,199,744	534,685,891	1,835,740,650	1,607,435,934
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	166,770	(83,627,308)	(130,260,024)	(59,978,355)	(90,153,852)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(326,934,094)	12,381,457	443,571,459	(814,415,045)	(697,305,902)
57.	Total of above Lines 54, 55 and 56	539,420,214	515,953,893	847,997,326	961,347,250	819,976,180
	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)	2,238,938,456	2,652,965,727	7,781,514,642	6,036,903,794	4,048,589,135
59.	Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6)	27,920	28,874	16,800	36,319	35,087
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(39,235,919)	(8,309,647)	(22,871,101)	(5,864,972)	(7,077,453)
61.	Increase in A&H reserves (Line 19, Col. 6)	(9,511)	(8,769)	175,373		
62.	Dividends to policyholders and refunds to members (Line 30, Col 1)	59,774,150	5,278,021	3,479,428	1,871,878	2,974,847
	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	(249.3)	(2,674.6)	(2.8)	41.6	34.0
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00	6.5	2.0	2.1	1.8	2.1
65.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	4,488.8	2,792.4	22,519.1	113.6	99.7
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)	(2,963.1)	179,011.1	(1,372.6)	(9,487.0)	4.2
	A&H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)					
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)	185,013	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)	166,519	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)	(3,108,256)	(3,667,474)	4,026,777	29,602,224	24,012,534
74.	Ordinary - individual annuities (Page 6, Col. 4)	277,000,827	289,802,033	10,424,904	182,910,423	210,624,710
75.	Ordinary - supplementary contracts	XXX	XXX	1,097,702	3,169,027	3,293,932
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)	15,291,756	20,827,443	15,677,666	12,976,276	11,390,653
78.	Group annuities (Page 6, Col. 5)	(126,460,236)	(144,429,848)	(11,514,147)	27,002,005	41,634,524
79.	A&H - group (Page 6.5, Col. 3)			(7,597)	1,817,776	(1,775)
80.	A&H - credit (Page 6.5, Col. 10)					
81.	A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10)	(5,789)	(1,148,746)	(179,734)	(17,517)	4,581
82.	Aggregate of all other lines of business (Page 6, Col. 8)	433,872,036	120,843,302	99,557,435	1,000,110,068	751,116,477
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	596,590,338	282,226,711	119,083,006	1,257,570,282	1,042,075,636

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 2 0 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	124,110,292		21,066,030		145,176,322
2. Annuity considerations	134,214,408		1,478,862		135,693,270
3. Deposit-type contract funds	1,559,337	XXX	1,121,196,795	XXX	1,122,756,132
4. Other considerations	20,187,155		1,005,640,817		1,025,827,972
5. Totals (Sum of Lines 1 to 4)	280,071,192	0	2,149,382,504	0	2,429,453,696
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	58,026,438				58,026,438
6.2 Applied to pay renewal premiums	1,339				1,339
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,706,572				1,706,572
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	59,734,349	0	0	0	59,734,349
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)	59,734,349	0	0	0	59,734,349
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	428,247,049		412,600,166		840,847,215
10. Matured endowments	3,187,320		2,592,753		5,780,073
11. Annuity benefits	351,771,845		235,373,900		587,145,745
12. Surrender values and withdrawals for life contracts	1,474,687,657		3,005,618,911		4,480,306,568
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	84,577,680	0	0	0	84,577,680
14. All other benefits, except accident and health	4,972,290		3,515,561		8,487,851
15. Totals	2,347,443,841	0	3,659,701,291	0	6,007,145,132
DETAILS OF WRITE-INS					
1301. Annuity benefits not involving life contingencies	84,334,623				84,334,623
1302. Supplementary contracts with life contingencies	243,057				243,057
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)	84,577,680	0	0	0	84,577,680

	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	545	50,910,159			1,056	43,558,857			1,601	94,469,016
17. Incurred during current year	3,242	449,162,385			1,897	408,624,500			5,139	857,786,885
Settled during current year:										
18.1 By payment in full	3,213	431,062,493			1,876	412,600,162			5,089	843,662,655
18.2 By payment on compromised claims									0	0
18.3 Totals paid	3,213	431,062,493	0	0	1,876	412,600,162	0	0	5,089	843,662,655
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3,213	431,062,493	0	0	1,876	412,600,162	0	0	5,089	843,662,655
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	574	69,010,051	0	0	1,077	39,583,195	0	0	1,651	108,593,246
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year	304,612	58,196,905,942		(a)	207	47,566,906,954			304,819	105,763,812,896
21. Issued during year									0	0
22. Other changes to in force (Net)	(13,244)	(3,879,496,594)			94,245	131,449,927			81,001	(3,748,046,667)
23. In force December 31 of current year	291,368	54,317,409,348	0	(a) 0	94,452	47,698,356,881	0	0	385,820	102,015,766,229

(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)	26,542,062	26,790,658		47,944,227	15,063,975
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)	570,693	573,618		796,417	793,119
25.2 Guaranteed renewable (b)	8,863	8,908		5,447	5,425
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)	579,556	582,526	0	801,865	798,544
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	27,121,618	27,373,184	0	48,746,092	15,862,519

(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
							Number of			
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			320,482	58,576,664			207	108,685	47,567,348	106,144,012
2. Issued during year										0
3. Reinsurance assumed										0
4. Revived during year			17	4,132				24,587		4,132
5. Increased during year (net)				42,493					836,721	879,214
6. Subtotals, Lines 2 to 5	0	0	17	46,625	0	0	0	24,587	836,721	883,346
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	320,499	58,623,289	0	0	207	133,272	48,404,069	107,027,358
Deductions during year:										
10. Death			5,091	431,183			XXX	1,507	412,226	843,409
11. Maturity			152	10,254			XXX			10,254
12. Disability							XXX			0
13. Expiry			13	884						884
14. Surrender			8,791	3,030,937				188	288,197	3,319,134
15. Lapse			1,485	629,942			2	17	5,288	635,230
16. Conversion							XXX	XXX	XXX	0
17. Decreased (net)			1	29,975				4		29,975
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	15,533	4,133,175	0	0	2	1,716	705,711	4,838,886
21. In force end of year (b) (Line 9 minus Line 20)	0	0	304,966	54,490,114	0	0	205	131,556	47,698,358	102,188,472
22. Reinsurance ceded end of year	XXX		XXX	26,831,641	XXX		XXX	XXX	9,844,532	36,676,173
23. Line 21 minus Line 22	XXX	0	XXX	27,658,473	XXX	(a) 0	XXX	XXX	37,853,826	65,512,299

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	1,671
25. Other paid-up insurance			7,223	45,194
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			5,917	4,300,914
29. Other term insurance-decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	625
31. Totals (Lines 27 to 30)	0	0	5,918	4,301,540
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	940	24,882
34. Totals, whole life and endowment			298,108	50,163,692
35. Totals (Lines 31 to 34)	0	0	304,966	54,490,114

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary			53,585,820	904,293
38. Credit Life (Group and Individual)				
39. Group			47,698,357	
40. Totals (Lines 36 to 39)	0	0	101,284,177	904,293

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			94,369	47,284,246

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	12,838

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			6,638	644,679				
49. Disability Income			223	565				
50. Extended Benefits			XXX	XXX				
51. Other							37,187	414,111
52. Total	0	(a) 0	6,861	(a) 645,244	0	(a) 0	37,187	(a) 414,111

(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	148			
2. Issued during year				160
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	148	0	0	160
Deductions during year:				
6. Decreased (net)	17			160
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	17	0	0	160
9. In force end of year (line 5 minus line 8)	131	0	0	0
10. Amount on deposit		(a)		(a)
11. Income now payable	131			
12. Amount of income payable	(a) 34,984	(a)	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	22,089	163,257	8,706	376,900
2. Issued during year	1,117	525	117	321
3. Reinsurance assumed		(11)		
4. Increased during year (net)	212		700	4,361
5. Total (Lines 1 to 4)	23,418	163,771	9,523	381,582
Deductions during year:				
6. Decreased (net)	1,941	13,545	8,368	321,691
7. Reinsurance ceded			658	(22,653)
8. Totals (Lines 6 and 7)	1,941	13,545	9,026	299,038
9. In force end of year (Line 5 minus Line 8)	21,477	150,226	497	82,544
Income now payable:				
10. Amount of income payable	(a) 119,313,143	XXX	XXX	(a) 193,264,514
Deferred fully paid:				
11. Account balance	XXX	(a) 11,973,990,380	XXX	(a) 1,305,286,732
Deferred not fully paid:				
12. Account balance	XXX	(a) 11,384,487	XXX	(a) 26,875,915,695

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					443	1,289
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Total (Lines 1 to 4)	0	XXX	0	XXX	443	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	60	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	60	XXX
10. In force end of year (Line 5 minus Line 9)	0	(a)	0	(a)	383	(a) 1,237

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	703	
2. Issued during year	33	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	736	0
Deductions during year:		
6. Decreased (net)	116	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	116	0
9. In force end of year (Line 5 minus Line 8)	620	0
10. Amount of account balance	(a) 14,675,632	(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	120,511,574
2. Current year's realized pre-tax capital gains/(losses) of $.....116,855,066 transferred into the reserve net of taxes of $.....24,539,564	92,315,502
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)	212,827,076
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	9,281,208
6. Reserve as of December 31, current year (Line 4 minus Line 5)	203,545,868

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. 2020	7,820,463	1,460,746		9,281,208
2. 2021	6,616,326	4,399,292		11,015,618
3. 2022	5,239,288	4,024,096		9,263,384
4. 2023	4,340,824	3,787,370		8,128,194
5. 2024	4,057,884	3,556,805		7,614,689
6. 2025	3,961,310	3,312,115		7,273,425
7. 2026	4,213,656	3,169,601		7,383,257
8. 2027	4,668,007	3,115,218		7,783,225
9. 2028	5,463,408	3,135,477		8,598,885
10. 2029	5,951,184	3,084,752		9,035,935
11. 2030	6,635,439	3,005,179		9,640,618
12. 2031	6,965,879	3,078,567		10,044,446
13. 2032	7,298,822	3,168,371		10,467,193
14. 2033	7,510,545	3,287,214		10,797,760
15. 2034	7,219,216	3,327,156		10,546,372
16. 2035	6,489,138	3,467,208		9,956,346
17. 2036	5,670,158	3,548,217		9,218,375
18. 2037	4,620,681	3,600,561		8,221,241
19. 2038	3,557,240	3,590,386		7,147,626
20. 2039	2,786,713	3,712,461		6,499,174
21. 2040	2,415,144	3,676,541		6,091,686
22. 2041	1,987,279	3,628,447		5,615,726
23. 2042	1,514,248	3,331,186		4,845,434
24. 2043	1,188,434	3,141,865		4,330,299
25. 2044	845,841	2,823,492		3,669,333
26. 2045	624,327	2,626,340		3,250,667
27. 2046	384,982	2,202,408		2,587,390
28. 2047	222,145	1,751,915		1,974,060
29. 2048	160,918	1,251,368		1,412,287
30. 2049	82,076	800,876		882,952
31. 2050 and Later		250,274		250,274
32. Total (Lines 1 to 31)	120,511,574	92,315,502	0	212,827,076

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	61,577,241	14,299,994	75,877,235	2,783,452	74,566,412	77,349,864	153,227,099
2. Realized capital gains/(losses) net of taxes - General Account	(73,828)	(106,797)	(180,625)	(375,392)	(5,300,172)	(5,675,564)	(5,856,189)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	58,904		58,904			0	58,904
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	173,189	(25,512)	147,677	(156,937)	13,400,883	13,243,946	13,391,623
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	14,694,925	2,760,267	17,455,192		16,601	16,601	17,471,794
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	76,430,431	16,927,953	93,358,384	2,251,123	82,683,724	84,934,847	178,293,231
9. Maximum reserve	68,347,458	13,227,318	81,574,776	2,606,403	100,549,982	103,156,385	184,731,161
10. Reserve objective	41,809,885	10,158,505	51,968,390	2,598,672	100,493,539	103,092,210	155,060,600
11. 20% of (Line 10 minus Line 8)	(6,924,109)	(1,353,890)	(8,277,999)	69,510	3,561,963	3,631,473	(4,646,526)
12. Balance before transfers (Lines 8 + 11)	69,506,322	15,574,063	85,080,385	2,320,633	86,245,687	88,566,320	173,646,705
13. Transfers			0			0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(1,158,864)	(2,346,745)	(3,505,609)			0	(3,505,609)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	68,347,458	13,227,318	81,574,776	2,320,633	86,245,687	88,566,320	170,141,095

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	577,606,859	XXX	XXX	577,606,859	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	1,109,102,209	XXX	XXX	1,109,102,209	0.0005	554,551	0.0016	1,774,564	0.0033	3,660,037
2.2	1	NAIC Designation Category 1.B	159,078,384	XXX	XXX	159,078,384	0.0005	79,539	0.0016	254,525	0.0033	524,959
2.3	1	NAIC Designation Category 1.C	465,879,546	XXX	XXX	465,879,546	0.0005	232,940	0.0016	745,407	0.0033	1,537,403
2.4	1	NAIC Designation Category 1.D	506,178,095	XXX	XXX	506,178,095	0.0005	253,089	0.0016	809,885	0.0033	1,670,388
2.5	1	NAIC Designation Category 1.E	342,095,177	XXX	XXX	342,095,177	0.0005	171,048	0.0016	547,352	0.0033	1,128,914
2.6	1	NAIC Designation Category 1.F	740,982,583	XXX	XXX	740,982,583	0.0005	370,491	0.0016	1,185,572	0.0033	2,445,243
2.7	1	NAIC Designation Category 1.G	596,623,901	XXX	XXX	596,623,901	0.0005	298,312	0.0016	954,598	0.0033	1,968,859
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	3,919,939,895	XXX	XXX	3,919,939,895	XXX	1,959,970	XXX	6,271,904	XXX	12,935,802
3.1	2	NAIC Designation Category 2.A	703,862,451	XXX	XXX	703,862,451	0.0021	1,478,111	0.0064	4,504,720	0.0106	7,460,942
3.2	2	NAIC Designation Category 2.B	771,853,481	XXX	XXX	771,853,481	0.0021	1,620,892	0.0064	4,939,862	0.0106	8,181,647
3.3	2	NAIC Designation Category 2.C	438,992,823	XXX	XXX	438,992,823	0.0021	921,885	0.0064	2,809,554	0.0106	4,653,324
3.4		Subtotal NAIC (3.1+3.2+3.3)	1,914,708,755	XXX	XXX	1,914,708,755	XXX	4,020,888	XXX	12,254,136	XXX	20,295,913
4.1	3	NAIC Designation Category 3.A	79,997,721	XXX	XXX	79,997,721	0.0099	791,977	0.0263	2,103,940	0.0376	3,007,914
4.2	3	NAIC Designation Category 3.B	91,411,598	XXX	XXX	91,411,598	0.0099	904,975	0.0263	2,404,125	0.0376	3,437,076
4.3	3	NAIC Designation Category 3.C	58,086,553	XXX	XXX	58,086,553	0.0099	575,057	0.0263	1,527,676	0.0376	2,184,054
4.4		Subtotal NAIC (4.1+4.2+4.3)	229,495,872	XXX	XXX	229,495,872	XXX	2,272,009	XXX	6,035,741	XXX	8,629,045
5.1	4	NAIC Designation Category 4.A	18,089,381	XXX	XXX	18,089,381	0.0245	443,190	0.0572	1,034,713	0.0817	1,477,902
5.2	4	NAIC Designation Category 4.B	19,977,413	XXX	XXX	19,977,413	0.0245	489,447	0.0572	1,142,708	0.0817	1,632,155
5.3	4	NAIC Designation Category 4.C	1,418,643	XXX	XXX	1,418,643	0.0245	34,757	0.0572	81,146	0.0817	115,903
5.4		Subtotal NAIC (5.1+5.2+5.3)	39,485,437	XXX	XXX	39,485,437	XXX	967,393	XXX	2,258,567	XXX	3,225,960
6.1	5	NAIC Designation Category 5.A	13,742,312	XXX	XXX	13,742,312	0.0630	865,766	0.1128	1,550,133	0.1880	2,583,555
6.2	5	NAIC Designation Category 5.B	15,261,754	XXX	XXX	15,261,754	0.0630	961,491	0.1128	1,721,526	0.1880	2,869,210
6.3	5	NAIC Designation Category 5.C	15,872,433	XXX	XXX	15,872,433	0.0630	999,963	0.1128	1,790,410	0.1880	2,984,017
6.4		Subtotal NAIC (6.1+6.2+6.3)	44,876,499	XXX	XXX	44,876,499	XXX	2,827,219	XXX	5,062,069	XXX	8,436,782
7	6	NAIC 6	91,186	XXX	XXX	91,186	0.0000	0	0.2370	21,611	0.2370	21,611
8		Total unrated multi-class securities acquired by conversion		XXX	XXX	0	XXX		XXX		XXX	
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	6,726,204,503	XXX	XXX	6,726,204,503	XXX	12,047,480	XXX	31,904,028	XXX	53,545,112
		PREFERRED STOCKS										
10	1	Highest quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11	2	High quality	12,842,075	XXX	XXX	12,842,075	0.0021	26,968	0.0064	82,189	0.0106	136,126
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	12,529,553	XXX	XXX	12,529,553	0.0630	789,362	0.1128	1,413,334	0.1880	2,355,556
15	6	In or near default	13,029,811	XXX	XXX	13,029,811	0.0000	0	0.2370	3,088,065	0.2370	3,088,065
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)	38,401,439	XXX	XXX	38,401,439	XXX	816,330	XXX	4,583,588	XXX	5,579,747

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18		Exempt obligations	49,994,723	XXX	XXX	49,994,723	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C	18,181,600	XXX	XXX	18,181,600	0.0005	9,091	0.0016	29,091	0.0033	59,999
19.4	1	NAIC Designation Category 1.D	18,573,098	XXX	XXX	18,573,098	0.0005	9,287	0.0016	29,717	0.0033	61,291
19.5	1	NAIC Designation Category 1.E	10,000,000	XXX	XXX	10,000,000	0.0005	5,000	0.0016	16,000	0.0033	33,000
19.6	1	NAIC Designation Category 1.F	13,118,149	XXX	XXX	13,118,149	0.0005	6,559	0.0016	20,989	0.0033	43,290
19.7	1	NAIC Designation Category 1.G	26,280,559	XXX	XXX	26,280,559	0.0005	13,140	0.0016	42,049	0.0033	86,726
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	86,153,406	XXX	XXX	86,153,406	XXX	43,077	XXX	137,845	XXX	284,306
20.1	2	NAIC Designation Category 2.A	16,672,017	XXX	XXX	16,672,017	0.0021	35,011	0.0064	106,701	0.0106	176,723
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C	50,000,000	XXX	XXX	50,000,000	0.0021	105,000	0.0064	320,000	0.0106	530,000
20.4		Subtotal NAIC (20.1+20.2+20.3)	66,672,017	XXX	XXX	66,672,017	XXX	140,011	XXX	426,701	XXX	706,723
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	202,820,146	XXX	XXX	202,820,146	XXX	183,088	XXX	564,546	XXX	991,030
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	620,400	XXX	XXX	620,400	0.0005	310	0.0016	993	0.0033	2,047
27	1	Highest quality	809,843	XXX	XXX	809,843	0.0005	405	0.0016	1,296	0.0033	2,672
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	1,430,243	XXX	XXX	1,430,243	XXX	715	XXX	2,288	XXX	4,720
34		Total (Lines 9 + 17 + 25 + 33)	6,968,856,331	XXX	XXX	6,968,856,331	XXX	13,047,613	XXX	37,054,451	XXX	60,120,609

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36		Farm mortgages - CM2 - high quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37		Farm mortgages - CM3 - medium quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other	41,029,349		XXX	41,029,349	0.0015	61,544	0.0034	139,500	0.0046	188,735
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	823,998,598		XXX	823,998,598	0.0011	906,398	0.0057	4,696,792	0.0074	6,097,590
44		Commercial mortgages-all other - CM2 - high quality	320,108,011		XXX	320,108,011	0.0040	1,280,432	0.0114	3,649,231	0.0149	4,769,609
45		Commercial mortgages-all other - CM3 - medium quality	25,492,129		XXX	25,492,129	0.0069	175,896	0.0200	509,843	0.0257	655,148
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)	1,210,628,087	0	XXX	1,210,628,087	XXX	2,424,270	XXX	8,995,366	XXX	11,711,082
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)	1,210,628,087	0	XXX	1,210,628,087	XXX	2,424,270	XXX	8,995,366	XXX	11,711,082

ASSET VALUATION RESERVE

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)
		COMMON STOCK										
1		Unaffiliated public		XXX	XXX	0	0.0000	0	(a) 0.2431	0	(a) 0.2431	0
2		Unaffiliated private	13,293,423	XXX	XXX	13,293,423	0.0000	0	0.1945	2,585,571	0.1945	2,585,571
3		Federal Home Loan Bank	2,147,700	XXX	XXX	2,147,700	0.0000	0	0.0061	13,101	0.0097	20,833
4		Affiliated life with AVR	672,018,739	XXX	XXX	672,018,739	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)	687,459,862	0	0	687,459,862	XXX	0	XXX	2,598,672	XXX	2,606,403
		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	14,128,205			14,128,205	0.0000	0	0.1337	1,888,941	0.1337	1,888,941
21		Total real estate (sum of Lines 18 through 20)	14,128,205	0	0	14,128,205	XXX	0	XXX	1,888,941	XXX	1,888,941
		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 Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	31,736,455	XXX	XXX	31,736,455	0.0005	15,868	0.0016	50,778	0.0033	104,730
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)	31,736,455	XXX	XXX	31,736,455	XXX	15,868	XXX	50,778	XXX	104,730
		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	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public		XXX	XXX	0	0.0000	0	(a) 0.2431	0	(a) 0.2431	0
66		Unaffiliated private	482,062,487	XXX	XXX	482,062,487	0.0000	0	0.1945	93,761,154	0.1945	93,761,154
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)	482,062,487	XXX	XXX	482,062,487	XXX	0	XXX	93,761,154	XXX	93,761,154
		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	24,255,208			24,255,208	0.0000	0	0.0912	2,212,075	0.0912	2,212,075
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)	24,255,208	0	0	24,255,208	XXX	0	XXX	2,212,075	XXX	2,212,075
		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	1,131,301	XXX		1,131,301	0.0000	0	0.1580	178,746	0.1580	178,746
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)	1,131,301	XXX	0	1,131,301	XXX	0	XXX	178,746	XXX	178,746
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	539,185,451	0	0	539,185,451	XXX	15,868	XXX	96,202,753	XXX	96,256,705

(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		BOND WITH INTEREST RATE SWAP	1.C	86,070,862	43,035	137,713	284,034
91278*AY0	CN	00287Y BD 0	ABBVIE INC.	2.B FE	7,242,589			
91278*AY0	CN	12593Y BE 2	COMM_16-CR28	1.A FM	3,969,892			
91278*AY0	CN	126408 HN 6	CSX CORP.	2.A FE	2,391,993			
91278*AY0	CN	20030N CM 1	COMCAST CORPORATION	1.G FE	11,715,690			
91278*AY0	CN	269330 AA 4	E3_19-1	1.A FE	3,866,042			
91278*AY0	CN	50190D AJ 5	LCCM_17-LC26	1.A FM	2,000,557			
91278*AY0	CN	629682 AA 3	NADG_19-1	1.F FE	12,719,511			
91278*AY0	CN	86212X AA 8	STR_19-1	1.A FE	3,545,340			
91278*AY0	CN	89172U AD 0	TPMT_16-4	1.A FM	15,653,041			
91278*AY0	CN	89173H AC 0	TPMT_17-2	1.A FM	19,452,942			
91278*AY0	CN	95001Q AX 9	WFCM_18-C46	3.B FM	3,513,266			
91283#DN0	R		BOND WITH INTEREST RATE SWAP	1.C	101,892,341	50,946	163,028	336,245
91283#DN0	CN	00287Y CA 5	ABBVIE INC.	2.B FE	342,751			
91283#DN0	CN	3138ER NP 1	FNMA 30YR	1.A	3,867,573			
91283#DN0	CN	3138WJ AU 2	FNMA 30YR	1.A	79,415			
91283#DN0	CN	31396V NH 7	FNMA_07-26	1.A	8,909,843			
91283#DN0	CN	3140J8 LL 5	FNMA 30YR	1.A	11,638,446			
91283#DN0	CN	38218G AA 0	GOODG_18-1	1.A FE	2,962,213			
91283#DN0	CN	83162C ZZ 9	SBAP_18-20K	1.A	2,753,067			
91283#DN0	CN	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC	1.D	34,037,676			
91283#DN0	CN	912810 SE 9	TREASURY BOND	1.A	29,650,084			
91283#DN0	CN	912810 SL 3	TREASURY BOND	1.A	4,231,148			
91283#DN0	CN	94989E AK 3	WFCM_15-LC20	1.A FM	2,237,261			
91283#DN0	CN	95000F AY 2	WFCM_16-C35	3.B FM	1,182,863			
91283#HD8	R		BOND WITH INTEREST RATE SWAP	1.F	106,314,347	53,157	170,103	350,837
91283#HD8	CN	760719 BH 6	HSBC USA INC.	1.G FE	19,931,518			
91283#HD8	CN	912810 SP 4	TREASURY BOND	1.A	86,382,830			
0199999. Subtotal - Other Than Mortgage Loans					588,555,100	147,139	470,844	971,116
0599999. Total					588,555,100	147,139	470,844	971,116

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							
83ADD011009	5030100	OK	2017	75,000			Denied - Not Accidental - Illness/Medical Treatment
83ADD006339	5033113	MA	1998	100,000			Denied - Not A Covered Loss
83ADD011321	5035179	NY	2018	112,500			Denied - Not Accidental - Illness/Medical Treatment
83AGL001549	5035802	NC	2018	42,000			Denied - No Coverage At Time Of Loss
83ADD011311	5037431	NY	2019	30,000			Denied - Not Accidental - Illness/Medical Treatment
83ADD011311	5037596	OH	2019	20,000			Denied - Not Accidental - Illness/Medical Treatment
83ADD011057	5040189	PA	2020	750			Denied - Not A Covered Loss
20ADD012835	5040286	NY	2020	30,600			Denied - Other
83ADD011396	5040342	NY	2020	31,200			Denied - Other
83ADD011312	5041779	NY	2020	4,350	900		Denied - Other
204337G	9029202	FL	2020	10,000	10,017		Denied - Coverage Terminated, Did Not Convert
0399999. Death Claims - Group				456,400	10,917	0	XXX
0599999. Subtotal - Disposed Death Claims				456,400	10,917	0	XXX
Disability Benefit Claims - Ordinary							
UP0135159	UP0135159	OK	2020	4,521			Not submitted during lifetime of insured
1199999. Disability Benefit Claims - Ordinary				4,521	0	0	XXX
1599999. Subtotal - Disposed-Disability Benefit Claims				4,521	0	0	XXX
2699999. Subtotal - Claims Disposed of During Current Year				460,921	10,917	0	XXX
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Group							
83ADD011311	5030589	NY	2018	83,000		83,000	Denied - Lack Of Medical Records
21ADD008130	5034337	FL	2018	100,000		100,000	Denied - Death Not Accidental
83ADD011010	5038549	LA	2019	6,000		6,000	Denied - Other
2999999. Death Claims - Group				189,000	0	189,000	XXX
3199999. Subtotal - Resisted Death Claims				189,000	0	189,000	XXX
5299999. Subtotal - Claims Resisted of During Current Year				189,000	0	189,000	XXX
5399999. Totals				649,921	10,917	189,000	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	412	XXX		XXX		XXX		XXX		XXX	412	XXX		XXX		XXX		XXX
2. Premiums earned	412	XXX		XXX		XXX		XXX		XXX	412	XXX		XXX		XXX		XXX
3. Incurred claims	18,494	4,488.8	0	0.0	0	0.0	0	0.0	0	0.0	18,494	4,488.8	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)	18,494	4,488.8	0	0.0	0	0.0	0	0.0	0	0.0	18,494	4,488.8	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)	(12,208)	(2,963.1)		0.0		0.0		0.0		0.0	(12,208)	(2,963.1)		0.0		0.0		0.0
8 Other general insurance expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9 Taxes, licenses and fees	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10 Total other expenses incurred	(12,208)	(2,963.1)	0	0.0	0	0.0	0	0.0	0	0.0	(12,208)	(2,963.1)	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	(5,874)	(1,425.7)	0	0.0	0	0.0	0	0.0	0	0.0	(5,874)	(1,425.7)	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	(5,874)	(1,425.7)	0	0.0	0	0.0	0	0.0	0	0.0	(5,874)	(1,425.7)	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	0								
2. Advance premiums	0								
3. Reserve for rate credits	0								
4. Total premium reserves, current year	0	0	0	0	0	0	0	0	0
5. Total premium reserves, prior year	85					85			
6. Increase in total premium reserves	(85)	0	0	0	0	(85)	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	157,093	0	0	0	0	157,093	0	0	0
2. Total prior year	166,519					166,519			
3. Increase	(9,426)	0	0	0	0	(9,426)	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	27,920					27,920			
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	157,093					157,093			
2.2 On claims incurred during current year	0								
3. Test:									
3.1 Lines 1.1 and 2.1	185,013	0	0	0	0	185,013	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	166,519					166,519			
3.3 Line 3.1 minus Line 3.2	18,494	0	0	0	0	18,494	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	32					32			
2. Premiums earned	32					32			
3. Incurred claims	(13,304)	(31,798)				18,494			
4. Commissions	(6,444)					(6,444)			
B. Reinsurance Ceded:									
1. Premiums written	27,004,331	26,402,331				582,147		19,853	
2. Premiums earned	27,372,807	26,770,807				582,147		19,853	
3. Incurred claims	15,818,538	14,815,457				786,361		216,720	
4. Commissions	7,228,257	7,228,257							

(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			15,850,335	15,850,335
2. Beginning claim reserves and liabilities			279,777,082	279,777,082
3. Ending claim reserves and liabilities			246,881,325	246,881,325
4. Claims paid	0	0	48,746,092	48,746,092
B. Assumed Reinsurance:				
5. Incurred claims			(13,304)	(13,304)
6. Beginning claim reserves and liabilities			272,620	272,620
7. Ending claim reserves and liabilities			242,924	242,924
8. Claims paid	0	0	16,392	16,392
C. Ceded Reinsurance:				
9. Incurred claims			15,818,538	15,818,538
10. Beginning claim reserves and liabilities			279,932,763	279,932,763
11. Ending claim reserves and liabilities			247,049,274	247,049,274
12. Claims paid	0	0	48,702,027	48,702,027
D. Net:				
13. Incurred claims	0	0	18,493	18,493
14. Beginning claim reserves and liabilities	0	0	116,939	116,939
15. Ending claim reserves and liabilities	0	0	74,975	74,975
16. Claims paid	0	0	60,457	60,457
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses			18,494	18,494
18. Beginning reserves and liabilities			116,939	116,939
19. Ending reserves and liabilities			74,976	74,976
20. Paid claims and cost containment expenses	0	0	60,457	60,457

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		40,597				
62308	06-0303370	01/01/1994	Connecticut General Life Insurance Company	CT	CO/I	OL	121,352,010	29,597,539		814,213		
62308	06-0303370	10/01/1995	Connecticut General Life Insurance Company	CT	CO/I	OL	51,351,753	23,661,632		100,000		
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/I	OL	212,254	2,489,421	6,166	2,608		
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	VA		4,750,443	140,250			
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	FA		558,631	139,039			
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates						172,916,017	61,098,263	285,455	916,821	0	0
1099999.	Total - General Account - Non-Affiliates						172,916,017	61,098,263	285,455	916,821	0	0
1199999.	Total - General Account						172,916,017	61,098,263	285,455	916,821	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			600		6,039,873	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	FA					1,257,107	
1999999.	Total - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates						0	0	600	0	7,296,980	0
2199999.	Total - Separate Accounts - Non-Affiliates						0	0	600	0	7,296,980	0
2299999.	Total - Separate Accounts						0	0	600	0	7,296,980	0
2399999.	Total U.S.						172,916,017	61,098,263	286,055	916,821	7,296,980	0
9999999.	Total						172,916,017	61,098,263	286,055	916,821	7,296,980	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	32		157,093			
00000	AA-9995096	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility	MA	OTH/G	OH			7,215	10,160		
00000	AA-9995074	07/01/1990	LDG Special Risk Reinsurance	MA	OTH/G	OH			51,238	17,218		
0899999.	Total - Non-Affiliates - U.S. Non-Affiliates						32	0	215,546	27,378	0	0
1099999.	Total - Non-Affiliates						32	0	215,546	27,378	0	0
1199999.	Total - U.S.						32	0	215,546	27,378	0	0
9999999.	Total						32	0	215,546	27,378	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						
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		31,561,484
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	161,299	20,253,050
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	22,943,729	
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	2,288,397	
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	700,236	
68365	04-2729166	03/13/2000	Corporate Solutions Life Reinsurance Company	DE	64,111	
68365	04-2729166	10/01/2000	Corporate Solutions Life Reinsurance Company	DE	7,735	
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS		2,205
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		2,444
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		1,095
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		2,147
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		4,230
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS		434
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS		1,407
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		2,551,394
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		5,216,178
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	3,916	29,713,138
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	34,021	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ		59,094,595
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	426,035	66,925
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	53,236	7,090,805
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	621,686	3,276,216
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	732,769	34,921,364
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	639,052	8,357,298
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	11,355	
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				28,687,577	202,116,409
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	185,756	
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	12,615	
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	1,467	
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates				199,838	0
1099999.	Total - Life and Annuity Non-Affiliates				28,887,415	202,116,409
1199999.	Total - Life and Annuity				28,887,415	202,116,409
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		859,203
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		27,379
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		4,021,397
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	82,118	
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA		113,000
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL		159,471
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL		81,026
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates				82,118	5,261,476
2199999.	Total - Accident and Health Non-Affiliates				82,118	5,261,476
2299999.	Total - Accident and Health				82,118	5,261,476
2399999.	Total U.S.				28,769,695	207,377,885
2499999.	Total Non-U.S.				199,838	0
9999999.	Total				28,969,533	207,377,885

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														
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	2,658,717,884	2,833,803	2,728,345	19,000,189				41,588,814
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	1,533,394,828	1,199,326	1,122,570	(258,104)				7,145,603
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	26,136,494			404,705				
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	26,136,494			404,705				
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	913,765,457	927,240	885,839	7,070,852				16,237,308
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	2,711,485,294	2,733,746	2,610,208	10,119,282				13,465,976
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA		1,591,360,760	1,709,419,917	47,548,768				
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VA		9,141,295	6,937,027	4,125,838				
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		141,511	51,209	2,434,445				
68365	04-2729166	03/13/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		13,516	5,154	281,548				
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA				111,357				
68365	04-2729166	10/01/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		11,849	4,336	120,177				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	2,667,000	63,175	57,582	28,295				
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	8,935,572			36,733				
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	CO/G	FA		145,976,725	145,672,971					
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	2,955,000	68,032	65,235	64,824				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,324,000	32,773	29,572	11,664				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	2,596,000	28,125	23,767	4,650				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	5,115,000	132,267	116,220	42,418				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	525,000	1,877	37,312	(9,195)				
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	1,702,000	35,210	32,037	28,292				
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							8,302,406	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							1,879,188	
86258	13-2572994	03/27/2003	General Re Life Corporation	CT	YRT/I	OL	6,570,428			93,167				
88340	59-2859797	03/27/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,317,379			13,684				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		13,286,666	16,411,050					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		40,597	71,260					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL	414,110,683	1,777,786	1,892,265	5,989,525				
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	OTH/G	OL	1,320,586,198	1,647,660	1,571,381	10,792,675				28,135,600
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company	IN	OTH/I	OL	2,648,097,005	2,344,650	2,247,558	10,022,470				22,116,231
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company	IN	YRT/I	OL	7,116,571			37,156				
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	CO/G	FA		6,987,223,677	7,997,624,903	370,163,360				
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	YRT/I	VA		17,554	6,336	117,210				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	OL	3,269,063,000	962,401,658	1,012,506,084	42,655,040				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	XXXL	4,244,168,000	106,979,944	104,720,232	6,923,019				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	AXXX	5,054,025,000	1,377,300,424	1,286,301,798	47,696,934				
93572	43-1235868	03/27/2003	RGA Reinsurance Company	MO	YRT/I	OL	97,716,571			2,507,084				

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	99,859,817	43,958	41,063	411,815				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	27,416,750			549,867				
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	7,116,571			30,911				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	516,427,390	535,935	514,514	4,289,249				10,513,160
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	30,279,932	45,529	40,520	254,944				
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	423,928,775	357,818	344,888	850,439				9,040,192
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	13,779,144	(5,126)	(3,541)	(2,617)				(131,767)
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,444,020			9,497				
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	26,202,896			242,197				
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/G	OL				(492)				
68713	84-0499703	03/27/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	44,202,184			909,521				
68713	84-0499703	03/01/2004	Security Life of Denver Insurance Company	CO	YRT/I	OL	5,894,872			40,233				
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,886,271,863	2,205,088	2,110,418	13,154,508				40,593,350
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	2,678,376,937	2,390,178	2,288,076	10,314,590				22,111,242
82627	06-0839705	12/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	44,513,869			395,353				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		5,291	13,303					
82627	06-0839705	03/27/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,634,467			165,480				
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	72,099,480			331,806				
82627	06-0839705	06/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		27,260	27,635					
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,558,590,204	831,219	790,285	2,998,981				28,357,392
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	111,273,295	118,854	109,508	280,861				2,152,189
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VA				4,365,069				
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY	CO/I	VA				1,171,883				
70688	36-6071399	03/01/2004	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	21,660,030			221,973				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						32,543,199,354	11,214,277,850	12,299,428,837	629,568,835	0	0	10,181,594	241,325,290
1099999.	Total - General Account - Authorized - Non-Affiliates						32,543,199,354	11,214,277,850	12,299,428,837	629,568,835	0	0	10,181,594	241,325,290
1199999.	Total - General Account - Authorized						32,543,199,354	11,214,277,850	12,299,428,837	629,568,835	0	0	10,181,594	241,325,290
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		11,107		2,495,771				
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd.	BMU	YRT/I	VA		9,247		499,383				
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd.	BMU	YRT/I	VA		19,427		1,419,575				
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						0	39,781	0	4,414,729	0	0	0	0
2199999.	Total - General Account - Unauthorized - Non-Affiliates						0	39,781	0	4,414,729	0	0	0	0
2299999.	Total - General Account - Unauthorized						0	39,781	0	4,414,729	0	0	0	0
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						32,543,199,354	11,214,317,631	12,299,428,837	633,983,564	0	0	10,181,594	241,325,290
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	MCO/I	VA							100,741,010	

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	CO/G	FA		1,334,597,473	1,406,515,698					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA		1,475,081,418	1,554,569,982					
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							157,613	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA				8,602			16,239,158	
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	MCO/G	VA				636,693,912			19,524,935,395	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	MCO/I	OL	4,132,973,000			23,844,237			1,182,634,734	
5399999.	Total - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates						4,132,973,000	2,809,678,891	2,961,085,680	660,546,751	0	0	20,824,707,910	0
5599999.	Total - Separate Accounts - Authorized - Non-Affiliates						4,132,973,000	2,809,678,891	2,961,085,680	660,546,751	0	0	20,824,707,910	0
5699999.	Total - Separate Accounts - Authorized						4,132,973,000	2,809,678,891	2,961,085,680	660,546,751	0	0	20,824,707,910	0
9099999.	Total - Separate Accounts - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						4,132,973,000	2,809,678,891	2,961,085,680	660,546,751	0	0	20,824,707,910	0
9199999.	Total U.S.						36,676,172,354	14,023,956,741	15,260,514,517	1,290,115,586	0	0	20,834,889,504	241,325,290
9299999.	Total Non-U.S.						0	39,781	0	4,414,729	0	0	0	0
9999999.	Total						36,676,172,354	14,023,996,522	15,260,514,517	1,294,530,315	0	0	20,834,889,504	241,325,290

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	LTC							
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		4,482					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI		14,163	135,176,776				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OM		572					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	STDI		1,967,533	96,992				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH			58,452				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	A	6,846,701	2,064,642	744,711				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	2,500,587	698,712	10,916,961				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS	2,431,550	5,469					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH	12,409,885	816,847					
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	QA/G	LTC	2,323,165		89,741,882				
19445	25-0687550	06/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa	PA	QA/G	SD	19,853		400,000				
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA	QA/G	MS	(109,557)						
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL	QA/I	OH	13,374	4,285	14,280				
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL	QA/I	LTDI	568,773	110,550	6,261,931				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						27,004,331	5,687,255	243,411,985	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						27,004,331	5,687,255	243,411,985	0	0	0	0
1199999.	Total - General Account - Authorized						27,004,331	5,687,255	243,411,985	0	0	0	0
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						27,004,331	5,687,255	243,411,985	0	0	0	0
9199999.	Total - U.S.						27,004,331	5,687,255	243,411,985	0	0	0	0
9999999.	Total						27,004,331	5,687,255	243,411,985	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	11,107	185,756		196,863	4,613,244	0001	419,506				196,863
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	9,247	12,615		21,862	21,862	0001					21,862
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	19,427	1,467		20,894	20,894	0001					20,894
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates			39,781	199,838	0	239,619	4,656,000	XXX	419,506	0	0	0	239,619
1099999.	Total - General Account - Life and Annuity - Non-Affiliates			39,781	199,838	0	239,619	4,656,000	XXX	419,506	0	0	0	239,619
1199999.	Total - General Account - Life and Annuity			39,781	199,838	0	239,619	4,656,000	XXX	419,506	0	0	0	239,619
2399999.	Total - General Account			39,781	199,838	0	239,619	4,656,000	XXX	419,506	0	0	0	239,619
3699999.	Total - Non-U.S.			39,781	199,838	0	239,619	4,656,000	XXX	419,506	0	0	0	239,619
9999999.	Total			39,781	199,838	0	239,619	4,656,000	XXX	419,506	0	0	0	239,619

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	121000248	Wells Fargo Bank National Association	1,082,791
0001	2	026009593	Bank of America, N.A.	1,082,791
0001	2	021000089	Citibank, N.A.	1,082,791
0001	2	021000021	JP Morgan Chase Bank N.A.	1,082,791
0001	2	021000089	Goldman Sachs Bank USA	324,837

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 2020	2 2019	3 2018	4 2017	5 2016
A.	**OPERATIONS ITEMS**					
1.	Premiums and annuity considerations for life and accident and health contracts	1,321,535	1,749,231	7,036,081	1,645,066	1,730,509
2.	Commissions and reinsurance expense allowances	30,360	31,415	27,252	21,792	16,069
3.	Contract claims	628,458	673,482	588,993	541,517	549,129
4.	Surrender benefits and withdrawals for life contracts	(3,051,218)	(3,299,895)	(3,226,603)	(2,348,685)	190,986
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(1,325,292)	(1,523,757)	(1,554,250)	(1,203,357)	(1,822,254)
7.	Increase in aggregate reserves for life and accident and health contracts	(1,264,369)	(656,802)	4,890,472	(50,995)	(30,052)
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	(125,830)	(109,131)	(142,557)	(131,441)	(108,770)
9.	Aggregate reserves for life and accident and health contracts	14,273,096	15,537,464	16,201,045	8,509,745	8,428,078
10.	Liability for deposit-type contracts	2,850,293	2,913,008	3,167,484	2,791,381	3,111,850
11.	Contract claims unpaid	207,378	200,000	199,169	218,638	166,039
12.	Amounts recoverable on reinsurance	28,970	29,218	26,146	4,734	13,910
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with certified reinsurers					
C.	**UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	4,656		3,711		
20.	Trust agreements (T)	420	2,733	2,621	2,069	7,152
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)	11,321,246,644		11,321,246,644
2.	Reinsurance (Line 16)	177,685,853		177,685,853
3.	Premiums and considerations (Line 15)	35,461	(125,830,322)	(125,794,861)
4.	Net credit for ceded reinsurance	XXX	11,794,897,206	11,794,897,206
5.	All other admitted assets (balance)	270,718,722		270,718,722
6.	Total assets excluding Separate Accounts (Line 26)	11,769,686,680	11,669,066,884	23,438,753,564
7.	Separate Account assets (Line 27)	80,575,821,360	2,809,678,891	83,385,500,251
8.	Total assets (Line 28)	92,345,508,040	14,478,745,775	106,824,253,815
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	6,956,561,814	8,611,485,752	15,568,047,566
10.	Liability for deposit-type contracts (Line 3)	231,427,677	2,850,203,247	3,081,630,924
11.	Claim reserves (Line 4)	195,916,764	207,377,885	403,294,649
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,858,830		1,858,830
13.	Premium & annuity considerations received in advance (Line 8)			0
14.	Other contract liabilities (Line 9)	870,512,296		870,512,296
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)	371,202,772		371,202,772
20.	Total liabilities excluding Separate Accounts (Line 26)	8,627,480,153	11,669,066,884	20,296,547,037
21.	Separate Account liabilities (Line 27)	80,575,821,360	2,809,678,891	83,385,500,251
22.	Total liabilities (Line 28)	89,203,301,513	14,478,745,775	103,682,047,288
23.	Capital & surplus (Line 38)	3,142,206,527	XXX	3,142,206,527
24.	Total liabilities, capital & surplus (Line 39)	92,345,508,040	14,478,745,775	106,824,253,815

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	8,611,485,752
26.	Claim reserves	207,377,885
27.	Policyholder dividends/reserves	0
28.	Premium & annuity considerations received in advance	0
29.	Liability for deposit-type contracts	2,850,203,247
30.	Other contract liabilities	0
31.	Reinsurance ceded assets	0
32.	Other ceded reinsurance recoverables	0
33.	Total ceded reinsurance recoverables	11,669,066,884
34.	Premiums and considerations	(125,830,322)
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	(125,830,322)
41.	Total net credit for ceded reinsurance	11,794,897,206

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	423,279	743,732	420,290	11,734,041	13,321,342	30,363,770
2. Alaska AK	L	46,401	794	79,612	4,646,033	4,772,840	6,162,419
3. Arizona AZ	L	106,463	1,743,470	272,309	5,254,011	7,376,253	15,197,621
4. Arkansas AR	L	678,643	757,485	143,975	4,089,213	5,669,316	4,352,545
5. California CA	L	3,295,699	12,177,140	1,040,516	136,841,206	153,354,561	136,199,317
6. Colorado CO	L	724,781	2,399,217	470,279	3,791,429	7,385,706	9,126,691
7. Connecticut CT	L	1,945,936	162,507	289,356	30,752,645	33,150,444	23,951,635
8. Delaware DE	L	209,079	126,898	48,267	23,087,797	23,472,041	3,845,360
9. District of Columbia DC	L	67,886	284,986	40,227	410,216	803,315	2,586,386
10. Florida FL	L	6,600,496	10,577,592	2,332,386	59,381,232	78,891,706	99,600,375
11. Georgia GA	L	1,118,756	2,421,785	587,585	20,229,645	24,357,771	40,295,720
12. Hawaii HI	L	761,547	628,138	1,696,752	2,222,861	5,309,298	11,160,761
13. Idaho ID	L	133,345	27,347	96,928	1,569,282	1,826,902	2,239,089
14. Illinois IL	L	2,715,557	5,479,230	561,115	17,265,082	26,020,984	50,752,816
15. Indiana IN	L	680,625	2,120,975	494,008	17,341,235	20,636,843	12,999,421
16. Iowa IA	L	152,684	470,380	98,089	5,284,876	6,006,029	12,327,379
17. Kansas KS	L	156,455	179,233	221,944	4,121,277	4,678,909	7,797,925
18. Kentucky KY	L	199,780	1,343,462	166,902	7,782,676	9,492,820	18,976,784
19. Louisiana LA	L	823,999	449,852	206,751	31,576,844	33,057,446	39,699,998
20. Maine ME	L	245,881	818,730	149,120	2,873,221	4,086,952	11,432,147
21. Maryland MD	L	1,167,824	1,793,250	544,171	12,176,748	15,681,993	21,003,226
22. Massachusetts MA	L	1,055,082	2,334,921	532,821	19,728,033	23,650,857	15,099,364
23. Michigan MI	L	958,947	3,032,121	285,308	20,978,721	25,255,097	29,664,144
24. Minnesota MN	L	2,313,752	1,554,869	300,596	81,144,315	85,313,532	29,448,057
25. Mississippi MS	L	364,064	402,554	99,117	2,123,579	2,989,314	10,125,321
26. Missouri MO	L	495,278	1,559,266	411,779	11,932,347	14,398,670	18,174,862
27. Montana MT	L	167,266	262,349	55,572	3,856,726	4,341,913	4,511,974
28. Nebraska NE	L	(64,008)	561,406	164,497	2,204,531	2,866,426	5,158,374
29. Nevada NV	L	(586,409)	2,848,136	158,440	12,998,656	15,418,823	22,341,601
30. New Hampshire NH	L	289,867	722,529	79,991	4,979,543	6,071,930	2,937,020
31. New Jersey NJ	L	4,861,483	5,603,929	291,095	35,804,446	46,560,953	58,198,750
32. New Mexico NM	L	259,195	81,112	197,520	2,526,311	3,064,138	1,531,808
33. New York NY	L	77,061,795	31,322,695	5,348,430	63,220,855	176,953,775	35,205,557
34. North Carolina NC	L	1,648,328	6,512,976	907,188	15,927,862	24,996,354	26,872,637
35. North Dakota ND	L	39,977	79,390	19,323	12,452,516	12,591,206	12,770,151
36. Ohio OH	L	2,285,477	1,865,157	674,966	21,975,564	26,801,164	37,517,866
37. Oklahoma OK	L	636,667	1,385,155	325,838	5,801,132	8,148,792	9,259,668
38. Oregon OR	L	429,277	2,208,798	199,721	9,631,449	12,469,245	9,007,531
39. Pennsylvania PA	L	3,052,860	6,037,698	749,480	97,934,495	107,774,533	9,439,414
40. Rhode Island RI	L	167,609	587,944	66,957	1,125,008	1,947,518	2,426,907
41. South Carolina SC	L	15,188,204	256,619	333,560	7,300,721	23,079,104	14,055,797
42. South Dakota SD	L	59,124	298,895	38,321	5,589,017	5,985,357	3,965,487
43. Tennessee TN	L	965,636	2,893,404	392,120	35,769,569	40,020,729	37,046,515
44. Texas TX	L	3,177,948	6,235,214	1,115,056	69,156,845	79,685,063	107,358,373
45. Utah UT	L	113,663	842,142	108,172	2,768,566	3,832,543	7,744,679
46. Vermont VT	L	242,111	418,444	586,811	4,349,903	5,597,269	5,170,724
47. Virginia VA	L	3,672,987	4,934,887	2,692,368	10,779,045	22,079,287	25,071,928
48. Washington WA	L	1,490,691	3,256,838	573,792	32,939,896	38,261,217	2,420,595
49. West Virginia WV	L	75,904	1,027,493	116,515	5,244,534	6,464,446	15,273,016
50. Wisconsin WI	L	864,930	1,800,802	280,732	21,971,480	24,917,944	1,669,065
51. Wyoming WY	L	45,287	59,324	31,766	1,166,910	1,303,287	3,046,051
52. American Samoa AS	N					0	
53. Guam GU	N	575		441		1,016	61,815
54. Puerto Rico PR	N	12,992		2,728	1,066	16,786	42,993
55. US Virgin Islands VI	N	36		6,200		6,236	60
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,465,038		3,023	12,760	1,480,821	66,643
58. Aggregate Other Alien OT	XXX	109,573	0	10,792	0	120,365	0
59. Subtotal	XXX	145,176,322	135,693,270	27,121,618	1,025,827,971	1,333,819,181	1,122,756,132
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,706,573				1,706,573	
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	318,756				318,756	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	147,201,651	135,693,270	27,121,618	1,025,827,971	1,335,844,510	1,122,756,132
96. Plus reinsurance assumed	XXX	266	144,938	32	140,850	286,086	
97. Totals (All Business)	XXX	147,201,917	135,838,208	27,121,650	1,025,968,821	1,336,130,596	1,122,756,132
98. Less reinsurance ceded	XXX	241,347,019	48,765,222	27,121,238	1,022,791,677	1,340,025,156	1,121,196,796
99. Totals (All Business) less reinsurance ceded (c)	XXX	(94,145,102)	87,072,986	(c) 412	3,177,144	(3,894,560)	1,559,336
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	109,573		10,792		120,365	
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	109,573	0	10,792	0	120,365	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

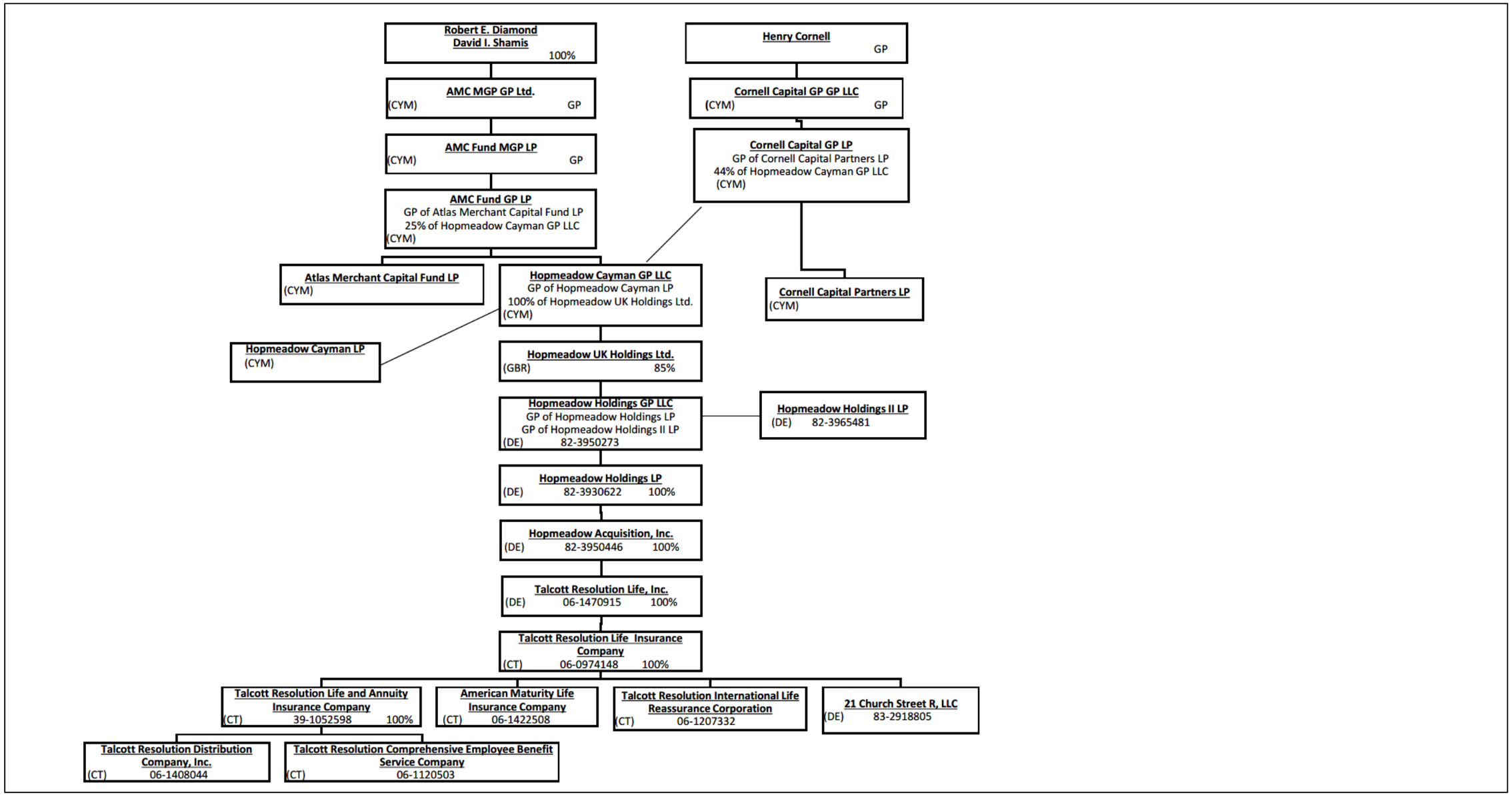
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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	423,279	743,732	8,736	1,804	30,363,770	31,541,321
2.	Alaska AK	46,401	794	11,549	1,804	6,162,419	6,222,967
3.	Arizona AZ	106,463	1,743,470	40,875	18,037	15,197,621	17,106,466
4.	Arkansas AR	678,643	757,485	20,351		4,352,545	5,809,024
5.	California CA	3,295,699	12,177,140	294,582	77,559	136,199,317	152,044,297
6.	Colorado CO	724,781	2,399,217	24,106	5,411	9,126,691	12,280,206
7.	Connecticut CT	1,945,936	162,507	56,990	5,408	23,951,635	26,122,476
8.	Delaware DE	209,079	126,898	8,769		3,845,360	4,190,106
9.	District of Columbia DC	67,886	284,986	8,924		2,586,386	2,948,182
10.	Florida FL	6,600,496	10,577,592	160,153	37,878	99,600,375	116,976,494
11.	Georgia GA	1,118,756	2,421,785	29,024	7,215	40,295,720	43,872,500
12.	Hawaii HI	761,547	628,138	11,520	1,605,293	11,160,761	14,167,259
13.	Idaho ID	133,345	27,347	9,384	1,804	2,239,089	2,410,969
14.	Illinois IL	2,715,557	5,479,230	278,383	5,411	50,752,816	59,231,397
15.	Indiana IN	680,625	2,120,975	45,153	216,444	12,999,421	16,062,618
16.	Iowa IA	152,684	470,380	37,037		12,327,379	12,987,480
17.	Kansas KS	156,455	179,233	20,821	9,019	7,797,925	8,163,453
18.	Kentucky KY	199,780	1,343,462	17,372	14,430	18,976,784	20,551,828
19.	Louisiana LA	823,999	449,852	26,549		39,699,998	41,000,398
20.	Maine ME	245,881	818,730	12,761	1,804	11,432,147	12,511,323
21.	Maryland MD	1,167,824	1,793,250	46,796	14,430	21,003,226	24,025,526
22.	Massachusetts MA	1,055,082	2,334,921	96,290	5,411	15,099,364	18,591,068
23.	Michigan MI	958,947	3,032,121	70,712	25,252	29,664,144	33,751,176
24.	Minnesota MN	2,313,752	1,554,869	127,659	36,074	29,448,057	33,480,411
25.	Mississippi MS	364,064	402,554	12,953	3,607	10,125,321	10,908,499
26.	Missouri MO	495,278	1,559,266	28,641	3,607	18,174,862	20,261,654
27.	Montana MT	167,266	262,349	7,701	1,804	4,511,974	4,951,094
28.	Nebraska NE	(64,008)	561,406	28,362	1,804	5,158,374	5,685,938
29.	Nevada NV	(586,409)	2,848,136	25,115	16,233	22,341,601	24,644,676
30.	New Hampshire NH	289,867	722,529	24,322	7,215	2,937,020	3,980,953
31.	New Jersey NJ	4,861,483	5,603,929	117,639	5,411	58,198,750	68,787,212
32.	New Mexico NM	259,195	81,112	13,394	12,626	1,531,808	1,898,135
33.	New York NY	77,061,795	31,322,695	195,330	16,233	35,205,557	143,801,610
34.	North Carolina NC	1,648,328	6,512,976	35,373	7,215	26,872,637	35,076,529
35.	North Dakota ND	39,977	79,390	6,217		12,770,151	12,895,735
36.	Ohio OH	2,285,477	1,865,157	63,644	21,644	37,517,866	41,753,788
37.	Oklahoma OK	636,667	1,385,155	19,209		9,259,668	11,300,699
38.	Oregon OR	429,277	2,208,798	22,451	14,430	9,007,531	11,682,487
39.	Pennsylvania PA	3,052,860	6,037,698	133,059	10,822	9,439,414	18,673,853
40.	Rhode Island RI	167,609	587,944	12,971		2,426,907	3,195,431
41.	South Carolina SC	15,188,204	256,619	25,917	1,804	14,055,797	29,528,341
42.	South Dakota SD	59,124	298,895	15,751	1,804	3,965,487	4,341,061
43.	Tennessee TN	965,636	2,893,404	32,673	10,822	37,046,515	40,949,050
44.	Texas TX	3,177,948	6,235,214	111,515	16,233	107,358,373	116,899,283
45.	Utah UT	113,663	842,142	6,098	5,411	7,744,679	8,711,993
46.	Vermont VT	242,111	418,444	3,211		5,170,724	5,834,490
47.	Virginia VA	3,672,987	4,934,887	71,754	3,607	25,071,928	33,755,163
48.	Washington WA	1,490,691	3,256,838	58,084	18,037	2,420,595	7,244,245
49.	West Virginia WV	75,904	1,027,493	11,768		15,273,016	16,388,181
50.	Wisconsin WI	864,930	1,800,802	108,033	48,700	1,669,065	4,491,530
51.	Wyoming WY	45,287	59,324	1,454	3,607	3,046,051	3,155,723
52.	American Samoa AS						0
53.	Guam GU	575				61,815	62,390
54.	Puerto Rico PR	12,992		1,243		42,993	57,228
55.	US Virgin Islands VI	36		1,342		60	1,438
56.	Northern Mariana Islands MP						0
57.	Canada CAN	1,465,038		1,454		66,643	1,533,135
58.	Aggregate Other Alien OT	109,573					109,573
59.	Totals	145,176,322	135,693,270	2,661,174	2,323,164	1,122,756,132	1,408,610,062

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	314,000,000								314,000,000	
00000	82-3950446	Hopmeadow Acquisition, Inc.									0	
00000	06-1470915	Talcott Resolution Life, Inc.	5,000,000								5,000,000	
88072	06-0974148	Talcott Resolution Life Insurance Company	81,000,000				(84,256,844)				(3,256,844)	
81213	06-1422508	American Maturity Life Insurance Company					27,450				27,450	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation					8,733				8,733	
00000	83-2918805	21 Church Street R, LLC									0	
71153	39-1052598	Talcott Resolution Life and Annuity Insurance Company	(400,000,000)				82,894,167				(317,105,833)	
00000	06-1120503	Talcott Resolution Comprehensive Employee Benefit Service Company									0	
00000	06-1408044	Talcott Resolution Distribution Company					1,326,494				1,326,494	
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?	YES
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?~~	~~N/A~~
~~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?~~	~~N/A~~
~~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?~~	~~N/A~~
~~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?~~	~~N/A~~
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
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed wtih the state of domicile by April 1?	YES

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.

AUGUST FILING

53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

EXPLANATIONS: **BAR CODE:**

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed. *8807220204200000*
13.
14. The data for this supplement is not required to be filed. *8807220204900000*
15.
16.
17.
18.
19. The data for this supplement is not required to be filed. *8807220204400000*
20. The data for this supplement is not required to be filed. *8807220204500000*
21.
22. The data for this supplement is not required to be filed. *8807220204700000*
23. The data for this supplement is not required to be filed. *8807220204800000*
24.
25.
26.
27. The data for this supplement is not required to be filed. *8807220204520000*
28.

Lines 29 thru 32 are marked as strike through above, so there is nothing required for explanation or barcodes.

33. The data for this supplement is not required to be filed. *8807220204540000*
34. The data for this supplement is not required to be filed. *8807220204950000*
35.
36. The data for this supplement is not required to be filed. *8807220203650000*
37. The data for this supplement is not required to be filed. *8807220202240000*

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.

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

8807220202250000

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

8807220202260000

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

8807220204560000

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

8807220202300000

44.

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

8807220202160000

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

8807220202170000

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

8807220204350000

48.

49.

50.

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

8807220204580000

52.

53.

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Provision for future dividends	12,248,392	24,954,724
2505. Miscellaneous liabilities	3,461,154	1,862,140
2506. Accrued interest on derivatives in a liability position	1,740,829	1,132,321
2507. Interest on policy or contract funds due or accrued	504,523	1,195,541
2597. Summary of remaining write-ins for Line 25	17,954,898	29,144,726

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	577,606,859	5.1	577,606,859		577,606,859	5.1
1.02 All Other Governments	124,372,549	1.1	124,372,549		124,372,549	1.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	14,431,911	0.1	14,431,911		14,431,911	0.1
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	480,885,123	4.2	480,885,123		480,885,123	4.2
1.06 Industrial and Miscellaneous	5,453,764,651	48.1	5,453,764,651		5,453,764,651	48.2
1.07 Hybrid Securities	47,507,936	0.4	47,507,936		47,507,936	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	6,365,475	0.1	6,365,475		6,365,475	0.1
1.11 Total Long-Term Bonds	6,726,204,503	59.3	6,726,204,503	0	6,726,204,503	59.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	38,401,440	0.3	38,401,440		38,401,440	0.3
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	38,401,440	0.3	38,401,440	0	38,401,440	0.3
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)	15,441,123	0.1	15,441,123		15,441,123	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	684,233,495	6.0	672,018,739		672,018,739	5.9
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	699,674,618	6.2	687,459,862	0	687,459,862	6.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages	14,572,877	0.1	14,572,877		14,572,877	0.1
4.03 Commercial Mortgages	1,169,900,335	10.3	1,169,900,335		1,169,900,335	10.3
4.04 Mezzanine Real Estate Loans	26,456,472	0.2	26,456,472		26,456,472	0.2
4.05 Total Valuation Allowance	(301,597)	(0.0)	(301,597)		(301,597)	(0.0)
4.06 Total Mortgage Loans	1,210,628,087	10.7	1,210,628,087	0	1,210,628,087	10.7
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income	14,128,205	0.1	14,128,205		14,128,205	0.1
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	14,128,205	0.1	14,128,205	0	14,128,205	0.1
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	6,301,236	0.1	6,301,236		6,301,236	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	253,521,205	2.2	253,521,205		253,521,205	2.2
6.03 Short-Term Investments (Schedule DA)	202,820,146	1.8	202,820,146		202,820,146	1.8
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	462,642,586	4.1	462,642,586	0	462,642,586	4.1
7. Contract Loans	1,345,138,902	11.9	1,345,138,902		1,345,138,902	11.9
8. Derivatives (Schedule DB)	270,607,360	2.4	270,607,360		270,607,360	2.4
9. Other Invested Assets (Schedule BA)	539,290,531	4.8	539,185,449		539,185,449	4.8
10. Receivables for Securities	11,629,849	0.1	11,629,849		11,629,849	0.1
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	15,220,400	0.1	15,220,400		15,220,400	0.1
13. Total Invested Assets	11,333,566,482	100.0	11,321,246,644	0	11,321,246,644	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		14,500,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
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	371,795	
8.2	Totals, Part 3, Column 9		371,795
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		14,128,205
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		14,128,205

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,250,428,475
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	173,846,062	
2.2	Additional investment made after acquisition (Part 2, Column 8)	44,149,808	217,995,870
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		0
4.	Accrual of discount		91,838
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		186,363
7.	Deduct amounts received on disposals, Part 3, Column 15		257,676,942
8.	Deduct amortization of premium and mortgage interest points and commitment fees		95,921
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)		1,210,929,684
12.	Total valuation allowance		(301,597)
13.	Subtotal (Line 11 plus Line 12)		1,210,628,087
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,210,628,087

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		467,333,796
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	11,203,817	
2.2	Additional investment made after acquisition (Part 2, Column 9)	79,863,724	91,067,540
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		2,722
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	15,277,850	
5.2	Totals, Part 3, Column 9	1,684,576	16,962,425
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		29,367,590
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14	716	716
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	6,324,959	
10.2	Totals, Part 3, Column 11	384,119	6,709,078
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		539,290,531
12.	Deduct total nonadmitted amounts		105,082
13.	Statement value at end of current period (Line 11 minus Line 12)		539,185,449

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,598,021,367
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,818,696,447
3.	Accrual of discount		10,176,577
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	2,218	
4.2	Part 2, Section 1, Column 15	(28)	
4.3	Part 2, Section 2, Column 13	(356,955,161)	
4.4	Part 4, Column 11	49,084	(356,903,887)
5.	Total gain (loss) on disposals, Part 4, Column 19		118,594,848
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,700,374,941
7.	Deduct amortization of premium		31,260,841
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	4,749,053	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		4,749,053
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	573,346	
9.2	Part 2, Section 1, Column 17	9,346	
9.3	Part 2, Section 2, Column 14	475,180	
9.4	Part 4, Column 13	1,431,034	2,488,906
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		5,070,844
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,464,280,561
12.	Deduct total nonadmitted amounts		12,214,756
13.	Statement value at end of current period (Line 11 minus Line 12)		7,452,065,805

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	577,606,859	710,165,167	579,244,342	570,922,593
Governments (Including all obligations	2. Canada	2,325,000	3,034,076	2,325,000	2,325,000
guaranteed by governments)	3. Other Countries	122,047,549	145,645,423	120,328,602	121,382,349
	4. Totals	701,979,408	858,844,666	701,897,944	694,629,942
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,431,911	19,795,973	15,074,060	11,885,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	21,270,000	27,239,813	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	480,885,123	560,148,164	486,686,507	416,291,469
Industrial and Miscellaneous,	8. United States	4,732,491,782	5,606,095,327	4,811,726,805	4,678,443,496
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	82,062,859	97,555,460	84,753,728	79,959,252
and Hybrid Securities (Unaffiliated)	10. Other Countries	693,083,420	744,336,074	692,530,849	692,980,068
	11. Totals	5,507,638,062	6,447,986,861	5,589,011,382	5,451,382,816
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,726,204,504	7,914,015,477	6,813,939,893	6,595,459,227
PREFERRED STOCKS	14. United States	38,401,440	39,937,966	38,404,292	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	38,401,440	39,937,966	38,404,292	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	38,401,440	39,937,966	38,404,292	
COMMON STOCKS	20. United States	15,440,704	15,440,704	15,440,707	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	418	418		
	23. Totals	15,441,122	15,441,122	15,440,707	
Parent, Subsidiaries and Affiliates	24. Totals	684,233,495	684,233,495	59,444,642	
	25. Total Common Stocks	699,674,617	699,674,617	74,885,349	
	26. Total Stocks	738,076,057	739,612,583	113,289,641	
	27. Total Bonds and Stocks	7,464,280,561	8,653,628,060	6,927,229,534	

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	105,237,618	25,302,415	11,582,067	32,692,913	502,786,101	XXX	677,601,115	9.7	531,157,596	8.2	657,522,504	20,078,611
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	105,237,618	25,302,415	11,582,067	32,692,913	502,786,101	XXX	677,601,115	9.7	531,157,596	8.2	657,522,504	20,078,611
2. **All Other Governments**												
2.1 NAIC 1	788,837	8,598,553	35,959,205	8,631,726	9,683,448	XXX	63,661,769	0.9	74,882,816	1.2	20,733,415	42,928,354
2.2 NAIC 2	647,843	38,889,196	2,677,084	5,247,381	5,000,763	XXX	52,462,267	0.7	122,868,698	1.9	19,413,559	33,048,707
2.3 NAIC 3	1,463,673	738,677	1,231,775	674,728	223,581	XXX	4,332,432	0.1	9,271,441	0.1		4,332,432
2.4 NAIC 4		1,666,907	2,249,174			XXX	3,916,081	0.1	4,590,557	0.1		3,916,081
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	2,900,353	49,893,333	42,117,238	14,553,834	14,907,792	XXX	124,372,549	1.8	211,613,513	3.3	40,146,975	84,225,575
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1				14,431,911		XXX	14,431,911	0.2	14,532,349	0.2	14,431,911	
3.2 NAIC 2						XXX	0	0.0	2,547,370	0.0		
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	14,431,911	0	XXX	14,431,911	0.2	17,079,719	0.3	14,431,911	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1				3,485,000	17,785,000	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	3,485,000	17,785,000	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	21,870,435	63,734,121	47,373,195	191,434,071	146,459,374	XXX	470,871,196	6.7	428,161,864	6.6	458,286,634	12,584,561
5.2 NAIC 2				4,203,927	5,810,000	XXX	10,013,927	0.1	10,029,557	0.2	10,013,927	
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	21,870,435	63,734,121	47,373,195	195,637,998	152,269,374	XXX	480,885,123	6.9	438,191,421	6.8	468,300,561	12,584,561

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	528,447,848	1,277,470,302	442,809,838	534,633,625	652,496,813	XXX	3,435,858,425	49.1	3,390,380,280	52.3	1,410,247,896	2,025,610,529
6.2 NAIC 2	213,364,853	426,210,827	400,784,530	364,644,048	483,253,143	XXX	1,888,257,402	27.0	1,620,568,776	25.0	907,476,150	980,781,252
6.3 NAIC 3	19,313,411	60,907,374	116,497,696	18,569,268	5,364,044	XXX	220,651,793	3.2	120,646,057	1.9	117,648,501	103,003,292
6.4 NAIC 4		9,238,287	24,443,580	260,099		XXX	33,941,967	0.5	27,334,478	0.4	10,738,959	23,203,008
6.5 NAIC 5	8,693,525	36,182,974				XXX	44,876,499	0.6	51,964,417	0.8		44,876,499
6.6 NAIC 6	61	2				XXX	63	0.0	9,986	0.0		63
6.7 Totals	769,819,697	1,810,009,767	984,535,645	918,107,041	1,141,113,999	XXX	5,623,586,149	80.4	5,210,903,994	80.4	2,446,111,506	3,177,474,643
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2			47,117,876			XXX	47,117,876	0.7	47,076,172	0.7	35,507,855	11,610,020
7.3 NAIC 3					390,060	XXX	390,060	0.0	390,060	0.0	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	47,117,876	0	390,060	XXX	47,507,936	0.7	47,466,232	0.7	35,897,915	11,610,020
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			525,376			XXX	525,376	0.0		0.0		525,376
10.3 NAIC 3		2,401,199	1,720,387			XXX	4,121,586	0.1	5,158,488	0.1		4,121,586
10.4 NAIC 4		934,234	693,156			XXX	1,627,390	0.0	1,365,494	0.0		1,627,390
10.5 NAIC 5						XXX	0	0.0	471,109	0.0		
10.6 NAIC 6		91,123				XXX	91,123	0.0		0.0		91,123
10.7 Totals	0	3,426,556	2,938,919	0	0	XXX	6,365,475	0.1	6,995,091	0.1	0	6,365,475

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) 656,344,738	1,375,105,390	537,724,306	785,309,246	1,329,210,736	0	4,683,694,416	66.9	XXX	XXX	2,582,492,360	2,101,202,056
11.2 NAIC 2	(d) 214,012,696	465,100,024	451,104,866	374,095,356	494,063,906	0	1,998,376,848	28.6	XXX	XXX	972,411,492	1,025,965,356
11.3 NAIC 3	(d) 20,777,084	64,047,250	119,449,858	19,243,996	5,977,685	0	229,495,872	3.3	XXX	XXX	118,038,561	111,457,311
11.4 NAIC 4	(d) 0	11,839,429	27,385,909	260,099	0	0	39,485,437	0.6	XXX	XXX	10,738,959	28,746,479
11.5 NAIC 5	(d) 8,693,525	36,182,974	0	0	0	0	(c) 44,876,499	0.6	XXX	XXX	0	44,876,499
11.6 NAIC 6	(d) 61	91,125	0	0	0	0	(c) 91,186	0.0	XXX	XXX	0	91,186
11.7 Totals	899,828,103	1,952,366,192	1,135,664,939	1,178,908,697	1,829,252,326	0	(b) 6,996,020,257	100.0	XXX	XXX	3,683,681,371	3,312,338,886
11.8 Line 11.7 as a % of Col. 7	12.9	27.9	16.2	16.9	26.1	0.0	100.0	XXX	XXX	XXX	52.7	47.3
12. **Total Bonds Prior Year**												
12.1 NAIC 1	346,403,240	1,169,044,499	897,479,358	637,966,334	1,409,491,474		XXX	XXX	4,460,384,905	68.8	2,577,551,347	1,882,833,558
12.2 NAIC 2	117,248,230	435,071,107	394,232,823	358,324,627	498,213,785		XXX	XXX	1,803,090,573	27.8	806,389,064	996,701,509
12.3 NAIC 3	1,898,268	46,440,340	79,974,096	3,113,323	4,040,021		XXX	XXX	135,466,047	2.1	39,699,988	95,766,058
12.4 NAIC 4	9,000,000	7,744,006	16,099,341	447,182			XXX	XXX	33,290,529	0.5	2,520,349	30,770,180
12.5 NAIC 5	6,144,069	40,672,597	5,618,861				XXX	XXX	(c) 52,435,526	0.8		52,435,526
12.6 NAIC 6	5,674	4,309	2				XXX	XXX	(c) 9,986	0.0		9,986
12.7 Totals	480,699,481	1,698,976,858	1,393,404,481	999,851,466	1,911,745,281	0	XXX	XXX	(b) 6,484,677,566	100.0	3,426,160,749	3,058,516,817
12.8 Line 12.7 as a % of Col. 9	7.4	26.2	21.5	15.4	29.5	0.0	XXX	XXX	100.0	XXX	52.8	47.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	259,859,869	313,262,218	213,836,637	563,705,227	1,231,828,410		2,582,492,360	36.9	2,577,551,347	39.7	2,582,492,360	XXX
13.2 NAIC 2	67,575,961	58,955,052	163,990,693	244,612,052	437,277,733		972,411,492	13.9	806,389,064	12.4	972,411,492	XXX
13.3 NAIC 3		19,548,868	80,150,446	12,585,143	5,754,104		118,038,561	1.7	39,699,988	0.6	118,038,561	XXX
13.4 NAIC 4		3,561,765	6,917,095	260,099			10,738,959	0.2	2,520,349	0.0	10,738,959	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	327,435,830	395,327,903	464,894,871	821,162,521	1,674,860,247	0	3,683,681,371	52.7	3,426,160,749	52.8	3,683,681,371	XXX
13.8 Line 13.7 as a % of Col. 7	8.9	10.7	12.6	22.3	45.5	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	4.7	5.7	6.6	11.7	23.9	0.0	52.7	XXX	XXX	XXX	52.7	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	396,484,869	1,061,843,172	323,887,669	221,604,020	97,382,326		2,101,202,056	30.0	1,882,833,558	29.0	XXX	2,101,202,056
14.2 NAIC 2	146,436,735	406,144,971	287,114,173	129,483,304	56,786,173		1,025,965,356	14.7	996,701,509	15.4	XXX	1,025,965,356
14.3 NAIC 3	20,777,084	44,498,382	39,299,412	6,658,852	223,581		111,457,311	1.6	95,766,058	1.5	XXX	111,457,311
14.4 NAIC 4		8,277,664	20,468,815				28,746,479	0.4	30,770,180	0.5	XXX	28,746,479
14.5 NAIC 5	8,693,525	36,182,974					44,876,499	0.6	52,435,526	0.8	XXX	44,876,499
14.6 NAIC 6	61	91,125					91,186	0.0	9,986	0.0	XXX	91,186
14.7 Totals	572,392,273	1,557,038,289	670,770,068	357,746,176	154,392,080	0	3,312,338,886	47.3	3,058,516,817	47.2	XXX	3,312,338,886
14.8 Line 14.7 as a % of Col. 7	17.3	47.0	20.3	10.8	4.7	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	8.2	22.3	9.6	5.1	2.2	0.0	47.3	XXX	XXX	XXX	XXX	47.3

(a) Includes $.....1,966,760,977 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....23,701,806 current year of bonds with Z designations and $.....27,903,105 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 $.....0 current year of bonds with 5GI designations, $.....6,019,485 prior year of bonds with 5GI designations and $.....0 current year, $.....161 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 $.....186,147,662; NAIC 2 $.....83,668,092; 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	100,066,431	7,176,071	2,341,484	29,112,234	502,469,961	XXX	641,166,182	9.2	411,135,733	6.3	621,477,762	19,688,420
1.02 Residential Mortgage-Backed Securities	884,966	1,950,781	843,058	297,738	1,012	XXX	3,977,554	0.1	6,029,171	0.1	3,977,554	
1.03 Commercial Mortgage-Backed Securities	3,031,499	12,807,595	6,376,470	2,099,370	256,489	XXX	24,571,423	0.4	105,323,320	1.6	24,571,423	
1.04 Other Loan-Backed and Structured Securities	1,254,722	3,367,968	2,021,055	1,183,571	58,639	XXX	7,885,956	0.1	8,669,372	0.1	7,495,764	390,191
1.05 Totals	105,237,618	25,302,415	11,582,067	32,692,913	502,786,101	XXX	677,601,115	9.7	531,157,596	8.2	657,522,504	20,078,611
2. **All Other Governments**												
2.01 Issuer Obligations	2,900,353	49,893,333	42,117,238	14,553,834	14,907,792	XXX	124,372,549	1.8	211,613,513	3.3	40,146,975	84,225,575
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	2,900,353	49,893,333	42,117,238	14,553,834	14,907,792	XXX	124,372,549	1.8	211,613,513	3.3	40,146,975	84,225,575
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations				14,431,911		XXX	14,431,911	0.2	17,079,719	0.3	14,431,911	
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	14,431,911	0	XXX	14,431,911	0.2	17,079,719	0.3	14,431,911	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations				3,485,000	17,785,000	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	3,485,000	17,785,000	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	2	9	16,054,366	178,592,064	150,597,040	XXX	345,243,482	4.9	286,586,423	4.4	332,658,920	12,584,561
5.02 Residential Mortgage-Backed Securities	16,581,241	40,845,856	21,588,372	11,735,429	1,623,915	XXX	92,374,814	1.3	122,912,077	1.9	92,374,814	
5.03 Commercial Mortgage-Backed Securities	5,289,192	22,888,255	9,730,456	5,310,505	48,419	XXX	43,266,827	0.6	28,692,920	0.4	43,266,827	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	21,870,435	63,734,121	47,373,195	195,637,998	152,269,374	XXX	480,885,123	6.9	438,191,421	6.8	468,300,561	12,584,561
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	233,208,215	491,700,507	611,703,808	858,055,134	1,110,481,828	XXX	3,305,149,492	47.2	3,160,679,264	48.7	1,973,868,025	1,331,281,467
6.02 Residential Mortgage-Backed Securities	79,035,486	152,593,985	51,930,949	9,520,784	2,074,412	XXX	295,155,617	4.2	337,751,966	5.2	121,613,768	173,541,849
6.03 Commercial Mortgage-Backed Securities	27,216,956	203,748,032	254,085,678	13,115,196		XXX	498,165,862	7.1	500,211,819	7.7	292,197,557	205,968,305
6.04 Other Loan-Backed and Structured Securities	430,359,040	961,967,243	66,815,209	37,415,927	28,557,759	XXX	1,525,115,178	21.8	1,212,260,946	18.7	58,432,156	1,466,683,021
6.05 Totals	769,819,697	1,810,009,767	984,535,645	918,107,041	1,141,113,999	XXX	5,623,586,149	80.4	5,210,903,994	80.4	2,446,111,506	3,177,474,643
7. **Hybrid Securities**												
7.01 Issuer Obligations			3,816,848			XXX	3,816,848	0.1	3,805,902	0.1	3,816,848	
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			43,301,028		390,060	XXX	43,691,088	0.6	43,660,330	0.7	32,081,068	11,610,020
7.05 Totals	0	0	47,117,876	0	390,060	XXX	47,507,936	0.7	47,466,232	0.7	35,897,915	11,610,020
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		3,426,556	2,938,919			XXX	6,365,475	0.1	6,995,091	0.1		6,365,475
10.03 Totals	0	3,426,556	2,938,919	0	0	XXX	6,365,475	0.1	6,995,091	0.1	0	6,365,475
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	336,175,001	548,769,920	676,033,744	1,098,230,178	1,796,241,621	XXX	4,455,450,463	63.7	XXX	XXX	3,007,670,440	1,447,780,024
11.02 Residential Mortgage-Backed Securities	96,501,694	195,390,622	74,362,379	21,553,950	3,699,340	XXX	391,507,985	5.6	XXX	XXX	217,966,136	173,541,849
11.03 Commercial Mortgage-Backed Securities	35,537,647	239,443,883	270,192,605	20,525,071	304,907	XXX	566,004,113	8.1	XXX	XXX	360,035,808	205,968,305
11.04 Other Loan-Backed and Structured Securities	431,613,762	965,335,211	112,137,292	38,599,498	29,006,458	XXX	1,576,692,221	22.5	XXX	XXX	98,008,988	1,478,683,233
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	3,426,556	2,938,919	0	0	XXX	6,365,475	0.1	XXX	XXX	0	6,365,475
11.08 Totals	899,828,103	1,952,366,192	1,135,664,939	1,178,908,697	1,829,252,326	0	6,996,020,257	100.0	XXX	XXX	3,683,681,371	3,312,338,886
11.09 Line 11.08 as a % of Col. 7	12.9	27.9	16.2	16.9	26.1	0.0	100.0	XXX	XXX	XXX	52.7	47.3
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	93,657,070	565,563,285	689,877,141	898,282,231	1,864,790,827	XXX	XXX	XXX	4,112,170,555	63.4	2,574,667,395	1,537,503,159
12.02 Residential Mortgage-Backed Securities	101,136,759	211,924,349	107,273,341	31,878,730	14,480,035	XXX	XXX	XXX	466,693,214	7.2	307,422,943	159,270,271
12.03 Commercial Mortgage-Backed Securities	51,956,634	195,038,862	355,001,071	30,991,568	1,239,924	XXX	XXX	XXX	634,228,060	9.8	433,425,986	200,802,074
12.04 Other Loan-Backed and Structured Securities	233,949,018	723,561,163	237,147,035	38,698,937	31,234,494	XXX	XXX	XXX	1,264,590,647	19.5	110,644,425	1,153,946,222
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		2,889,199	4,105,892			XXX	XXX	XXX	6,995,091	0.1		6,995,091
12.08 Totals	480,699,481	1,698,976,858	1,393,404,481	999,851,466	1,911,745,281	0	XXX	XXX	6,484,677,566	100.0	3,426,160,749	3,058,516,817
12.09 Line 12.08 as a % of Col. 9	7.4	26.2	21.5	15.4	29.5	0.0	XXX	XXX	100.0	XXX	52.8	47.2
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	233,658,663	83,151,917	230,290,904	797,016,317	1,663,552,638	XXX	3,007,670,440	43.0	2,574,667,395	39.7	3,007,670,440	XXX
13.02 Residential Mortgage-Backed Securities	63,014,572	110,478,443	30,111,644	12,723,868	1,637,609	XXX	217,966,136	3.1	307,422,943	4.7	217,966,136	XXX
13.03 Commercial Mortgage-Backed Securities	22,364,340	170,372,212	159,584,473	7,409,875	304,907	XXX	360,035,808	5.1	433,425,986	6.7	360,035,808	XXX
13.04 Other Loan-Backed and Structured Securities	8,398,256	31,325,331	44,907,849	4,012,461	9,365,091	XXX	98,008,988	1.4	110,644,425	1.7	98,008,988	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	327,435,830	395,327,903	464,894,871	821,162,521	1,674,860,247	0	3,683,681,371	52.7	3,426,160,749	52.8	3,683,681,371	XXX
13.09 Line 13.08 as a % of Col. 7	8.9	10.7	12.6	22.3	45.5	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	4.7	5.7	6.6	11.7	23.9	0.0	52.7	XXX	XXX	XXX	52.7	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	102,516,338	465,618,003	445,742,840	301,213,861	132,688,983	XXX	1,447,780,024	20.7	1,537,503,159	23.7	XXX	1,447,780,024
14.02 Residential Mortgage-Backed Securities	33,487,122	84,912,179	44,250,735	8,830,083	2,061,730	XXX	173,541,849	2.5	159,270,271	2.5	XXX	173,541,849
14.03 Commercial Mortgage-Backed Securities	13,173,306	69,071,671	110,608,132	13,115,196		XXX	205,968,305	2.9	200,802,074	3.1	XXX	205,968,305
14.04 Other Loan-Backed and Structured Securities	423,215,507	934,009,880	67,229,443	34,587,037	19,641,367	XXX	1,478,683,233	21.1	1,153,946,222	17.8	XXX	1,478,683,233
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		3,426,556	2,938,919			XXX	6,365,475	0.1	6,995,091	0.1	XXX	6,365,475
14.08 Totals	572,392,273	1,557,038,289	670,770,068	357,746,176	154,392,080	0	3,312,338,886	47.3	3,058,516,817	47.2	XXX	3,312,338,886
14.09 Line 14.08 as a % of Col. 7	17.3	47.0	20.3	10.8	4.7	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	8.2	22.3	9.6	5.1	2.2	0.0	47.3	XXX	XXX	XXX	XXX	47.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,955,306	2,955,306			
2. Cost of short-term investments acquired	249,160,842	249,160,842			
3. Accrual of discount	199,767	199,767			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	49,301,337	49,301,337			
7. Deduct amortization of premium	194,432	194,432			
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)	202,820,146	202,820,146	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	202,820,146	202,820,146	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		(5,436,226)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(114,602,735)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(12,225,481)	(126,828,216)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	21,435,423	
	3.2 Section 2, Column 19	8,085,946	29,521,369
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		66,208,107
6.	Considerations received/(paid) on terminations, Section 2, Column 15		55,052,540
7.	Amortization:		
	7.1 Section 1, Column 19	224,925	
	7.2 Section 2, Column 21	(130,710)	94,216
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	2,997,650	
	9.2 Section 2, Column 20		2,997,650
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		(88,495,641)
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		(88,495,641)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				16,188,832
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(15,568,432)
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				
	3.14 Section 1, Column 18, prior year	(3,994,457)	3,994,457	3,994,457	
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				
	3.24 Section 1, Column 19, prior year plus	(3,994,457)			
	3.25 SSAP No. 108 Adjustments		3,994,457	3,994,457	
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)		(36,921,552)		
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)	(32,927,071)			
	4.23 SSAP No. 108 Adjustments		(32,927,071)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(3,994,481)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				3,994,481
	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)				620,400
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				620,400

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.C	343,831	342,751	454,216	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		38,103	00287Y CA 5	ABBVIE INC.	2.B FE	342,751	416,112
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	3,866,641	3,867,573	4,566,312	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		428,500	3138ER NP 1	FNMA 30YR	1.A	3,867,573	4,137,812
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	79,436	79,415	94,544	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		8,803	3138WJ AU 2	FNMA 30YR	1.A	79,415	85,741
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	11,521,760	11,638,446	13,388,097	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		1,276,838	3140J8 LL 5	FNMA 30YR	1.A	11,638,446	12,111,259
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	9,297,988	8,909,843	11,977,498	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		1,030,400	31396V NH 7	FNMA_07-26	1.A	8,909,843	10,947,098
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	2,962,509	2,962,213	3,486,413	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		328,304	38218G AA 0	GOODG_18-1	1.A FE	2,962,213	3,158,109
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	2,753,067	2,753,067	3,405,293	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		305,094	83162C ZZ 9	SBAP_18-20K	1.A	2,753,067	3,100,199
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	28,087,591	29,650,084	42,563,645	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		3,112,658	912810 SE 9	TREASURY BOND	1.A	29,650,084	39,450,987
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	3,680,443	4,231,148	4,405,169	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		407,866	912810 SL 3	TREASURY BOND	1.A	4,231,148	3,997,303
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	34,037,676	34,037,676	45,718,318	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		3,772,045	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC.	1.D	34,037,676	41,946,273
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	2,206,813	2,237,261	2,598,482	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		244,558	94989E AK 3	WFCM_15-LC20	1.A FM	2,237,261	2,353,924
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	1,162,245	1,182,863	1,347,179	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		128,800	95000F AY 2	WFCM_16-C35	3.B FM	1,182,863	1,218,379
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F	19,360,000	19,931,518	31,643,783	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(1,355,957)	760719 BH 6	HSBC USA INC.	1.G FE	19,931,518	32,999,740
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F	90,640,000	86,382,830	78,541,636	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(6,348,344)	912810 SP 4	TREASURY BOND	1.A	86,382,830	84,889,980
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	6,641,697	7,242,589	11,855,982	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		2,873,273	00287Y BD 0	ABBVIE INC.	2.B FE	7,242,589	8,982,709
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	11,763,891	11,715,690	21,524,924	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		5,089,192	20030N CM 1	COMCAST CORPORATION	1.G FE	11,715,690	16,435,732
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	3,906,592	3,969,892	6,114,333	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,690,036	12593Y BE 2	COMM_16-CR28	1.A FM	3,969,892	4,424,298
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	2,298,860	2,391,993	4,147,816	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		994,513	126408 HN 6	CSX CORP	2.A FE	2,391,993	3,153,303
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	3,866,158	3,866,042	5,646,950	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,672,544	269330 AA 4	E3_19-1	1.A FE	3,866,042	3,974,407

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.C	1,960,648	2,000,557	3,030,520	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		848,199	50190D AJ 5	LCCM_17-LC26	1.A FM	2,000,557	2,182,321
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	12,719,511	12,719,511	18,551,449	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		5,502,604	629682 AA 3	NADG_19-1	1.F FE	12,719,511	13,048,844
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	3,546,320	3,545,340	5,088,885	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,534,178	86212X AA 8	STR_19-1	1.A FE	3,545,340	3,554,707
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	15,590,096	15,653,041	23,561,722	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		6,744,452	89172U AD 0	TPMT_16-4	1.A FM	15,653,041	16,817,271
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	19,275,092	19,452,942	29,232,880	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		8,338,622	89173H AC 0	TPMT_17-2	1.A FM	19,452,942	20,894,257
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	3,431,135	3,513,266	5,530,002	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,484,348	95001Q AX 9	WFCM_18-C46	3.B FM	3,513,266	4,045,654
9999999999.	Total			294,277,550	378,476,047	XXX	XXX	XXX	0	40,149,629	XXX	XXX	XXX	294,277,550	338,326,418

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	2	187,412,937	2	187,419,720	3	291,028,539	3	291,051,514	2	187,412,937
2. Add: Opened or Acquired Transactions			1	103,627,074					1	103,627,074
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	48,634	XXX		XXX	46,865	XXX	3,251,167	XXX	3,346,666
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	41,851	XXX	18,255	XXX	23,890	XXX	25,131	XXX	109,127
7. Ending inventory	2	187,419,720	3	291,028,539	3	291,051,514	3	294,277,550	3	294,277,550

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	(88,495,640)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	620,400	
3.	Total (Line 1 plus Line 2)		(87,875,240)
4.	Part D, Section 1, Column 5	271,227,758	
5.	Part D, Section 1, Column 6	(359,102,998)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(29,750,145)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(29,750,145)
10.	Part D, Section 1, Column 8	332,294,581	
11.	Part D, Section 1, Column 9	(362,044,726)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	111,058,576	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	111,058,576	
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	145,131,220	0	145,131,219	
2. Cost of cash equivalents acquired	5,025,710,292	1,671,255,391	3,354,454,901	
3. Accrual of discount	994,408	994,408		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(7,044)	146	(7,190)	
6. Deduct consideration received on disposals	4,918,293,370	1,605,240,036	3,313,053,334	
7. Deduct amortization of premium	14,300	14,300		
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)	253,521,205	66,995,609	186,525,596	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	253,521,205	66,995,609	186,525,596	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 the Production of Income																
21 Church Street		Rockville	MD	01/30/2019.	01/30/2019.	14,500,000		14,128,205		371,795			(371,795)		94,766	
0499999. Total - Properties Held for the Production of Income						14,500,000	0	14,128,205	0	371,795	0	0	(371,795)	0	94,766	0
0699999. Totals						14,500,000	0	14,128,205	0	371,795	0	0	(371,795)	0	94,766	0

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
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		12/12/2019.	2.50	14,572,877						21,274,272	08/30/2017
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							14,572,877	0	0	0	0	0	21,274,272	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
B0A0FLYC2		SEATTLE	WA		02/24/2004.	5.59	3,767,638						33,253,938	11/11/2020
BHM01FKF8		BALTIMORE	MD		12/21/2005.	6.15	4,284,096						6,952,015	06/01/2020
BHM01GJ76		ONTARIO	CA		11/18/2015.	3.53	585,000						2,213,645	09/16/2020
BHM01GJ84		ONTARIO	CA		11/18/2015.	3.53	606,000						2,246,866	09/16/2020
BHM01JC69		NEW YORK	NY		05/10/2019.	5.51	5,588,485		(67,565)				28,048,873	06/16/2020
BHM02T4T5		SIMI VALLEY	CA		09/05/2007.	5.98	13,067,822						23,102,474	08/27/2020
BHM03Z7L4		MULTI-CITY	MU		06/24/2014.	3.96	1,207,611		2,668				3,310,409	08/24/2020
BHM0JEHH2		MULTI-CITY	MU		04/14/2011.	4.90	843,672						2,209,064	08/10/2020
BHM0JEHZ2		MULTI-CITY	MU		04/14/2011.	4.90	3,642,134						10,709,386	12/17/2020
BHM0JEJK3		MULTI-CITY	MU		04/14/2011.	4.85	23,716,203						84,188,679	12/17/2020
BHM0JEJL1		MULTI-CITY	MU		04/14/2011.	4.85	5,235,834		(41,251)				11,601,593	08/24/2020
BHM0JEJN7		MULTI-CITY	MU		04/14/2011.	4.85	5,208,802		(43,493)				14,149,317	08/24/2020
BHM0JEJP2		SANTA BARBARA	CA		04/14/2011.	4.90	3,096,277						8,143,919	08/24/2020
BHM0JMW53		STAMFORD	CT		03/18/2011.	6.03	9,923,149						14,210,540	12/23/2020
BHM0K4486		BALTIMORE	MD		04/15/2020.	5.48	27,156,087		15,134				45,886,651	12/01/2020
BHM0K4494		BALTIMORE	MD		03/28/2019.	4.25	25,225,357						44,975,487	12/01/2020
BHM0KJGK3		ALEXANDRIA	VA		10/11/2011.	4.87	10,821,899						15,081,562	07/30/2020
BHM0KQZY6		KENT VALLEY	WA		05/10/2019.	4.27	5,311,891		(41,522)				21,417,619	06/30/2020
BHM0KTYC9		NEWPORT BEACH	CA		09/28/2011.	4.31	8,981,978		(1)				26,330,999	06/16/2020
BHM0KTYD7		IRVINE	CA		09/28/2011.	4.31	1,633,087		(0)				3,970,173	06/16/2020
BHM0KTYG0		IRVINE	CA		10/26/2011.	4.31	12,851,360		(2)				31,361,763	12/11/2020
BHM0L66Z8		MULTI-CITY	MU		04/11/2012.	4.50	3,124,368		(1,453)				6,523,084	07/15/2020
BHM0L6753		MULTI-CITY	MU		04/11/2012.	4.50	6,630,456		(25,333)				14,214,536	07/15/2020
BHM0L83Z7		IRVINE	CA		03/28/2012.	4.15	9,897,551						30,433,120	12/08/2020
BHM0L8411		IRVINE	CA		03/28/2012.	4.15	9,072,755						26,721,747	12/08/2020
BHM0L8429		NEWPORT BEACH	CA		03/28/2012.	4.15	5,773,571						17,510,048	12/08/2020
BHM0L8BN5		GLEN BURNIE	MD		11/30/2011.	5.00	1,735,991						3,294,939	11/24/2020
BHM0LC8T7		SAN BRUNO	CA		01/08/2020.	4.77	14,348,955						37,629,794	11/27/2020
BHM0LKG86		ENCINITAS	CA		02/16/2012.	4.02	18,663,985						40,678,938	06/23/2020
BHM0LZHT6		CARLSBAD	CA		04/03/2012.	4.08	3,199,898						9,037,958	12/22/2020
BHM0M26W3		WASHINGTON	DC		09/21/2017.	3.64	5,769,000						8,476,593	06/16/2020
BHM0M2AN8		CHICAGO	IL		04/28/2015.	4.04	14,008,937						19,219,127	12/22/2020
BHM0M2C06		EVANSTON	IL		04/28/2015.	3.86	5,591,989						11,742,991	11/24/2020
BHM0M3UB0		BELLEVUE	WA		04/28/2015.	3.34	5,529,003						74,456,667	11/24/2020
BHM0M5QW4		HOUSTON	TX		04/28/2015.	3.73	9,000,000						18,805,987	06/01/2020
BHM0M67U7		MULTI-CITY	MU		05/07/2015.	3.55	27,034,948						72,093,195	08/26/2020
BHM0MG4H7		MULTI-CITY	TX		04/28/2015.	3.88	3,000,000						7,609,443	11/19/2020
BHM0MH1N5		WASHINGTON	DC		06/28/2012.	4.22	8,323,780						14,687,045	06/22/2020
BHM0MN8Z8		MULTI-CITY	MU		05/10/2019.	4.30	1,888,147		(8,518)				5,234,936	06/16/2020
BHM0SMD47		FALLS CHURCH	VA		04/28/2015.	4.20	1,710,265						3,008,879	07/01/2020
BHM0T2SQ5		BOSTON	MA		04/28/2015.	3.65	911,984						1,841,983	07/21/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								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
BHM0U02F9		BOSTON	MA		04/28/2015.	3.97	2,294,891						4,562,507	12/22/2020
BHM0UBFX2		NEW YORK	NY		08/07/2013.	3.51	5,735,575						7,794,405	11/06/2020
BHM0UC982		NEWPORT BEACH	CA		09/19/2013.	4.06	4,289,938						12,478,586	12/17/2020
BHM0UPQ68		BOSTON	MA		09/13/2013.	4.50	5,622,792						10,218,446	10/28/2020
BHM0V2CJ5		DALLAS	TX		10/03/2013.	4.72	6,648,047						10,244,347	08/13/2020
BHM0XQNM1		TIMONIUM	MD		01/15/2014.	5.14	18,093,405						32,790,084	11/24/2020
BHM13T3U0		CHARLESTON	SC		05/10/2019.	3.94	5,953,171		(981)				9,979,667	06/30/2020
BHM15T4C7		LAUREL	MD		05/10/2019.	4.17	5,755,549		7,853				10,285,076	07/15/2020
BHM15X6S1		GLEN MILLS	PA		05/10/2019.	3.89	7,709,185		14,469				11,992,461	06/30/2020
BHM1947Z4		FAIRFAX	VA		03/31/2015.	3.50	3,000,000		6,000				4,336,877	10/28/2020
BHM195YY4		FORT MILL	SC		04/03/2015.	3.78	19,750,000						42,200,043	10/01/2020
BHM197Y38		NORTH BETHESDA	MD		04/10/2015.	3.49	7,000,000						14,168,692	07/30/2020
BHM19G5H9		MULTI-CITY	NJ		05/26/2015.	3.61	2,300,000						4,591,240	12/22/2020
BHM1AKCX5		WESTMINSTER	MD		08/27/2015.	4.00	4,936,227						9,010,409	06/30/2020
BHM1D68D2		PALO ALTO	CA		11/05/2015.	3.72	895,000						1,746,154	06/01/2020
BHM1D68L4		PALO ALTO	CA		11/05/2015.	3.72	1,000,000						1,691,861	06/01/2020
BHM1D91Z4		FT. LAUDERDALE	FL		09/23/2015.	4.14	7,946,778						20,122,909	10/28/2020
BHM1DBX43		ONTARIO	CA		11/18/2015.	3.53	1,077,000						3,609,951	09/16/2020
BHM1DGLR4		BOSTON	MA		10/30/2015.	3.60	2,400,000						5,179,647	06/01/2020
BHM1E2204		CHICAGO SUBMARKETS	IL		12/08/2015.	4.00	4,000,000						8,356,994	09/16/2020
BHM1EZCW0		RALEIGH	NC		01/19/2016.	3.90	2,622,822						5,177,151	12/17/2020
BHM1J09R7		SAN DIEGO	CA		03/23/2016.	3.85	1,350,000						1,945,811	08/26/2020
BHM1J0ZN7		SAN ANTONIO	TX		03/01/2016.	3.96	3,209,333						4,951,727	07/30/2020
BHM1K1AN0		MULTI-CITY	MD		12/22/2016.	3.67	48,650,000						75,440,041	10/01/2020
BHM1K89H0		CARROLLTON	TX		02/16/2017.	4.20	9,090,652						16,411,874	08/28/2020
BHM1K91U7		OAKLAND	CA		09/29/2016.	3.05	4,700,000						9,022,325	12/22/2020
BHM1KBXM5		BALTIMORE	MD		11/22/2016.	3.81	10,500,000						16,850,011	10/01/2020
BHM1KFJV2		SECACUS	NJ		11/01/2016.	3.39	35,250,000						67,829,551	09/16/2020
BHM1LLN27		LOGAN TOWNSHIP	NJ		12/01/2016.	3.41	6,242,282						10,903,682	07/30/2020
BHM1MK122		CHARLESTON	SC		01/20/2017.	4.22	31,746,845						46,847,126	11/11/2020
BHM1NWMJ5		MULTI-CITY	CA		04/26/2017.	4.37	57,000,000						108,238,466	11/24/2020
BHM1P01Y3		BEAVERTON	OR		04/11/2017.	3.75	10,000,000						19,062,506	07/15/2020
BHM1QNTR7		PHOENIX	AZ		06/09/2017.	3.84	14,850,000						28,500,035	09/01/2020
BHM1R1JQ7		IRVING	TX		07/11/2017.	3.81	24,400,000						45,700,073	11/10/2020
BHM1R8X11		JERICHO	NY		08/31/2017.	4.01	44,708,279		27,274				86,384,130	10/01/2020
BHM1T12H3		COLUMBUS	OH		12/19/2017.	4.08	2,460,268						4,093,475	06/30/2020
BHM1T6GL8		SANTA CLARA	CA		03/01/2018.	3.99	47,000,000						82,700,033	10/20/2020
BHM1TLYF8		ARLINGTON	TX		06/28/2018.	4.36	30,650,527						45,357,120	10/01/2020
BHM1TM2K0		MIAMI	FL		12/01/2020.	4.10	36,405,007						88,240,657	10/20/2020
BHM1TZS31		THOUSAND OAKS	CA		03/02/2018.	4.15	4,000,000						7,588,074	06/16/2020
BHM1U1PQ6		DALLAS	TX		06/28/2018.	4.41	15,852,329						22,759,429	06/30/2020
BHM1U3X67		MULI-CITY	CA		03/23/2018.	1.96	3,865,437		214				10,419,332	12/17/2020
BHM1V4CS9		LOUISVILLE	KY		06/14/2018.	4.28	5,000,000						9,000,009	06/30/2020
BHM1V56Z7		DAVENPORT	FL		07/25/2018.	4.36	7,500,000						20,202,129	10/01/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								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
BHM1VRFH9		SEATTLE	WA		08/06/2019.	5.21	4,591,000						8,775,350	06/23/2020
BHM1WEGM5		CALABASAS	CA		10/01/2018.	4.36	4,400,000						9,213,348	10/21/2020
BHM1XQC17		BOSTON	MA		11/27/2018.	4.50	25,000,000						34,727,287	11/06/2020
BHM1XTEQ4		SAN JOSE	CA		01/15/2019.	4.63	8,100,000						13,950,292	06/16/2020
BHM1ZBA51		WILMINGTON	SC		05/10/2019.	5.00	5,485,810						6,997,278	06/23/2020
BHM1ZVWA2		BOSTON	MA		05/23/2019.	3.98	6,600,000						11,690,644	07/01/2020
BHM206A74		SAN MARCOS	CA		05/24/2019.	4.22	3,200,000						5,103,449	10/21/2020
BHM20BQD3		DALLAS	TX		11/05/2019.	4.10	6,500,000						10,247,872	11/10/2020
BHM20W7T3		DENVER	CO		12/02/2019.	3.56	2,000,000						3,204,882	10/20/2020
BHM20ZLX1		DEAR PARK	NY		09/30/2019.	4.15	8,478,013						10,892,793	07/21/2020
BHM215A18		DENVER	CO		08/28/2019.	3.51	10,300,000						20,396,565	10/28/2020
BHM217CD6		UPLAND	GA		02/28/2020.	3.54	4,600,000						9,820,373	06/23/2020
BHM21LBR5		MADISON	WI		02/11/2020.	3.55	10,547,504						17,932,778	11/24/2020
BHM223KU7		SAN DIEGO	CA		11/27/2019.	3.30	5,900,000						8,765,726	08/13/2020
BHM227VA0		OLNEY	MD		11/26/2019.	3.25	41,000,000						73,600,029	12/22/2020
BHM228G23		SAN DIEGO	CA		02/06/2020.	3.70	7,743,922						12,568,996	06/16//2020
BHM228ZB2		FREDERICK	MD		11/01/2019.	3.50	5,400,000						11,553,496	12/22/2020
BHM229HF1		MULTI-CITY	MU		12/19/2019.	3.35	37,300,000						61,787,497	11/11/2020
BHM23L3R2		DAVENPORT	FL		03/17/2020.	3.48	4,000,000						20,396,300	10/01/2020
BHM240KZ0		ANAHEIM	CA		06/30/2020.	3.10	5,600,000						11,312,012	06/30/2020
BHM240L06		CORAL SPRINGS	FL		03/31/2020.	3.00	5,800,000						10,792,786	06/23/2020
BHM242AQ7		CHARLOTTE	NC		06/30/2020.	3.20	3,800,000						6,266,201	02/29/2020
BHM245W94		HOUSTON	TX		03/30/2020.	3.12	6,400,000						11,720,367	06/23/2020
BHM2524R1		VALENCIA	CA		07/23/2020.	3.25	5,300,000						8,519,763	05/08/2020
BHM252KF9		SECAUCUS	NY		07/07/2020.	3.75	4,100,000						11,430,802	09/01/2020
BHM25U4C2		MIAMI	FL		12/04/2020.	3.37	7,400,000						12,501,288	09/01/2020
BHM2605Y8		VENICE	CA		09/16/2020.	3.70	3,400,000						6,088,378	08/13/2020
BHM27EG66		SALT LAKE CITY	UT		12/23/2020.	2.90	9,122,781						18,923,085	11/23/2020
BHM27GQS2		MESA	AZ		12/08/2020.	2.35	4,800,000						8,000,000	11/09/2020
BHM27SMZ4		CHARLOTTE	NC		12/29/2020.	3.10	11,600,000						19,494,455	11/24/2020
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,169,900,335	0	(156,507)	0	0	0	2,392,245,197	XXX
Mortgages in Good Standing - Mezzanine Loans														
BHM21C6E0		MIAMI	FL		08/14/2019.	3.69	26,456,472		20,482				35,713,380	07/15/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							26,456,472	0	20,482	0	0	0	35,713,380	XXX
0899999. Total - Mortgages in Good Standing							1,210,929,684	0	(136,025)	0	0	0	2,449,232,849	XXX
3399999. Totals							1,210,929,684	0	(136,025)	0	0	0	2,449,232,849	XXX

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....4,014,270 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								
BHM239RJ1	ATLANTA	GA		02/27/2020	3.42	37,167,531	4,329,500	60,359,318
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other						37,167,531	4,329,500	60,359,318
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0K4486	BALTIMORE	MD		04/30/2020	5.48	27,312,896	(171,944)	46,151,617
BHM0L66Z8	MULTI-CITY	MU		11/09/2020	4.50		(28,865)	
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	4.77	14,989,253		39,308,959
BHM1947Z4	FAIRFAX	VA		12/16/2020	3.50		(6,000)	
BHM1TM2K0	MIAMI	FL		12/01/2020	4.10		17,025,213	34,255,962
BHM1U3X67	MULI-CITY	CA		12/01/2020	1.96		(5,646)	
BHM1YFLA0	LACEY	WA		04/23/2020	3.26		1,182,372	1,819,034
BHM217CD6	UPLAND	GA		02/28/2020	3.54	4,600,000		9,820,373
BHM21LBR5	MADISON	WI		02/11/2020	3.55	10,709,677		18,208,504
BHM21Z2L7	PHILLIPSBURG	NJ		08/21/2020	2.83		21,825,178	35,315,823
BHM228G23	SAN DIEGO	CA		02/06/2020	3.70	7,743,922		12,568,996
BHM23L3R2	DAVENPORT	FL		03/17/2020	3.48	4,000,000		20,396,300
BHM240KZ0	ANAHEIM	CA		06/30/2020	3.10	5,600,000		11,312,012
BHM240L06	CORAL SPRINGS	FL		03/31/2020	3.00	5,800,000		10,792,786
BHM242AQ7	CHARLOTTE	NC		06/30/2020	3.20	3,800,000		6,266,201
BHM245W94	HOUSTON	TX		03/30/2020	3.12	6,400,000		11,720,367
BHM2524R1	VALENCIA	CA		07/23/2020	3.25	5,300,000		8,519,763
BHM252KF9	SECAUCUS	NY		07/07/2020	3.75	4,100,000		11,430,802
BHM25U4C2	MIAMI	FL		12/04/2020	3.37	7,400,000		12,501,288
BHM2605Y8	VENICE	CA		09/16/2020	3.70	3,400,000		6,088,378
BHM27EG66	SALT LAKE CITY	UT		12/23/2020	2.90	9,122,781		18,923,085
BHM27GQS2	MESA	AZ		12/08/2020	2.35	4,800,000		8,000,000
BHM27SMZ4	CHARLOTTE	NC		12/29/2020	3.10	11,600,000		19,494,455
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						136,678,530	39,820,309	342,894,704
0899999. Total - Mortgages in Good Standing						173,846,061	44,149,808	403,254,022
3399999. Totals						173,846,061	44,149,808	403,254,022

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																	
BHM0KJGK3	ALEXANDRIA	VA		09/30/2017.	12/01/2020.						0					7,999	7,999
BHM0V2CJ5	DALLAS	TX		03/31/2020.	12/01/2020.						0					557	557
BHM01VL05	GAITHERSBURG	MD		09/28/2006.	03/01/2020.	287,914					0		287,914	287,914			0
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019.	02/01/2020.	21,173		(531)			(531)		20,642	20,642			0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013.	06/01/2020.	128,298					0		128,298	128,298			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018.	08/01/2020.	1,424,075		2,527			2,527		1,426,602	1,426,602			0
BHM23BQ81	SAN BRUNO	CA		12/09/2011.	01/01/2020.	54,171					0		54,171	54,171			0
BHM2CASC2	MADISON	WI		09/11/2019.	02/01/2020.	20,274					0		20,274	20,274			0
BHMMERIT3	MULTI-CITY	MD		09/14/2011.	03/01/2020.	196,171					0		196,171	196,171			0
0199999. Total - Mortgages Closed by Repayment						2,132,075	0	1,996	0	0	1,996	0	2,134,072	2,134,072	0	8,556	8,556
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004.	12/01/2020.	193,682					0		193,682	193,682			0
BHM01FKF8	BALTIMORE	MD		12/21/2005.	12/01/2020.	301,033					0		301,033	301,033			0
BHM01JC69	NEW YORK	NY		05/10/2019.	12/01/2020.	136,253		(11,091)			(11,091)		125,162	125,162			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007.	12/01/2020.	737,818					0		737,818	737,818			0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014.	12/01/2020.	28,429		239			239		28,668	28,668			0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011.	12/01/2020.	21,765					0		21,765	21,765			0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011.	12/01/2020.	93,961					0		93,961	93,961			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011.	12/01/2020.	615,819					0		615,819	615,819			0
BHM0JEJL1	MULTI-CITY	MU		05/10/2019.	12/01/2020.	137,026		(1,444)			(1,444)		135,582	135,582			0
BHM0JEJN7	MULTI-CITY	MU		05/10/2019.	12/01/2020.	136,382		(1,522)			(1,522)		134,860	134,860			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011.	12/01/2020.	79,879					0		79,879	79,879			0
BHM0JMW53	STAMFORD	CT		03/18/2011.	03/01/2020.	672,171					0		672,171	672,171			0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011.	12/01/2020.	316,768		(2,699)			(2,699)		314,069	324,766			0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011.	11/01/2020.	260,755					0		260,755	260,755			0
BHM0KTYD7	IRVINE	CA		09/28/2011.	11/01/2020.	47,410					0		47,410	47,410			0
BHM0KTYG0	IRVINE	CA		10/26/2011.	11/01/2020.	370,837					0		370,837	370,837			0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012.	12/01/2020.	537,866					0		537,866	537,866			0
BHM0L6753	MULTI-CITY	MU		04/11/2012.	12/01/2020.	168,299		(1,559)			(1,559)		166,740	166,740			0
BHM0L83Z7	IRVINE	CA		03/28/2012.	12/01/2020.	282,842					0		282,842	282,842			0
BHM0L8411	IRVINE	CA		03/28/2012.	12/01/2020.	259,272					0		259,272	259,272			0
BHM0L8429	NEWPORT BEACH	CA		03/28/2012.	12/01/2020.	164,991					0		164,991	164,991			0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011.	12/01/2020.	69,153					0		69,153	69,153			0
BHM0LC8T7	SAN BRUNO	CA		01/08/2020.	12/01/2020.						0		640,298	640,298			0
BHM0LKG86	ENCINITAS	CA		02/16/2012.	12/01/2020.	445,932					0		445,932	445,932			0
BHM0LZHT6	CARLSBAD	CA		04/03/2012.	12/01/2020.	70,336					0		70,336	70,336			0
BHM0M2AN8	CHICAGO	IL		04/24/2012.	12/01/2020.	291,132					0		291,132	291,132			0
BHM0M2C06	EVANSTON	IL		04/28/2015.	12/01/2020.	119,587					0		119,587	119,587			0
BHM0M3UB0	BELLEVUE	WA		07/17/2012.	12/01/2020.	3,172,843					0		3,184,308	3,105,281			0
BHM0MH1N5	WASHINGTON	DC		06/28/2012.	12/01/2020.	231,630					0		231,630	231,630			0
BHM0MN8Z8	MULTI-CITY	MU		05/10/2019.	03/01/2020.	38,831		(1,619)			(1,619)		37,212	37,212			0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015.	12/01/2020.	44,514					0		44,514	44,514			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
BHM0T2SQ5	BOSTON	MA		04/28/2015.	12/01/2020.	21,187					0		21,187	21,187			0
BHM0U02F9	BOSTON	MA		04/28/2015.	12/01/2020.	50,506					0		50,506	50,506			0
BHM0UBFX2	NEW YORK	NY		08/07/2013.	12/01/2020.	120,100					0		120,100	120,100			0
BHM0UC982	NEWPORT BEACH	CA		09/19/2013.	12/01/2020.	111,881					0		111,881	111,881			0
BHM0UPQ68	BOSTON	MA		09/13/2013.	05/01/2020.	109,110					0		109,110	109,110			0
BHM0V2CJ5	DALLAS	TX		10/03/2013.	12/01/2020.	119,794		(768)			(768)		119,026	119,794			0
BHM0XQNM1	TIMONIUM	MD		01/15/2014.	12/01/2020.	368,640					0		368,640	368,640			0
BHM13T3U0	CHARLESTON	SC		05/10/2019.	12/01/2020.	146,247		(309)			(309)		145,939	145,939			0
BHM15T4C7	LAUREL	MD		05/10/2019.	12/01/2020.	118,216		5,698			5,698		123,915	123,915			0
BHM15X6S1	GLEN MILLS	PA		05/10/2019.	12/01/2020.	164,603		6,883			6,883		171,486	171,486			0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015.	12/01/2020.	240,878					0		240,878	240,878			0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015.	12/01/2020.	179,660					0		179,660	179,660			0
BHM1EZCW0	RALEIGH	NC		01/19/2016.	12/01/2020.	83,965					0		83,965	83,965			0
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016.	12/01/2020.	72,601					0		72,601	72,601			0
BHM1K89H0	CARROLLTON	TX		02/16/2017.	12/01/2020.	186,082					0		186,082	186,082			0
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016.	12/01/2020.	131,053					0		131,053	131,053			0
BHM1MK122	CHARLESTON	SC		01/20/2017.	12/01/2020.	453,155					0		453,155	453,155			0
BHM1R8X11	JERICHO	NY		08/31/2017.	05/01/2020.	914,193		9,174			9,174		923,367	923,367			0
BHM1T12H3	COLUMBUS	OH		12/19/2017.	12/01/2020.	39,732					0		39,732	39,732			0
BHM1TLYF8	ARLINGTON	TX		06/28/2018.	12/01/2020.	1,007,346					0		1,007,346	1,007,346			0
BHM1U1PQ6	DALLAS	TX		06/28/2018.	12/01/2020.	147,671					0		147,671	147,671			0
BHM1U3X67	MULI-CITY	CA		03/23/2018.	12/01/2020.	1,129,132					0		1,129,132	1,129,132			0
BHM1ZBA51	WILMINGTON	SC		05/10/2019.	12/01/2020.	130,114					0		130,114	130,114			0
BHM20ZLX1	DEAR PARK	NY		09/30/2019.	12/01/2020.	233,932					0		233,932	233,932			0
BHM21C6E0	MIAMI	FL		08/14/2019.	11/01/2020.	159,304		594			594		159,898	159,898			0
BHM21LBR5	MADISON	WI		02/11/2020.	12/01/2020.						0		162,173	162,173			0
0299999. Total - Mortgages With Partial Repayments						16,486,315	0	1,579	0	0	1,579	0	17,301,830	17,234,269	0	0	0
Mortgages Disposed																	
BHM01VL05	GAITHERSBURG	MD		09/28/2006.	04/22/2020.	6,944,113					0		6,944,113	6,944,113			0
BHM0K8FC6	FOSTER CITY	CA		04/29/2011.	05/01/2020.	18,655,000					0		18,655,000	18,655,000			0
BHM0K8FD4	FOSTER CITY	CA		04/29/2011.	05/01/2020.	14,770,000					0		14,770,000	14,770,000			0
BHM0K8FE2	FOSTER CITY	CA		04/29/2011.	05/01/2020.	13,375,000					0		13,375,000	13,375,000			0
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019.	02/06/2020.	5,625,027		(5,772)			(5,772)		5,619,256	5,484,070		(135,186)	(135,186)
BHM0SVJL3	ANAHEIM	MA		04/28/2015.	06/30/2020.	3,000,000					0		3,000,000	3,000,000			0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013.	07/07/2020.	7,610,560					0		7,610,560	7,610,560			0
BHM0XVNF5	CORAL SPRINGS	US		04/28/2015.	04/01/2020.	2,000,000					0		2,000,000	2,000,000			0
BHM1CR3Y6	FAIRVIEW	OR		08/12/2015.	10/23/2020.	590,000					0		590,000	590,000			0
BHM1QXUM4	PHOENIX	AZ		07/07/2017.	02/04/2020.	3,125,000					0		3,125,000	3,125,000			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018.	10/20/2020.	33,710,483		14,638			14,638		33,725,121	33,770,296		45,175	45,175
BHM1WQ0W3	MARICOPA	AZ		08/23/2018.	09/08/2020.	9,913					0		9,913	9,913			0
BHM1YFLA0	LACEY	WA		04/23/2020.	04/30/2020.	1,988,303		2,860			2,860		3,173,535	3,199,992		26,457	26,457
BHM21Z2L7	PHILLIPSBURG	NJ		08/21/2020.	08/24/2020.	25,099,393		94,070			94,070		47,018,641	47,264,406		169,648	169,648

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
BHM239RJ1	ATLANTA	GA		02/27/2020.	03/26/2020.			15,788			15,788		41,512,819	41,584,531		71,713	71,713
BHM23BQ81	SAN BRUNO	CA		12/09/2011.	01/08/2020.	10,703,253					0		10,703,253	10,703,253			0
BHM2CASC2	MADISON	WI		09/11/2019.	02/11/2020.	6,409,571					0		6,409,571	6,409,571			0
BHMMERIT3	MULTI-CITY	MD		09/14/2011.	04/15/2020.	19,812,896					0		19,812,896	19,812,896			0
0399999. Total - Mortgages Disposed						173,428,512	0	121,583	0	0	121,583	0	238,054,677	238,308,602	0	177,807	177,807
0599999. Total Mortgages						192,046,903	0	125,159	0	0	125,159	0	257,490,579	257,676,942	0	186,363	186,363

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in 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										3,405		
0199999. Total - Oil and Gas Production Payments - Unaffiliated									0	0	0	0	0	0	0	0	3,405	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		883,023	565,787	565,787	36,747						357,120	0.832
BHM1JL JQ 2	AEA INVESTORS SBF III LP		NEW YORK	NY	VARIOUS		03/25/2016	3	17,859,324	21,823,417	21,823,417	1,287,743						890,676	4.025
BHM13F H2 7	AMPORTS PARENT LLC		JACKSONVILLE	FL	HIMCO OPERATIONAL TRANSACTION		07/18/2014		25,000								39,852		2.543
999712 49 0	APOLLO ADVISORS V L.P.		NEW YORK	NY	DIRECT WITH ISSUER		02/09/2006	3	1,626,603	113,079	113,079	(1,993)						957,562	1.417
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP		NEW YORK	NY	CAPITAL CALL		03/15/2019	3	5,424,392	5,216,590	5,216,590	209,501					68,762	15,492,574	0.196
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	DIRECT WITH ISSUER		01/24/2008	3	3,360,594	189,234	189,234	785						418,000	0.140
BHM03W XD 0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	VARIOUS		01/25/2013	3	3,507,402	922,566	922,566	(678,160)					263,678	1,826,530	0.209
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTON	DC	CAPITAL CALL		05/24/2018	3	450	28,722	28,722	(42,734)						202,035	0.739
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP		CHEVY CHASE	MD	VARIOUS		12/19/2016	3	17,142,255	19,997,053	19,997,053	(1,341,625)					7,356,841	857,745	2.430
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	3,357,653	847,556	847,556	58,483					158	968,054	0.813
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP		NEW YORK	NY	VARIOUS		02/17/2017	3	13,765,245	16,673,483	16,673,483	203,484					362,001	1,235,046	0.081
BHM01Q 7D 4	BRAZOS EQUITY FUND II L P		DALLAS	TX	DIRECT WITH ISSUER		12/23/2015	3	50	80,047	80,047	(3,484)						472,486	2.501
BHM05F QF 8	BRAZOS EQUITY FUND III L P		DALLAS	TX	VARIOUS		08/23/2013	3	2,145,172	1,114,150	1,114,150	(43,079)		963,213			129,004	2,804,413	1.703
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	DIRECT WITH ISSUER		08/20/2012	2	338,088	1,010,120	1,010,120	436,080						785,377	9.511
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	DIRECT WITH ISSUER		08/20/2012	2	206	47,147	47,147	(49,367)					35,001	2,065	0.349
BHM0JA JE 5	BRYNWOOD PARTNERS VI LP		GREENWICH	CT	VARIOUS		12/23/2013	3	994,651	7,403	7,403	(1,924)						2,533,012	3.271
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP		GREENWICH	CT	CAPITAL CALL		04/20/2018	3	1,402,857	2,497,245	2,497,245	918,235					261,274	1,364,592	0.457
BHM0L5 YM 8	BRYNWOOD VI PCC PARALLEL I LP		GREENWICH	CT	PORTFOLIO TRANSFER		08/17/2011	3	752,302	1	1								
BHM00Z Y1 1	BUNKER HILL CAPITAL LP		BOSTON	MA	DIRECT WITH ISSUER		12/23/2005	3	8,143,791	235,673	235,673	46,020						3,698,660	13.978
13138@ 10 6	CALTIUS PARTNERS III L.P.		LOS ANGELES	CA	DIRECT WITH ISSUER		11/15/2010	2	119,918	90,222	90,222	7,844						543,311	2.051
BHM02X 9R 5	CARLYLE PARTNERS V L.P.		WASHINGTON	DC	VARIOUS		12/04/2012	3	4,321,781	1,742,449	1,742,449	(532,867)					312,469	3,264,647	0.113
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP		CHARLOTTE	NC	VARIOUS		12/19/2016	3	1,466,868	3,018,886	3,018,886	856,892					1,721,345	892,397	1.846
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP		CHARLOTTE	NC	VARIOUS		09/21/2017	3	4,179,501	5,053,137	5,053,137	539,699						3,027,502	1.947
BHM27R 3Z 7	CENTURY DOXA CO-INVEST L.P.		BOSTON	MA	DIRECT WITH ISSUER		12/04/2020		1,666,400	1,666,400	1,666,400								2.700
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP		BOSTON	MA	VARIOUS		08/18/2017	3	7,864,428	7,397,375	7,397,375	(658,755)					479,528	2,532,442	3.715
BHM281 M0 9	CENTURY HCC CO-INVEST LP		BOSTON	MA	DIRECT WITH ISSUER		12/29/2020		2,100,000	2,100,000	2,100,000								1.991
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP		BOSTON	MA	VARIOUS		11/05/2010	3	2,104,708	671,051	671,051	58,583						302,365	0.901
BHM1KA 3R 9	CIP CAPITAL FUND II LP		NEW YORK	NY	VARIOUS		08/18/2016	3	13,359,760	15,074,657	15,074,657	94,661					294,318	390,180	3.098
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	VARIOUS		06/10/2013	3	1,130,212	2,947,771	2,947,771	(899,488)					9,389	3,920,489	3.268
BHM1CS 2E 9	CORTEC GROUP FUND VI LP		NEW YORK	NY	VARIOUS		03/10/2016	3	16,964,410	15,817,625	15,817,625	(2,105,432)					168,178	1,782,750	2.606
BHM01P Q6 0	D. E. SHAW SECURITIES LP		NEW YORK	NY	DIRECT WITH ISSUER		03/31/2006	13	157,710	137,096	137,096	(57,043)							0.009
999698 17 8	DCM III L.P.		MENLO PARK	CA	VARIOUS		01/22/2001	1	3,257,120	448,975	448,975	(231,603)							1.330
999656 90 3	DLJ INVESTMENT PARTNERS II LP		NEW YORK	NY	DIRECT WITH ISSUER		09/29/2008	2									1,615		
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP		NEW YORK	NY	DIRECT WITH ISSUER		12/23/2016	2	110,066	51,256	51,256	(5,961)		18,149				68,846	1.115
BHM1TE L2 7	DRAWBRIDGE SPECIAL OPPS FUND II		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION		12/29/2017		112,009	89,152	89,152	(15,055)							0.002

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM037 87 6	DRAWBRIDGE SPECIAL OPS		NEW YORK	NY	VARIOUS		07/31/2008	13	81,756	688,393	688,393	427,309							0.014
BHM0L7 3Z 9	EDG PARTNERS II LP		ATLANTA	GA	VARIOUS		07/27/2015	3	2,263,665	1,431,173	1,431,173	273,138					252,320	77,467	3.373
BHM035 2R 2	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	DIRECT WITH ISSUER		11/23/2010		3,812,387	456,381	456,381	(161,800)		276,498				276,114	1.158
BHM1RX UR 2	ELLIOTT ASSOCIATES LP		NEW YORK	NY	VARIOUS		10/02/2017		15,000,000	16,627,584	16,627,584	1,393,297							0.238
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L		SAN FRANCISCO	CA	VARIOUS		01/04/2016	3	6,259,893	6,259,893	6,259,893	698,809					426,404	2,072,843	3.379
995724 51 5	FINANCIAL TECHNOLOGY VENTURES II		SAN FRANCISCO	CA	VARIOUS		11/06/2003	1	1,912,263	670,124	670,124	(333,750)							0.727
BHM1UU YN 9	FRONTENAC XI PRIVATE CAPITAL LP		CHICAGO	IL	CAPITAL CALL		04/17/2018	3	5,969,220	6,551,962	6,551,962	287,441						6,030,780	5.507
BHM14X G2 8	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	VARIOUS		01/28/2016	3	4,865,740	5,763,980	5,763,980	406,353					324,000	312,634	0.426
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP		NEW YORK	NY	VARIOUS		07/11/2016	3	6,310,839	6,787,333	6,787,333	547,284						4,688,712	1.068
BHM01E 1X 3	GARTMORE RIVERVIEW DIVERSIFIED OPP		RED BANK	NY	DIRECT WITH ISSUER		04/28/2006	13	423,159	105,082	105,082	(81,449)					15,917		37.000
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS		NEW YORK	NY	VARIOUS		03/15/2011		1,746,496	125,717	125,717	3,114		90,897			137,171	1,470,341	0.496
BHM25U 4A 6	GLOBAL LONG SHORT PARTNERS SPV LTD		NEW YORK	NY	DIRECT WITH ISSUER		06/30/2020	13		19,035	19,035	19,035							0.038
995670 05 6	GRP II LLP		LOS ANGELES	CA	DIRECT WITH ISSUER		05/19/2017	1	385	517,815	517,815	(43,797)					41,523	818,184	2.888
BHM27K 5S 6	GSM EQUITY INVESTORS LP		NEW CANAAN	CT	DIRECT WITH ISSUER		11/20/2020		1,575,000	1,575,000	1,575,000								0.590
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P		NEW YORK	NY	VARIOUS		10/17/2012	3	5,200,908	3,910,048	3,910,048	(108,585)					22,935	1,120,326	4.796
BHM1VF GN 1	HEARTWOOD PARTNERS III LP		NORWALK	CT	CAPITAL CALL		05/30/2018	3	9,813,751	9,643,439	9,643,439	562,009					187,583	7,316,284	2.915
BHM1TE KY 8	HIGHLAND CRUSADER FUND LP		OAKS	PA	HIMCO OPERATIONAL TRANSACTION		12/29/2017		15,612	9,776	9,776	(4,458)							0.600
BHM00X JR 6	HURON II LLP		DETROIT	MI	VARIOUS		12/22/2004	3	2,882,327	149,774	149,774	(14,468)						2,451,101	4.806
999690 26 6	INDUSTRI KAPITAL 2000 LIMITED		LONDON	SWE	DIRECT WITH ISSUER		03/06/2013	3									53,068		
BHM1AM CW 3	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO OPERATIONAL TRANSACTION		04/30/2015		12,000,000	12	12								5.056
BHM1V3 NS 9	INVENTUS POWER HOLDINGS LLC		WOODRIDGE	IL	CAPITAL CALL		04/25/2018		1,757,179	3,338,572	3,338,572	(1,431,021)							5.168
BHM20N 5B 4	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	VARIOUS		05/31/2019		331,798	1,161,294	1,161,294								5.192
995742 02 0	J W CHILDS EQUITY PARTNERS III		BOSTON	MA	DIRECT WITH ISSUER		08/07/2013	3	20,178	4,458	4,458	4,322							0.362
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY		NEW YORK	NY	VARIOUS		10/26/2017		21,826,560	20,205,817	20,205,817	(1,642,228)					1,605,057	2,703,000	3.540
BHM035 DC 3	KRG CAPITAL FUND IV LP		DENVER	CO	CAPITAL CALL		12/27/2017	3	423	832,934	832,934	529,047						53,586	0.883
BHM1TX MA 6	LEEDS EQUITY PARTNERS VI LP		NEW YORK	NY	CAPITAL CALL		02/01/2018	3	3,367,119	4,089,896	4,089,896	185,399						367,608	0.680
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR		NEW YORK	NY	CAPITAL CALL		01/15/2020		4,297,182	5,352,785	5,352,785	1,055,603					160,239	15,691,362	0.143
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV		NEW YORK	NY	CAPITAL CALL		03/01/2019		9,309,000	9,309,000	9,309,000	32,025					113,402	14,902,676	1.038
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP		NEW YORK	NY	VARIOUS		05/26/2006	3	8,051,848	5,474,406	5,474,406	(506,459)					0	376	3.637
BHM1B4 26 0	LINEAGE CAPITAL II LP		BOSTON	MA	VARIOUS		06/10/2015	3	1,462,500	1,763,328	1,763,328	238,245						1,137,500	2.518
BHM0JQ ZJ 1	LOCAL RETAIL SOLUTIONS MEZZANINE		WINSTON-SALEM	NC	DIRECT WITH ISSUER		05/01/2015										14,703		
BHM25F BE 3	MADISON INDUSTRIES HOLDINGS LLC		CHICAGO	IL	VARIOUS		06/01/2020		665,244	665,244	665,244							8,334,756	0.857
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP		NEW YORK	NY	CAPITAL CALL		12/18/2018	3	7,551,482	9,824,801	9,824,801	2,827,373					186,912	4,735,511	1.829
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	VARIOUS		07/16/2012		2,835,398	2,056,874	2,056,874	(459,123)					16,176	566,309	0.203
BHM1Q2 BC 5	MPE PARTNERS II LP		BOSTON	MA	VARIOUS		03/30/2017	3	9,096,548	9,096,548	9,096,548	(2,164,994)					3,086,582	3,926,599	5.061
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP		ATLANTA	GA	VARIOUS		10/24/2016	3	10,092,052	8,424,558	8,424,558	(859,742)					545,718	1,449,602	2.457
BHM032 S5 9	NEW SILK ROUTE PE ASIA FUND		NEW YORK	IND	VARIOUS		07/15/2008	3	9,314,504	3,213,154	3,213,154	1,856,999		3,474,031				2,049,000	1.173
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP		NEW YORK	NY	CAPITAL CALL		10/30/2017	3	14,479,202	17,721,503	17,721,503	1,899,317						2,020,798	1.664
995734 20 9	OZ DOMESTIC PARTNERS		GRAND CAYMAN	KY	DIRECT WITH ISSUER		01/02/2002	13	13										
BHM1T8 E2 8	PAMLICO CAPITAL IV LP		CHARLOTTE	NC	CAPITAL CALL		12/20/2017	3	7,012,115	7,604,052	7,604,052	551,091						487,885	0.824

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM1NB HY 4	PARTHENON INVESTORS V LP		BOSTON	MA	VARIOUS		01/03/2017	3	10,931,895	15,985,829	15,985,829	844,382					3,084,182	2,818,105	1.206
BHM0MA 07 6	PHYSICAL REHABILITATION NETWORK HO		EVANSTON	IL	DIRECT WITH ISSUER		05/01/2015		600								3,786		9.402
BHM23R CZ 1	PLASTIC TECHNOLOGY HOLDINGS LLC		CLEVELAND	OH	DIRECT WITH ISSUER		01/24/2020		326,085	326,085	326,085								0.598
BHM23R D1 5	PLASTIC TECHNOLOGY HOLDINGS LLC		CLEVELAND	OH	DIRECT WITH ISSUER		01/24/2020		2,934,765	2,838,216	2,838,216	(96,549)					96,548		5.382
BHM1K7 8W 0	POLK GROUP HOLDINGS LP - A		LAKELAND	FL	DIRECT WITH ISSUER		07/20/2016		9,000,000	7,650,000	7,650,000	1,451,598							3.700
BHM25F TM 6	POLK GROUP HOLDINGS LP - A1		LAKELAND	FL	VARIOUS		06/03/2020		735,167	735,167	735,167								3.660
BHM1KN K1 9	PRAIRIE CAPITAL VI QP LP		CHICAGO	IL	VARIOUS		11/03/2016	3	8,000,000	8,827,165	8,827,165	355,652						2,000,000	2.844
BHM01V 2W 6	PRIVATE MARKETS FUND III LP		CONSHOHOCKEN	PA	DIRECT WITH ISSUER		09/29/2017		70	4,557,382	4,557,382	(426,353)					376,466	1,208,000	3.192
BHM1U9 03 7	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	CAPITAL CALL		02/22/2018		400,000	350,992	350,992	(9,945)							0.198
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I		NEW YORK	NY	VARIOUS		05/23/2017	3	10,696,418	8,819,005	8,819,005	110,305					12,750	4,166,095	3.908
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP		BRIARCLIFF MANOR	NY	VARIOUS		05/23/2016	3	7,582,000	7,679,660	7,679,660	(242,185)					86,793	6,168,000	4.076
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								1.890
BHM1M5 PC 7	SILVER OAK SERVICE PARTNERS III LP		EVANSTON	IL	VARIOUS		11/21/2016	3	7,101,000	6,605,289	6,605,289	(176,259)						4,149,000	5.058
BHM1DD U1 8	SLS MSOUTH HOLDINGS LLC		ATLANTA	GA	HIMCO OPERATIONAL TRANSACTION		09/14/2015	3	1,500,000	2	2	453,893		1,502,173					2.015
BHM1XQ D6 5	SRS EQUITY HOLDINGS LLC - TALCOTT		COLORADO SPRINGS	CO	HIMCO OPERATIONAL TRANSACTION		11/01/2018	3	3,831,191	3,028,374	3,028,374	360					77,521		7.230
BHM045 M8 1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	DIRECT WITH ISSUER		12/24/2010	3	2,737,619	2,996,259	2,996,259	(1,151,146)					759,165	1,486,530	4.133
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP		NEW YORK	NY	VARIOUS		09/22/2017		12,152,197	13,423,985	13,423,985	(1,602,591)					1,111,770	9,102,952	0.315
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP		NEW YORK	NY	VARIOUS		09/29/2015	3	3,886,161	4,303,036	4,303,036	268,605					273,351	876,618	0.500
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP		NEW YORK	NY	CAPITAL CALL		09/26/2018	3	8,133,854	6,583,890	6,583,890	(1,265,151)					2,911	6,866,146	1.028
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP		KENILWORTH	NJ	VARIOUS		03/30/2016	3	2,782,568	6,940,392	6,940,392	(1,103,935)						22,333	3.810
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V		LOS ANGELES	CA	CAPITAL CALL		06/03/2019	2	397,148	858,757	858,757	299,841					75,860	1,770,780	0.893
BHM03C AA 5	THE HURON FUND III LP		DETROIT	MI	VARIOUS		12/07/2011	3	4,891,761	1,714,083	1,714,083	(917,769)						545,073	2.789
BHM05D GA 5	TPF II LP		OMAHA	NE	DIRECT WITH ISSUER		11/12/2013		2,047,937	286,331	286,331	(1,018)						1,323,563	0.581
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP		DALLAS	TX	CAPITAL CALL		01/16/2018	3	7,788,831	10,550,298	10,550,298	822,211						7,211,169	3.908
BHM0JQ VC 0	UCC-LRS LLC		NEW YORK	NY	DIRECT WITH ISSUER		05/01/2015		600								149,319		
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L		GREENWICH	CT	CAPITAL CALL		07/26/2018	3	5,272,799	5,272,799	5,272,799	488,794					421,478	2,078,233	3.748
BHM19E G1 7	UPFRONT GROWTH I LP		SANTA MONICA	CA	VARIOUS		09/02/2015	1	2,595,084	3,348,576	3,348,576	122,385					59,314	1,229,731	5.935
BHM1SZ U2 1	UPFRONT GROWTH II LP		SANTA MONICA	CA	CAPITAL CALL		12/19/2017	1	10,566,051	17,199,435	17,199,435	4,488,377						1,261,475	16.152
BHM1KJ Y0 5	UPFRONT IV ANCILLARY LP		SANTA CLARA	CA	VARIOUS		10/28/2016	1	4,169,932	9,592,546	9,592,546	3,162,191						330,352	12.022
BHM197 VC 1	UPFRONT V LP		SANTA MONICA	CA	VARIOUS		02/16/2016	1	4,463,258	6,020,643	6,020,643	834,414					610	742,859	1.836
BHM1SY 9W 2	UPFRONT VI LP		SANTA MONICA	CA	CAPITAL CALL		12/19/2017	1	7,356,202	8,155,210	8,155,210	738,158					231	4,643,798	3.121
BHM1UE C8 2	VMG PARTNERS IV LP		SAN FRANCISCO	CA	CAPITAL CALL		03/15/2018	3	5,707,055	5,975,638	5,975,638	642,521					29,744	5,928,056	3.500
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP		CHICAGO	IL	VARIOUS		05/08/2017	3	12,487,172	12,435,456	12,435,456	1,778,711						590,420	1.871
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									493,783,797	482,167,567	482,167,567	13,941,022	0	6,324,960	0	0	25,314,921	203,171,518	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	1,709,578	1,709,578	(14,853)					141,732		8.500
BHM0ZN SV 1	1305 CENTRAL AVE (JV EQUITY)		CHARLOTTE	NC	VARIOUS		11/16/2017		44,296	0	0								24.225
BHM15D UJ 8	401 OBERLIN ROAD (JV EQUITY)		RALEIGH	NC	VARIOUS		01/20/2015		5,457,825	2,496,505	2,496,505	(331,021)					10,125		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, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in 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
BHM1M7 8P 3	AMERICAN CAPITAL GROUP MULTIFAMILY		BELLEVUE	WA	DIRECT WITH ISSUER		12/28/2017										23,000		
BHM1NB HR 9	ARBORS OF WATERMARK - JV		COLUMBUS	OH	VARIOUS		02/24/2017		2,306,368	1,315,400	1,315,400	(269,739)					255,208		12.000
BHM1J5 US 0	ATRIUM AT WORLDGATE		HERNDON	VA	DIRECT WITH ISSUER		03/14/2016		1,034,257	1,417,954	1,417,954	139,566						461,702	12.750
BHM14W AW 0	BROOKDALE ON THE PARK		NAPERVILLE	IL	VARIOUS		01/13/2015		2,365,524	617,161	617,161	(454,764)					234,061	62,393	23.400
BHM0XV KH 4	CAMDEN PINEY POINT (JV EQUITY)		HOUSTON	TX	DIRECT WITH ISSUER		02/27/2014		4,103,808	2,673,006	2,673,006	(156,263)						36,202	24.400
BHM1D3 EP 5	CARMEL CENTER (JV EQUITY)		LOUISVILLE	KY	DIRECT WITH ISSUER		10/14/2015		1,380,786	653,584	653,584	(199,886)					81,545	189,689	7.500
BHM01W E7 6	COLONY REALTY PARTNERS II LP 2006		LOS ANGELES	CA	DIRECT WITH ISSUER		06/16/2009		600										1.024
BHM12A EH 9	GRAMERCY APARTMENTS (JV EQUITY)		NEW ALBANY	OH	DIRECT WITH ISSUER		07/16/2014		280								145,508		25.200
BHM1H9 6G 7	MAPLE KNOLL (JV EQUITY)		WESTFILED	IN	VARIOUS		02/18/2016		2,643,191	1,555,161	1,555,161	(239,629)					142,200	46,991	18.000
BHM1CC 4R 3	MCBEE STATION		GREENVILLE	SC	VARIOUS		07/30/2015		2,039,527	1,173,573	1,173,573	(138,567)							9.000
BHM12G SJ 7	MERITEX INDUSTRIAL PORTFOLIO JV		MINNEAPOLIS	MN	DIRECT WITH ISSUER		10/02/2014		1,645,548	2,674,027	2,674,027	1,253,999					285,360	347,797	28.803
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV		MINNEAPOLIS	MN	VARIOUS		12/19/2016		2,902,931	4,670,138	4,670,138	2,192,542					153,286	654,370	12.747
BHM193 0C 4	MERITEX METROAIR3 (JV EQUITY)		PLAINFIELD	IN	DIRECT WITH ISSUER		03/25/2015		1,217,178	888,003	888,003	(36,835)					105,702		20.799
BHM006 H5 5	NYLIM_GCR02		NEW YORK	NY	DIRECT WITH ISSUER		12/20/2005										6,818		
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		3,448,550	2,411,116	2,411,116	(193,909)					97,200	225,185	18.000
BHM13R MZ 2	REDROCK BUSINESS CENTER (JV EQUITY		MAPLE GROVE	MN	DIRECT WITH ISSUER		05/24/2018		11,894	0	0						12,072		22.000
BHM0ZF 3B 9	SILVER OAKS (JV EQUITY)		EVANSTON	IL	DIRECT WITH ISSUER		03/21/2017		286										25.000
BHM13V RQ 8	TRADITION AT STONEWATER (JV EQUITY		CARY	NC	DIRECT WITH ISSUER		10/20/2014		270								73,300		15.660
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)		WOODBURY	MN	CAPITAL CALL		02/05/2020		100			(100)					10,471		9.000
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E		WESTERVILLE	OH	CAPITAL CALL		10/07/2019		150			(85)					58		13.500
BHM1CC 4K 8	WIND DANCE APTS		CARROLTON	TX	DIRECT WITH ISSUER		04/25/2016		114,096	0	0								9.000
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									32,825,472	24,255,208	24,255,208	1,550,453	0	0	0	0	1,777,646	2,024,331	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	1,131,301	1,131,301	(213,624)					292,497		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	1,131,301	1,131,301	(213,624)	0	0	0	0	292,497	0	XXX
Surplus Debentures - Unaffiliated																			
401378 AC 8	GUARDIAN LIFE INSURANCE CO AMERICA		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	1.D FE	12/28/2017		14,036,450	27,300,579	13,940,226		8,507				944,150		
575767 AN 8	MASSACHUSETTS MUTUAL LIFE INSURANC		SPRINGFIELD	MA	HIMCO OPERATIONAL TRANSACTION	1.D FE	10/11/2019		4,241,762	6,158,463	4,248,954		5,910				210,315		
638671 AK 3	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	WELLS FARGO ADVISORS, LLC	1.G FE	08/12/2016		1,587,610	1,741,068	1,520,814		(16,578)				93,750		
638671 AL 1	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	STIFEL, NICOLAUS & COMPANY INCORPOR.	1.G FE	01/25/2019		5,960,150	6,565,901	5,957,277		(1,528)				291,555		
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION	1.C FE	09/20/2019		2,908,709	4,217,682	2,916,799		6,353				135,243		
878091 BD 8	TEACHERS INSURANCE AND ANNUITY		NEW YORK	NY	JP MORGAN SECURITIES LLC	1.D FE	09/15/2014		3,152,066	4,271,248	3,152,385		57				154,595		
2799999. Total - Surplus Debentures - Unaffiliated									31,886,747	50,254,943	31,736,455	0	2,722	0	0	0	1,829,607	0	XXX
4899999. Subtotal - Unaffiliated									558,596,016	557,809,019	539,290,531	15,277,851	2,722	6,324,960	0	0	29,218,075	205,195,849	XXX
5099999. Totals									558,596,016	557,809,019	539,290,531	15,277,851	2,722	6,324,960	0	0	29,218,075	205,195,849	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 2,916,799 1D 21,341,565 1E 0 1F 0 1G 7,478,091

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

2A .....0 2B 0 2C 0

3A .....0 3B 0 3C 0

4A .....0 4B 0 4C 0

5A .....0 5B 0 5C 0

6 0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
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	03/31/2020	3		1,108,394		4.025
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL CALL	06/26/2020	3		2,058,825		0.196
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL CALL	03/27/2020	3		29,791		0.209
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL	04/01/2020	3		180,357		2.430
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL CALL	03/23/2020	3		3,700,107		0.081
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL CALL	09/04/2020	3		31,881		1.703
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL	01/15/2020	3		613,812		0.457
BHM01W XR 1	CAPITAL PARTNERS	GREENWICH	CT	CAPITAL CALL	07/23/2020	3		18,090		
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL CALL	05/05/2020	3		183,887		0.113
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL	01/17/2020	3		85,073		1.846
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL	01/17/2020	3		393,035		1.947
BHM27R 3Z 7	CENTURY DOXA CO-INVEST L.P.	BOSTON	MA	DIRECT WITH ISSUER	12/04/2020		1,666,400			2.700
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CAPITAL CALL	01/10/2020	3		4,490,460		3.715
BHM281 M0 9	CENTURY HCC CO-INVEST LP	BOSTON	MA	DIRECT WITH ISSUER	12/29/2020		2,100,000			1.991
BHM1KA 3R 9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL CALL	12/22/2020	3		550,656		3.098
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL	03/30/2020	3		18,827		3.268
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL	01/02/2020	3		2,797,908		2.606
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	CAPITAL CALL	11/23/2020	13				0.014
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL	01/28/2020	3		87,486		3.373
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL CALL	01/29/2020	3		1,683,072		3.379
BHM1UU YN 9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	CAPITAL CALL	01/16/2020	3		3,269,220		5.507
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL CALL	05/11/2020	3		181,853		0.426
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL	01/17/2020	3		919,113		1.068
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	CAPITAL CALL	01/16/2020			39,005		0.496
BHM25U 4A 6	GLOBAL LONG SHORT PARTNERS SPV LTD	NEW YORK	NY	DIRECT WITH ISSUER	06/30/2020	13				0.038
BHM27K 5S 6	GSM EQUITY INVESTORS LP	NEW CANAAN	CT	DIRECT WITH ISSUER	11/20/2020		1,575,000			0.590
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL CALL	01/06/2020	3		351,928		4.796
BHM1VF GN 1	HEARTWOOD PARTNERS III LP	NORWALK	CT	CAPITAL CALL	01/07/2020	3		4,742,558		2.915
BHM1TX MA 6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL	02/07/2020	3		888,789		0.680
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL CALL	01/15/2020		1,416,400	3,642,503		0.143
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL CALL	01/31/2020			5,810,429		1.038
BHM1B4 26 0	LINEAGE CAPITAL II LP	BOSTON	MA	CAPITAL CALL	03/17/2020	3		533,000		2.518
BHM25F BE 3	MADISON INDUSTRIES HOLDINGS LLC	CHICAGO	IL	VARIOUS	06/01/2020		450,000	215,244		0.857
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	03/13/2020	3		4,004,143		1.829
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL CALL	02/07/2020			9,507		0.203
BHM1Q2 BC 5	MPE PARTNERS II LP	BOSTON	MA	CAPITAL CALL	04/01/2020	3		2,592,709		5.061
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL	01/06/2020	3		1,140,194		2.457
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	01/02/2020	3		2,628,760		1.664
BHM1T8 E2 8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL CALL	06/12/2020	3		1,477,765		0.824
BHM1NB HY 4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL	03/04/2020	3		3,566,824		1.206
BHM23R CZ 1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	DIRECT WITH ISSUER	01/24/2020		326,085			0.598
BHM23R D1 5	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	DIRECT WITH ISSUER	01/24/2020		2,934,765			5.382
BHM25F TM 6	POLK GROUP HOLDINGS LP - A1	LAKELAND	FL	VARIOUS	06/03/2020		735,167			3.660

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
BHM1KN K1 9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	CAPITAL CALL	02/19/2020.	3		2,500,000		2.844
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL	04/17/2020.	3		1,795,000		3.908
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	CAPITAL CALL	04/20/2020.	3		2,262,796		4.076
BHM1M5 PC 7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	CAPITAL CALL	03/31/2020.	3		887,625		5.058
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL CALL	02/26/2020.			960,093		0.315
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	01/10/2020.	3		6,569		0.500
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	03/06/2020.	3		3,778,972		1.028
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	CAPITAL CALL	08/05/2020.	3		2,667		3.810
BHM03C AA 5	THE HURON FUND III LP	DETROIT	MI	CAPITAL CALL	03/09/2020.	3		610,000		2.789
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL	03/30/2020.	3		4,189,163		3.908
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL	02/21/2020.	3		2,040,672		3.748
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL CALL	01/06/2020.	1		29,067		5.935
BHM1SZ U2 1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL CALL	01/06/2020.	1		256,553		16.152
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL	01/07/2020.	1		568,649		1.836
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL	01/08/2020.	1		2,105,157		3.121
BHM1UE C8 2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL	01/17/2020.	3		2,262,350		3.500
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	CAPITAL CALL	01/23/2020.	3		1,199,914		1.871
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							11,203,817	79,500,452	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
BHM1H9 6G 7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	CAPITAL CALL	08/11/2020.			25,637		18.000
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL	02/21/2020.			257,681		12.747
BHM1DQ ZM 8	PRESTON PARK	NAPERVILLE	IL	CAPITAL CALL	02/03/2020.			46,726		18.000
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)	WOODBURY	MN	CAPITAL CALL	01/10/2020.			33,228		9.000
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	363,272	0	XXX
4899999. Subtotal - Unaffiliated							11,203,817	79,863,724	0	XXX
5099999. Totals							11,203,817	79,863,724	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	12/11/2006.	12/08/2020.	18,534	7,647				7,647		26,181	26,181			0	(0)
BHM0JB RQ 7	AEA INVESTORS CAYMAN FEEDER LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/28/2015.	05/06/2020.	6,625	(5,568)				(5,568)		1,058	1,058			0	6,639
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2019.	06/26/2020.	492,256	69,675				69,675		561,931	561,931			0	11,481
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	05/21/2012.	03/27/2020.	433,657	7,244				7,244		440,901	440,901			0	71,418
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	CAPITAL DISTRIBUTION	09/24/2010.	09/03/2020.	80,018	816				816		80,834	80,834			0	16
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL DISTRIBUTION	07/29/2013.	02/03/2020.	134,262	1,590				1,590		135,852	135,852			0	7,937
995744 93 5	BRIDGEPOINT CAPITAL LIMITED	NEW YORK	GBR	CAPITAL DISTRIBUTION	03/29/2010.	12/11/2020.	10,436	(12,521)				(12,521)	716	3	3	(0)		(0)	26,108
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	11/04/2011.	01/13/2020.	2,049,998	(842,626)				(842,626)		1,207,372	1,207,372			0	
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/20/2018.	01/15/2020.	467,955	(85,404)				(85,404)		382,551	382,551			0	28,137
BHM1SD XV 3	BSOF PARALLEL ONSHORE FUND LLAMA	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	02/14/2018.	07/31/2020.		36				36		36	36			0	(36)
BHM01W XR 1	CAPITAL PARTNERS	GREENWICH	CT	VARIOUS	09/27/2011.	09/30/2020.	155,104	(155,103)		17,877		(172,980)		214	214			0	173,468
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	10/11/2012.	05/05/2020.	408,385	(61,484)				(61,484)		346,900	346,900			0	39,678
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/19/2016.	03/12/2020.	548,770	(183,509)				(183,509)		365,261	365,261			0	424,467
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	09/21/2017.	02/21/2020.	623,707	(50,548)				(50,548)		573,159	573,159			0	
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	VARIOUS	02/02/2016.	01/10/2020.	2,315,855	(344,035)				(344,035)		2,368,794	2,368,794			0	453,177
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL	VARIOUS	05/24/2013.	03/03/2020.	2,174	(2,174)				(2,174)						0	
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/10/2016.	01/30/2020.	179,449	(11,374)				(11,374)		168,075	168,075			0	1,830
BHM1TE L1 9	CPIM STRUCTURED CREDIT 1000 LP	LONDON	OT	HIMCO OPERATIONAL TRANSACTION	12/29/2017.	07/31/2020.	2,062					0		2,062	2,062			0	(2,062)
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/31/2006.	02/20/2020.	102,922	(19,312)				(19,312)		83,610	83,610			0	3,360
999698 17 8	DCM III L.P.	MENLO PARK	CA	CAPITAL DISTRIBUTION	01/22/2001.	12/18/2020.	60,640	3,671				3,671		64,311	64,311			0	6,243
BHM01Q ZH 4	DEEPHAVEN EVENT FUND LLC	MINNETONKA	MN	HIMCO OPERATIONAL TRANSACTION	05/02/2006.	05/29/2020.		13				13		13	13			0	(13)
BHM1TE L2 7	DRAWBRIDGE SPECIAL OPPS FUND II	NEW YORK	NY	CAPITAL DISTRIBUTION	12/29/2017.	08/21/2020.	14,055	1,052				1,052		15,107	15,107			0	(3,140)
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	CAPITAL DISTRIBUTION	07/31/2008.	06/30/2020.	49,357	(33,901)				(33,901)		15,456	15,456			0	
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL DISTRIBUTION	02/29/2012.	01/28/2020.	1,591,974	264,176				264,176		1,856,150	1,856,150			0	274,151
BHM035 2R 2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	11/23/2010.	01/17/2020.	35,137	(5,693)				(5,693)		29,444	29,444			0	0
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	01/04/2016.	12/31/2020.	226,995	40,904				40,904		267,899	267,899			0	
BHM025 M2 6	FAITH MEDIA HOLDINGS LLC	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	11/25/2013.	02/03/2020.	4	(4)				(4)						0	
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	10/26/2015.	06/12/2020.	29,238	(2,779)				(2,779)		26,459	26,459			0	
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2016.	01/17/2020.	70,632	940				940		71,572	71,572			0	(253)
BHM01E 1X 3	GARTMORE RIVERVIEW DIVERSIFIED OPP	RED BANK	NY	CAPITAL DISTRIBUTION	04/28/2006.	06/16/2020.	51,810	65,725				65,725		117,535	117,535			0	(192)
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	DIRECT WITH ISSUER	03/11/2011.	03/31/2020.						0		424,573	424,573			0	
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	02/08/2012.	07/14/2020.	506,221	(33,824)				(33,824)		472,396	472,396			0	65,011
BHM1VF GN 1	HEARTWOOD PARTNERS III LP	NORWALK	CT	CAPITAL DISTRIBUTION	05/30/2018.	11/19/2020.	316,538	53,426				53,426		369,964	369,964			0	10,678
BHM1TE L0 1	HIGHLAND CREDIT STRATEGIES FUND LP	OAKS	PA	HIMCO OPERATIONAL TRANSACTION	12/29/2017.	08/04/2020.		1,039				1,039		1,039	1,039			0	(1,039)
BHM1TE KY 8	HIGHLAND CRUSADER FUND LP	OAKS	PA	CAPITAL DISTRIBUTION	12/29/2017.	03/13/2020.	66,125	6,400				6,400		72,525	72,525			0	
BHM025 L8 4	INTERMEDIA PARTNERS VII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	01/05/2007.	03/12/2020.	14					0		14	14			0	(14)

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
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2017.	11/24/2020.	471,979	611				611		472,590	472,590			0	33,622
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL DISTRIBUTION	01/15/2020.	03/26/2020.						0		761,721	761,721			0	127,572
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018.	12/28/2020.	781,112	7,216				7,216		788,328	788,328			0	9,603
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DIRECT WITH ISSUER	05/24/2006.	03/31/2020.						0		132,945	132,945			0	
995636 35 4	MESIROW PARTNERSHIP FUND I	CHICAGO	IL	VARIOUS	02/17/2000.	03/31/2020.	236,162	444,294		366,242		78,052		314,214	314,214			0	(2,286)
995660 63 6	MIDMARK EQUITY PARTNERS II	CHATHAM	NJ	CAPITAL DISTRIBUTION	06/01/2004.	03/31/2020.	308,451	(308,451)				(308,451)						0	341,548
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2017.	03/13/2020.	2,151,758	(33,065)				(33,065)		2,118,693	2,118,693			0	376,860
BHM1Q2 BC 5	MPE PARTNERS II LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/30/2017.	12/23/2020.	968,807	(241,954)				(241,954)		726,853	726,853			0	246,631
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL DISTRIBUTION	03/15/2016.	03/05/2020.	1,940,456	(288,798)				(288,798)		1,651,658	1,651,658			0	172,340
BHM032 S5 9	NEW SILK ROUTE PE ASIA FUND	NEW YORK	IND.	CAPITAL DISTRIBUTION	03/05/2008.	02/21/2020.	211,417	81,281				81,281		292,698	292,698			0	(0)
BHM1T8 E2 8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/20/2017.	12/18/2020.	318,012	(2,330)				(2,330)		315,682	315,682			0	
BHM0MA 07 6	PHYSICAL REHABILITATION NETWORK HO	EVANSTON	IL	CAPITAL DISTRIBUTION	05/01/2015.	12/17/2020.	2	2,405,399				2,405,399		2,405,401	2,405,401			0	15,177,233
BHM01G MU 1	RIVERSIDE FUND III LP	BOSTON	MA	CAPITAL DISTRIBUTION	12/04/2009.	12/28/2020.	123,989	(40,879)				(40,879)		83,110	83,110			0	57,324
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2017.	04/17/2020.	36,844	5,008				5,008		41,852	41,852			0	205
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/28/2016.	02/26/2020.	1,924,084	(393,172)				(393,172)		1,530,912	1,530,912			0	116,865
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/26/2018.	03/06/2020.	9,551	668				668		10,219	10,219			0	5
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	CAPITAL DISTRIBUTION	12/02/2015.	10/09/2020.	126,773	(36,692)				(36,692)		90,081	90,081			0	17,206
991036 20 3	THE RESOLUTE FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/25/2004.	05/28/2020.	1					0		1	1			0	(1)
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL DISTRIBUTION	03/24/2017.	04/17/2020.	1,015,527	180,942				180,942		1,229,824	1,229,824			0	57,186
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	09/02/2015.	06/19/2020.	44,817	(8,847)				(8,847)		35,970	35,970			0	(568)
BHM1KJ Y0 5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	CAPITAL DISTRIBUTION	10/28/2016.	06/30/2020.	422,655	(148,573)				(148,573)		274,082	274,082			0	284
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	07/29/2015.	06/30/2020.	830,127	(129,972)				(129,972)		700,155	700,155			0	96
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/01/2017.	07/08/2020.	312,738	(3,583)				(3,583)		309,155	309,155			0	9
BHM1UE C8 2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	03/15/2018.	12/18/2020.	28,130	3,426				3,426		31,556	31,556			0	186
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							23,314,299	167,021	0	384,119	0	(217,098)	716	24,866,948	24,866,948	(0)	0	(0)	18,328,970
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
BHM0Z6 G5 8	ANSLEY FALLS (JV EQUITY)	CHARLOTTE	NC	CAPITAL CALL	07/03/2017.	01/15/2020.	0	12,651				12,651		12,651	12,651			0	15,778
BHM14W AW 0	BROOKDALE ON THE PARK	NAPERVILLE	IL	CAPITAL DISTRIBUTION	01/13/2015.	04/30/2020.	171,108	177,191				177,191		348,299	348,299			0	(9,402)
BHM1D3 EP 5	CARMEL CENTER (JV EQUITY)	LOUISVILLE	KY	DIRECT WITH ISSUER	10/14/2015.	11/24/2020.	117,248	58,010				58,010		175,258	175,258			0	24,007
BHM1B0 E5 7	COLUMBIA TRAILS	GRESHAM	OR	CAPITAL DISTRIBUTION	01/25/2017.	05/29/2020.		89				89		89	89			0	(89)
BHM01F 2Z 4	NYLIM RE MEZZ FUND II LP 05	NEW YORK	NY	CAPITAL DISTRIBUTION	09/26/2007.	12/15/2020.	28,589	(28,589)				(28,589)		0	0			0	21,668
BHM0RB 8D 8	SAVANNAH AT PARK PLACE (JV EQUITY)	ATLANTA	GA	CAPITAL DISTRIBUTION	07/07/2014.	05/28/2020.		233				233		233	233			0	(233)
BHM10S JZ 7	SIGNATURE CLUB (JV EQUITY)	ANN ARBOR	MI	CAPITAL DISTRIBUTION	09/01/2016.	05/28/2020.		275				275		275	275			0	(275)
BHM024 NH 5	SQUARE MILE PARTNERS II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/27/2007.	05/29/2020.	4	35,574				35,574		35,578	35,578			0	(35,578)
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)	WOODBURY	MN	CAPITAL DISTRIBUTION	05/12/2015.	08/28/2020.	1,310,146	357,965				357,965		1,701,239	1,701,239			0	1,220,104
BHM1JW CZ 5	WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	HIMCO OPERATIONAL TRANSACTION	06/16/2016.	10/22/2020.	1,322,862	904,157				904,157		2,227,019	2,227,019			0	715,048
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							2,949,958	1,517,555	0	0	0	1,517,555	0	4,500,641	4,500,642	0	0	0	1,951,027
4899999. Subtotal - Unaffiliated							26,264,257	1,684,576	0	384,119	0	1,300,457	716	29,367,590	29,367,590	(0)	0	(0)	20,279,997
5099999. Totals							26,264,257	1,684,576	0	384,119	0	1,300,457	716	29,367,590	29,367,590	(0)	0	(0)	20,279,997

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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				1.A PL	7,688,420	119.242	9,167,856	7,688,420	7,688,420					3.506	3.506	JAJO	62,896	268,953	08/01/2012.	09/30/2036.
82340* AB 3	SHEPHERDS FLAT FUND TRUST I A-1-G				1.A FE	12,000,000	124.634	14,956,040	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.A	1,876,699	135.559	2,033,378	1,500,000	1,726,970		(24,197)			5.250	3.126	FA	29,745	78,750	03/31/2014.	02/15/2029.
912810 FT 0	TREASURY BOND				1.A	2,348,125	146.762	2,935,234	2,000,000	2,266,296		(13,311)			4.500	3.369	FA	33,995	90,000	03/31/2014.	02/15/2036.
912810 QU 5	TREASURY BOND	SD			1.A	118,125	131.125	163,906	125,000	119,483		176			3.125	3.420	FA	1,475	3,906	03/16/2012.	02/15/2042.
912810 QZ 4	TREASURY BOND				1.A	3,020,026	131.160	3,933,491	2,999,000	3,016,237		(536)			3.125	3.089	FA	35,399	93,719	03/27/2013.	02/15/2043.
912810 RB 6	TREASURY BOND				1.A	914,015	126.422	1,264,218	1,000,000	928,433		2,121			2.875	3.331	MN	3,733	28,750	06/28/2013.	05/15/2043.
912810 RD 2	TREASURY BOND				1.A	20,636,046	143.938	30,466,387	21,166,400	20,712,427		12,143			3.750	3.892	MN	103,055	793,740	12/16/2013.	11/15/2043.
912810 RD 2	TREASURY BOND	M			1.A	190,655,149	143.938	281,443,873	195,532,000	191,357,776		111,661			3.750	3.892	MN	952,003	7,332,451	12/16/2013.	11/15/2043.
912810 RK 6	TREASURY BOND	SD			1.A	185,599	119.254	226,582	190,000	186,197		112			2.500	2.612	FA	1,794	4,750	04/24/2015.	02/15/2045.
912810 RY 6	TREASURY BOND				1.A	98,051	125.371	127,878	102,000	98,328		90			2.750	2.946	FA	1,060	2,805	10/25/2017.	08/15/2047.
912810 SA 7	TREASURY BOND				1.A	453,016	131.273	609,109	464,000	453,636		240			3.000	3.123	FA	5,258	13,920	05/07/2018.	02/15/2048.
912810 SA 7	TREASURY BOND	C			1.A	137,662	131.273	185,095	141,000	137,851		73			3.000	3.123	FA	1,598	4,230	05/07/2018.	02/15/2048.
912810 SD 1	TREASURY BOND	C			1.A	293,627	131.551	413,069	314,000	446,895		423			3.000	3.346	FA	3,558	9,420	10/25/2018.	08/15/2048.
912810 SE 9	TREASURY BOND				1.A	6,844,905	140.457	9,000,485	6,408,000	6,827,035		(9,475)			3.375	3.026	MN	28,079	216,270	02/01/2019.	11/15/2048.
912810 SE 9	TREASURY BOND	C			1.A	33,078,208	140.457	43,870,339	31,234,000	32,999,421		(39,629)			3.375	3.072	MN	136,864	1,054,148	02/01/2019.	11/15/2048.
912810 SF 6	TREASURY BOND				1.A	7,867,985	131.906	10,286,441	7,798,300	7,865,355		(1,515)			3.000	2.955	FA	88,367	233,949	04/09/2019.	02/15/2049.
912810 SF 6	TREASURY BOND	M			1.A	16,918,944	131.906	22,162,484	16,801,700	16,914,490		(2,542)			3.000	2.965	FA	190,389	504,051	04/09/2019.	02/15/2049.
912810 SL 3	TREASURY BOND	C			1.A	5,187,766	108.609	4,887,419	4,500,000	5,175,833		(11,933)			2.000	1.373	FA	33,995	45,000	05/12/2020.	02/15/2050.
912810 SP 4	TREASURY BOND				1.A	37,701,838	93.656	37,058,822	39,569,000	37,710,527		8,689			1.375	1.574	FA	205,506		10/27/2020.	08/15/2050.
912810 SP 4	TREASURY BOND	C			1.A	60,437,850	93.656	59,407,064	63,431,000	60,451,779		13,930			1.375	1.574	FA	329,436		10/27/2020.	08/15/2050.
912810 SS 8	TREASURY BOND				1.A	106,287,111	99.625	106,880,689	107,283,000	106,288,215		1,104			1.625	1.664	MN	226,346		12/23/2020.	11/15/2050.
912810 SS 8	TREASURY BOND	C			1.A	9,880,440	99.625	9,979,436	10,017,000	9,880,664		224			1.625	1.683	MN	21,134		12/07/2020.	11/15/2050.
912828 4D 9	TREASURY NOTE	C			1.A	596,086	105.297	631,781	600,000	598,171		782			2.500	2.641	MS	3,832	15,000	04/05/2018.	03/31/2023.
912828 5T 3	TREASURY NOTE	C			1.A	5,690,648	111.207	6,338,799	5,700,000	5,693,073		1,277			2.625	2.651	JD	75,226	149,625	01/28/2019.	12/31/2025.
912828 V9 8	TREASURY NOTE	C			1.A	451,280	110.535	504,040	456,000	452,937		460			2.250	2.369	FA	3,875	10,260	04/10/2017.	02/15/2027.
912828 VB 3	TREASURY NOTE				1.A	862,692	103.805	926,456	892,500	884,827		3,127			1.750	2.124	MN	2,028	15,619	05/30/2013.	05/15/2023.
912803 CK 7	TREASURY STRIP (PRIN)				1.A	5,646,675	91.400	9,937,879	10,873,000	7,391,270		276,574				3.820	N/A			12/05/2013.	02/15/2031.
912803 EE 9	TREASURY STRIP (PRIN)				1.A	670,665	69.850	1,625,407	2,327,000	899,377		36,616				4.164	N/A			12/05/2013.	11/15/2043.
0199999. U.S. Government - Issuer Obligations						538,547,654	XXX	671,423,657	553,112,320	541,171,926	0	366,683	0	0	XXX	XXX	XXX	2,671,740	11,506,915	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36200Q JD 7	GNMA 30YR			4	1.A	3,125	119.459	3,581	2,998	3,357		(34)			7.000	3.612	MON	17	208	07/18/2002.	03/01/2032.
36200Q WP 5	GNMA 30YR			4	1.A	1,596	117.136	1,793	1,531	1,701		(18)			7.000	3.790	MON	9	106	07/18/2002.	01/01/2032.
36200W TB 7	GNMA 30YR			4	1.A	1,999	115.843	2,272	1,962	2,051		(9)			7.000	5.614	MON	11	136	03/20/2002.	11/01/2031.
36201C PY 4	GNMA 30YR			4	1.A	30,964	111.063	33,887	30,511	31,151		(61)			6.500	5.856	MON	165	1,974	02/05/2002.	01/01/2032.
36201E 3C 2	GNMA 30YR			4	1.A	20,593	102.951	20,627	20,035	21,140		(113)			7.000	5.382	MON	117	1,397	04/17/2002.	05/01/2032.
36201F PK 7	GNMA 30YR			4	1.A	86,610	116.934	98,536	84,266	89,088		(458)			7.000	5.323	MON	492	5,874	04/17/2002.	05/01/2032.
36201F Q6 7	GNMA 30YR			4	1.A	12,462	101.512	12,308	12,125	12,716		(54)			7.000	5.564	MON	71	843	04/17/2002.	05/01/2032.
36201J EW 5	GNMA 30YR			4	1.A	56,901	103.918	57,478	55,311	58,047		(261)			7.000	5.535	MON	323	3,852	04/19/2002.	04/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36201U AH 7	GNMA 30YR			4	1.A	49,788	114.863	54,849	47,752	53,032		(526)			7.000	3.904	MON	279	3,323	07/18/2002.	08/01/2032.
36209A 6R 6	GNMA 30YR			4	1.A	558	102.380	564	551	567		(2)			8.000	7.015	MON	4	44	07/13/2000.	07/01/2030.
36209E VR 0	GNMA 30YR			4	1.A	1,186	101.426	1,154	1,138	1,251		(16)			7.000	3.369	MON	7	79	07/18/2002.	10/01/2028.
36209S TU 5	GNMA 30YR			4	1.A	3,949	109.477	4,146	3,787	4,029		(34)			7.000	4.521	MON	22	236	07/18/2002.	06/01/2028.
3620A1 X7 8	GNMA 30YR			4	1.A	4,157	113.371	4,563	4,025	4,192		(16)			5.000	3.909	MON	17	197	04/28/2015.	06/01/2039.
3620A8 LU 5	GNMA 30YR			4	1.A	17,859	115.084	19,935	17,322	17,938		(72)			5.000	4.063	MON	72	858	04/28/2015.	08/01/2039.
3620A9 SH 5	GNMA 30YR			4	1.A	39,992	113.708	44,108	38,791	39,878		(89)			5.000	4.257	MON	162	1,877	04/28/2015.	09/01/2039.
3620AC 3Z 5	GNMA 30YR			4	1.A	88,663	115.083	99,008	86,032	88,674		(292)			5.000	4.188	MON	358	4,227	04/28/2015.	09/01/2039.
3620AC 4G 6	GNMA 30YR			4	1.A	8,903	114.593	9,901	8,640	8,936		(32)			5.000	4.097	MON	36	423	04/28/2015.	09/01/2039.
36212J WR 3	GNMA 30YR			4	1.A	1,328	100.411	1,319	1,313	1,337		(3)			8.000	7.379	MON	9	104	07/13/2000.	08/01/2030.
36213D 3C 0	GNMA 30YR			4	1.A	11,659	111.501	12,680	11,372	11,625		(27)			6.500	5.819	MON	62	734	04/28/2015.	02/01/2032.
36213E YA 8	GNMA 30YR			4	1.A	1,501	114.373	1,684	1,472	1,533		(6)			7.000	5.763	MON	9	102	03/20/2002.	04/01/2032.
36213S EB 7	GNMA 30YR			4	1.A	1,606	100.371	1,582	1,576	1,650		(7)			7.000	5.544	MON	9	108	03/20/2002.	06/01/2031.
36213T 6Y 4	GNMA 30YR			4	1.A	29,314	115.669	33,268	28,762	29,846		(98)			7.000	5.848	MON	168	2,000	03/20/2002.	10/01/2031.
36213V R2 6	GNMA 30YR			4	1.A	35,475	112.485	37,960	33,747	34,981		(114)			7.000	5.881	MON	197	2,333	04/28/2015.	11/01/2031.
36213X T5 3	GNMA 30YR			4	1.A	3,348	116.220	3,638	3,131	3,269		(17)			7.000	5.688	MON	18	218	04/28/2015.	05/01/2032.
36225B G7 7	GNMA 30YR PLATINUM			4	1.A	5,255	116.967	5,943	5,081	5,382		(38)			7.000	4.962	MON	30	349	10/15/2001.	12/01/2029.
36225B LL 0	GNMA 30YR PLATINUM			4	1.A	17,583	117.445	19,967	17,001	18,047		(126)			7.000	5.015	MON	99	1,161	10/15/2001.	12/01/2030.
36225B NC 8	GNMA 30YR PLATINUM			4	1.A	1,113	118.521	1,294	1,092	1,136		(5)			7.000	5.676	MON	6	75	03/20/2002.	05/01/2031.
36225B PM 4	GNMA 30YR PLATINUM			4	1.A	10,348	117.617	11,817	10,047	10,665		(65)			7.000	5.051	MON	59	690	03/06/2002.	09/01/2031.
36225B TE 8	GNMA 30YR PLATINUM			4	1.A	72,382	119.568	83,004	69,420	77,360		(840)			7.000	3.758	MON	405	4,762	07/18/2002.	05/01/2032.
36179U CA 8	GNMA2 30YR			4	1.A	331,008	106.438	352,981	331,630	330,996		(4)			3.500	3.568	MON	967	10,913	09/11/2018.	09/01/2048.
36179U CB 6	GNMA2 30YR			4	1.A	1,304,935	107.675	1,377,114	1,278,956	1,305,108		354			4.000	3.190	MON	4,263	47,979	09/11/2018.	09/01/2048.
36202E 3E 7	GNMA2 30YR			4	1.A	96,132	111.626	105,172	94,218	95,963		(276)			4.500	3.999	MON	353	4,130	04/16/2009.	03/01/2039.
36202F CN 4	GNMA2 30YR			4	1.A	42,428	111.294	46,693	41,954	42,344		(58)			4.500	4.249	MON	157	1,830	11/17/2009.	11/01/2039.
36202F DB 9	GNMA2 30YR			4	1.A	43,484	111.351	47,198	42,386	43,277		(135)			4.500	3.940	MON	159	1,855	12/17/2009.	12/01/2039.
36202F E6 9	GNMA2 30YR			4	1.A	116,332	111.406	128,300	115,165	116,418		(98)			4.500	4.223	MON	432	5,024	04/28/2015.	03/01/2040.
36202F EH 5	GNMA2 30YR			4	1.A	89,705	111.326	99,094	89,013	89,631		(71)			4.500	4.322	MON	334	3,883	03/16/2010.	02/01/2040.
36202F GW 0	GNMA2 30YR			4	1.A	61,881	111.406	62,038	55,686	63,053		(725)			4.500	1.477	MON	209	2,426	09/07/2012.	06/01/2040.
36202F HY 5	GNMA2 30YR			4	1.A	716,306	114.353	766,546	670,336	719,794		(4,570)			5.000	3.202	MON	2,793	32,477	04/28/2015.	07/01/2040.
36202F LP 9	GNMA2 30YR			4	1.A	241,694	111.407	257,138	230,810	242,899		(691)			4.500	3.227	MON	866	10,079	04/28/2015.	10/01/2040.
3620AR JT 9	GNMA2 30YR			4	1.A	294,831	112.014	318,137	284,016	293,492		(676)			4.500	3.765	MON	1,065	12,577	04/28/2015.	10/01/2040.
0299999. U.S. Government - Residential Mortgage-Backed Securities						3,958,955	XXX	4,243,277	3,834,961	3,977,554	0	(10,383)	0	0	XXX	XXX	XXX	14,829	171,462	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38377K A5 9	GNR_10-112			4	1.A	1,138,523	104.944	1,051,538	1,002,000	1,026,457		(21,656)			4.500	2.985	MON	3,758	45,090	02/27/2012.	06/01/2027.
38377N SX 3	GNR_10-167			4	1.A	6,166,361	113.869	6,220,647	5,463,000	5,735,743		(81,217)			4.250	3.077	MON	19,348	232,178	02/24/2012.	11/01/2029.
38378N HQ 9	GNR_13-175 IS			4,5,6	1.A	200,462	1.756	69,756		61,250		(79,632)			0.484	3.799	MON	1,602	27,317	01/26/2016.	05/01/2055.
38378X TX 9	GNR_14-148 IS			4,5,6	1.A	1,101,962	3.119	475,928		461,867		(164,763)			0.596	2.899	MON	7,585	102,670	10/16/2014.	10/01/2056.
38380J DW 5	GNR_17-168 IS			4,5,6	1.A	287,774	5.109	215,585		227,872		(65,160)			0.612	3.199	MON	2,152	29,631	11/20/2017.	12/01/2059.
38380J ND 6	GNR_18-10 IS			4,5,6	1.A	5,699,257	6.031	4,464,378		4,427,850		(2,070,623)			0.734	3.649	MON	45,263	683,138	01/19/2018.	04/01/2060.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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 8R 2	GNR_18-95 IS			4,5,6	1.A	1,129,625	5.462	1,161,478		797,430		(711,422)			0.415	12.500	MON	7,362	113,683	07/25/2018.	01/01/2060.
38380N KC 2	GNR_19-105 IS			4,5,6	1.A	3,634,368	7.353	3,126,700		3,313,413		(530,898)			0.752	3.430	MON	26,662	340,065	08/21/2019.	08/01/2061.
38380M G5 4	GNR_19-14 IS			4,5,6	1.A	1,642,208	8.304	1,622,194		1,479,333		(223,708)			0.730	4.880	MON	11,876	149,743	01/25/2019.	11/01/2060.
38380M K7 5	GNR_19-17 IS			4,5,6	1.A	1,069,634	6.661	1,041,697		679,920		(1,114,544)			0.655	12.500	MON	8,541	153,304	02/20/2019.	12/01/2060.
38380M E9 8	GNR_19-8 IS			4,5,6	1.A	969,903	6.034	867,983		736,274		(491,102)			0.474	4.250	MON	5,683	88,976	01/25/2019.	11/01/2060.
38380N 5G 0	GNR_20-25 IS			4,5,6	1.A	5,946,222	8.221	5,627,060		5,624,016		(357,190)			0.880	3.000	MON	50,174	503,138	02/19/2020.	01/01/2062.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						28,986,299	XXX	25,944,942	6,465,000	24,571,423	0	(5,911,914)	0	0	XXX	XXX	XXX	190,006	2,468,932	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
48247U AA 3	KSBA_13-1 IS			4,5,6	1.A	50,630	5.234	31,762		65,700		(10,623)			2.039	5.349	MON	206	14,475	01/28/2015.	08/25/2036.
48248X AA 6	KSBA_13-2 IS			4,5,6	1.A	48,360	3.828	32,372		53,807		(13,590)			1.711	5.929	MON	241	17,246	01/28/2015.	03/25/2039.
48247F AA 6	KSBA_13-4 IS			4,5,6	1.A	38,141	4.703	21,743		59,232		(9,058)			2.165	5.599	MON	167	12,683	01/28/2015.	03/25/2035.
48249F AA 4	KSBA_14-1 IS			4,5,6	1.A	39,433	3.406	27,025		45,645		(10,106)			1.416	4.999	MON	187	12,676	01/28/2015.	10/25/2032.
48249G AA 2	KSBA_14-2 IS			4,5,6	1.A	57,414	6.969	27,126		135,719		(5,395)			2.777	5.423	MON	180	12,969	01/28/2015.	04/25/2040.
48249K AA 3	KSBA_14-3 IS			4,5,6	1.A	33,972	3.188	26,091		30,087		(11,548)			1.324	3.902	MON	181	13,011	03/28/2016.	05/25/2039.
83162C VN 0	SBAP_13-20E			4	1.A	351,365	102.972	389,433	378,193	363,644		447			2.070	3.391	MN	1,305	7,718	11/27/2013.	05/01/2033.
83162C VV 2	SBAP_13-20J			4	1.A	209,092	107.734	225,263	209,092	209,092					3.370	3.370	AO	1,762	6,936	04/28/2015.	10/01/2033.
83162C ZZ 9	SBAP_18-20K			4	1.A	2,842,499	112.609	3,200,907	2,842,499	2,842,499					3.870	3.870	MN	18,334	111,818	11/08/2018.	11/01/2038.
83162C ZS 5	SBAP_18-25B			4	1.A	1,580,883	110.618	1,748,734	1,580,883	1,580,883					3.710	3.710	FA	24,438	58,664	08/09/2018.	08/01/2043.
83162C A2 9	SBAP_18-25E			4	1.A	2,499,646	112.929	2,822,835	2,499,646	2,499,646					4.000	4.000	MN	16,664	100,138	11/08/2018.	11/01/2043.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						7,751,434	XXX	8,553,290	7,510,313	7,885,956	0	(59,873)	0	0	XXX	XXX	XXX	63,665	368,334	XXX	XXX
0599999. Total - U.S. Government						579,244,342	XXX	710,165,167	570,922,593	577,606,859	0	(5,615,487)	0	0	XXX	XXX	XXX	2,940,240	14,515,644	XXX	XXX
All Other Governments - Issuer Obligations																					
29135L AA 8	ABU DHABI (EMIRATE OF)		D		1.C FE	5,406,580	112.050	6,050,700	5,400,000	5,412,977		(2,107)			3.125	3.079	AO	37,500	168,750	10/16/2019.	10/11/2027.
29135L AH 3	ABU DHABI (EMIRATE OF)		D		1.C FE	1,017,900	112.920	1,129,200	1,000,000	1,016,783		(1,117)			3.125	2.916	AO	6,510	15,625	04/14/2020.	04/16/2030.
M0153C AD 6	ABU DHABI (EMIRATE OF)		D		1.C FE	1,930,520	125.625	2,261,250	1,800,000	1,926,822		(2,906)			4.125	3.699	AO	16,500	74,250	10/11/2019.	10/11/2047.
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE		D		3.B FE	2,565,746	76.550	2,904,010	3,793,612	2,722,612		106,691				3.954				10/02/2019.	06/05/2034.
12634M AE 0	CNOOC FINANCE 2015 USA LLC				1.E FE	1,593,456	114.090	1,825,446	1,600,000	1,594,930		573			4.375	4.426	MN	11,472	70,000	04/25/2018.	05/02/2028.
P3143N AQ 7	CODELCO INC		D		1.F FE	1,923,988	116.869	2,337,372	2,000,000	1,931,189		1,846			4.250	4.500	JJ	38,722	85,000	02/26/2019.	07/17/2042.
V73789 AD 7	COTE D IVOIRE (REPUBLIC OF)		D		4.A FE	2,266,500	114.236	2,513,192	2,200,000	2,249,174		(6,494)			6.375	5.964	MS	45,971	127,500	10/09/2019.	03/03/2028.
29246Q AB 1	EMPRESA DE TRANSPORTE DE PASAJEROS		D	2	1.G FE	859,600	127.500	1,020,000	800,000	855,494		(1,212)			5.000	4.529	JJ	17,333	40,000	05/24/2017.	01/25/2047.
Y2702W AD 1	GEORGIA (GOVERNMENT OF)		D		3.B FE	1,461,425	101.374	1,393,893	1,375,000	1,386,239		(39,285)			6.875	3.906	AO	20,744	94,531	06/26/2019.	04/12/2021.
Y2R03T AA 1	GEORGIAN RAILWAY JSC		D		4.A FE	1,727,450	105.200	1,683,200	1,600,000	1,666,907		(41,320)			7.750	4.873	JJ	58,556	124,000	10/17/2019.	07/11/2022.
445545 AH 9	HUNGARY (REPUBLIC OF)		D		2.B FE	7,223,188	109.750	7,298,375	6,650,000	6,889,978		(106,211)			5.375	3.605	FA	129,075	357,438	09/27/2018.	02/21/2023.
445545 AL 0	HUNGARY (REPUBLIC OF)		D		2.B FE	1,486,790	114.000	1,509,360	1,324,000	1,462,274		(24,516)			5.375	2.021	MS	18,977	35,583	05/26/2020.	03/25/2024.
44881H ET 7	HYDRO-QUEBEC		A	3	1.D FE	2,325,000	130.498	3,034,076	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		2.B FE	3,094,677	142.143	3,837,861	2,700,000	3,035,995		(12,956)			6.625	5.448	FA	66,581	178,875	05/26/2017.	02/17/2037.
Y20721 BE 8	INDONESIA (REPUBLIC OF)		D		2.B FE	402,100	120.429	481,716	400,000	401,787		(56)			4.625	4.590	AO	3,906	18,500	01/09/2019.	04/15/2043.
Y20721 BN 8	INDONESIA (REPUBLIC OF)		D		2.B FE	621,750	116.884	701,305	600,000	616,488		(2,899)			4.750	4.138	JJ	13,696	28,500	02/22/2019.	01/08/2026.
698299 AW 4	PANAMA (REPUBLIC OF)		D		2.B FE	1,609,600	148.501	1,856,263	1,250,000	1,556,103		(15,515)			6.700	4.352	JJ	36,059	75,375	05/23/2017.	01/26/2036.
698299 BB 9	PANAMA (REPUBLIC OF)		D		2.B FE	197,500	126.751	253,502	200,000	197,592		34			4.300	4.371	AO	1,481	8,600	04/05/2018.	04/29/2053.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
698299 BE 3	PANAMA (REPUBLIC OF)		D	1	2.B FE	2,180,000	110.626	2,433,772	2,200,000	2,190,350		2,073			3.750	3.864	MS	24,063	82,500	08/17/2015.	03/16/2025.
698299 BF 0	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2.B FE	622,500	114.751	688,506	600,000	616,023		(1,926)			3.875	3.453	MS	6,717	23,250	06/23/2017.	03/17/2028.
698299 BG 8	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2.B FE	1,470,900	128.376	1,797,264	1,400,000	1,468,310		(1,494)			4.500	4.186	MN	8,050	63,000	05/14/2019.	05/15/2047.
P75744 AG 0	PARAGUAY REPUBLIC OF (GOVERNMENT)		D	1	3.B FE	224,000	126.376	252,752	200,000	223,581		(391)			5.400	4.652	MS	2,730	5,400	12/02/2019.	03/30/2050.
715638 AU 6	PERU (THE REPUBLIC OF)		D		2.A FE	678,110	151.751	773,930	510,000	655,283		(6,824)			6.550	4.025	MS	9,929	33,405	07/31/2017.	03/14/2037.
715638 BM 3	PERU (THE REPUBLIC OF)		D		2.A FE	1,260,113	157.250	1,894,863	1,205,000	1,256,859		(710)			5.625	5.334	MN	8,096	67,781	03/02/2016.	11/18/2050.
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE		D		2.B FE	1,963,024	96.500	2,168,501	2,247,152	2,076,337		38,682				3.658				09/11/2018.	06/02/2025.
74727P BA 8	QATAR (STATE OF)		D		1.D FE	2,833,628	118.500	3,081,000	2,600,000	2,808,641		(21,196)			4.000	2.891	MS	30,911	96,000	04/15/2020.	03/14/2029.
74727P BB 6	QATAR (STATE OF)		D		1.D FE	1,563,700	136.438	1,910,132	1,400,000	1,559,164		(2,956)			4.817	4.130	MS	20,044	67,438	06/25/2019.	03/14/2049.
74727P BD 2	QATAR (STATE OF)		D		1.D FE	399,240	117.690	470,760	400,000	399,285		45			3.750	3.773	AO	3,125	7,500	04/07/2020.	04/16/2030.
75405U AA 4	RAS LNG 3		D		1.E FE	9,071,884	116.750	11,383,125	9,750,000	9,527,021		48,071			5.838	6.496	MS	143,882	291,900	01/09/2014.	09/30/2027.
760942 BB 7	REPUBLICA ORIENT URUGUAY		D		2.C FE	1,442,835	118.251	1,714,640	1,450,000	1,444,573		668			4.375	4.439	AO	11,278	63,438	12/04/2018.	10/27/2027.
80413T AH 2	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	1,594,800	120.719	1,931,504	1,600,000	1,595,737		361			4.500	4.535	AO	14,800	72,000	04/19/2018.	04/17/2030.
80413T AL 3	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	214,750	136.199	272,398	200,000	214,365		(225)			5.250	4.790	JJ	4,813	10,500	04/01/2019.	01/16/2050.
M6320U AC 3	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	3,201,700	121.275	3,638,250	3,000,000	3,196,414		(4,332)			4.500	4.084	AO	24,375	135,000	10/23/2019.	10/26/2046.
M6320U AT 6	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	1,257,200	118.714	1,424,568	1,200,000	1,248,860		(4,930)			4.375	3.798	AO	10,938	52,500	04/29/2019.	04/16/2029.
82939G AL 2	SINOPEC GROUP OVERSEAS DEV 2018		D	2	1.E FE	1,393,266	105.286	1,474,004	1,400,000	1,393,934		589			2.950	3.006	MN	5,621	41,300	11/04/2019.	11/12/2029.
G8189Y AB 0	SINOPEC GROUP OVERSEAS DEVELOPMENT		D		1.E FE	830,592	103.826	830,608	800,000	809,941		(6,970)			3.900	2.972	MN	3,813	31,200	12/08/2017.	05/17/2022.
G8201J AC 5	SINOPEC GROUP OVERSEAS DEVELOPMENT		D	1	1.E FE	400,000	107.236	428,944	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		1.G FE	16,366,995	124.852	20,991,953	16,813,485	16,813,485				519,060	5.500	5.246	JUN	532,043	860,880	10/20/2004.	06/05/2026.
87973P AB 0	TEMASEK FINANCIAL I LTD		D		1.A FE	8,614,533	147.206	12,805,459	8,699,000	8,631,726		2,001			5.375	5.441	MN	49,355	467,571	11/16/2009.	11/23/2039.
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)		D		2.C FE	1,675,462	139.876	2,373,696	1,697,000	1,676,214		284			5.100	5.181	JD	3,125	86,547	12/04/2018.	06/18/2050.
W9801L CS 7	VATTENFALL TREASURY AB		B		2.A FE	25,680,600	118.315	31,848,150	26,918,100	26,918,100				2,355,343	5.375	5.562	APR	979,100	1,283,426	10/18/2004.	04/29/2024.
0699999. All Other Governments - Issuer Obligations						122,653,602	XXX	148,679,499	123,707,349	124,372,549	0	(106,628)	0	2,874,403	XXX	XXX	XXX	2,446,910	5,565,220	XXX	XXX
1099999. Total - All Other Governments						122,653,602	XXX	148,679,499	123,707,349	124,372,549	0	(106,628)	0	2,874,403	XXX	XXX	XXX	2,446,910	5,565,220	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B FR 8	CALIFORNIA (STATE OF)				1.C FE	1,929,728	173.553	2,655,361	1,530,000	1,862,202		(9,332)			7.625	5.741	MS	38,888	116,663	01/06/2012.	03/01/2040.
13063A 5E 0	CALIFORNIA ST				1.C FE	6,625,812	166.666	8,708,299	5,225,000	6,257,226		(52,243)			7.500	5.393	AO	97,969	391,875	06/07/2012.	04/01/2034.
13063A 7D 0	CALIFORNIA STATE OF				1.C FE	2,893,772	165.063	3,433,310	2,080,000	2,782,906		(23,241)			7.300	4.592	AO	37,960	151,840	12/08/2015.	10/01/2039.
19633S AB 9	COLORADO BRIDGE ENTERPRISE				1.C FE	1,145,000	144.472	1,654,204	1,145,000	1,145,000					6.078	5.001	JD	5,799	69,593	12/02/2010.	12/01/2040.
13063A 5G 5	STATE OF CALIFORNIA				1.C FE	2,479,748	175.580	3,344,799	1,905,000	2,384,577		(15,623)			7.550	5.351	AO	35,957	143,828	12/08/2015.	04/01/2039.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						15,074,060	XXX	19,795,973	11,885,000	14,431,911	0	(100,438)	0	0	XXX	XXX	XXX	216,573	873,798	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						15,074,060	XXX	19,795,973	11,885,000	14,431,911	0	(100,438)	0	0	XXX	XXX	XXX	216,573	873,798	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
442331 3K 8	HOUSTON TEX				1.D FE	17,785,000	123.526	21,969,099	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				1.C FE	3,485,000	151.240	5,270,714	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	27,239,813	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	27,239,813	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																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
010831 BE 4	ALAMEDA CNTY CALIF JT PWRS AUTH LE				1.B FE	25,941,363	167.403	31,153,698	18,610,000	25,375,294		(154,227)			7.046	4.539	JD	109,272	1,311,261	02/06/2017.	12/01/2044.
02765U DN 1	AMERICAN MUN PWR OHIO INC				1.F FE	2,440,620	148.549	3,119,529	2,100,000	2,413,207		(5,807)			5.939	4.919	FA	47,116	124,719	10/07/2015.	02/15/2047.
02765U EK 6	AMERICAN MUN PWR OHIO INC				1.F FE	3,099,881	187.734	4,101,988	2,185,000	3,030,680		(11,745)			8.084	5.425	FA	66,729	176,635	02/19/2014.	02/15/2050.
02765U CR 3	AMERICAN MUN PWR-OHIO INC				1.F FE	14,074,254	146.760	17,537,820	11,950,000	13,842,066		(46,774)			6.053	4.875	FA	273,259	723,334	12/02/2015.	02/15/2043.
04351L AA 8	ASCENSION HEALTH				1.B FE	7,905,000	149.515	11,819,153	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	1.B FE	10,000,000	111.365	11,136,480	10,000,000	10,000,000					3.106	2.875	MN	39,688	310,600	10/16/2019.	11/15/2039.
072024 NU 2	BAY AREA TOLL AUTH CALIF TOLL BRDG				1.D FE	20,929,366	156.075	24,417,934	15,645,000	20,280,433		(147,633)			6.918	4.584	AO	270,580	1,082,321	01/24/2017.	04/01/2040.
167725 AC 4	CHICAGO ILL TRANSIT AUTH				1.C FE	2,896,871	144.596	3,694,428	2,555,000	2,850,199		(7,653)			6.899	5.904	JD	14,689	176,269	10/02/2013.	12/01/2040.
16876H AB 5	CHILDRENS HEALTH SYSTEM OF TEXAS			2	1.D FE	15,000,000	97.430	14,614,455	15,000,000	15,000,000					2.511	2.511	FA	153,799		07/28/2020.	08/15/2050.
194315 AM 9	COLLEGE PARK GA - ATLANTA ARPT				1.F FE	17,000,000	118.257	20,103,690	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	2.A FE	5,810,000	116.403	6,762,991	5,810,000	5,810,000					4.187	5.000	AO	60,816	270,294	08/07/2019.	10/01/2049.
57604T AD 8	COMMONWEALTH OF MASSACHUSETS				1.B FE	1,715,000	144.687	2,481,382	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				1.E FE	4,455,000	123.759	5,513,463	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				1.B FE	1,390,000	158.655	2,205,305	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				1.B FE	3,435,439	152.758	4,261,948	2,790,000	3,339,588		(12,370)			5.999	4.628	JD	13,948	167,372	09/08/2011.	12/01/2044.
25477G EU 5	DISTRICT COLUMBIA INCOME TAX REV				1.B FE	1,395,000	137.227	1,914,317	1,395,000	1,395,000					5.582	3.876	JD	6,489	77,869	12/03/2010.	12/01/2035.
487312 AA 8	KEENAN FT DETRICK ENERGY 144A				1.G FE	827,437	120.637	998,197	827,437	827,437					6.093	6.094	MN	6,442	49,768	07/27/2006.	05/15/2033.
54473E NS 9	LOS ANGELES CNTY CALIF PUB WKS FIN				1.C FE	7,811,558	169.804	9,186,396	5,410,000	7,566,340		(67,301)			7.618	4.527	FA	171,722	412,134	02/16/2017.	08/01/2040.
56035D BW 1	MAIN STR NAT GAS INC GA GAS SU				1.G FE	1,486,916	150.748	1,914,500	1,270,000	1,484,268		(2,648)			5.000	4.000	MN	8,114	63,500	05/01/2020.	05/15/2049.
576000 XQ 1	MASSACHUSETTS SCHOOL BUILDING AUTH			2	1.C FE	8,550,000	107.574	9,197,577	8,550,000	8,550,000					3.395	3.395	AO	61,280	262,052	11/07/2019.	10/15/2040.
581760 AV 7	MCLAREN HEALTH CARE CORP			2	1.E FE	5,220,000	131.402	6,859,195	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				1.G FE	3,166,487	130.518	3,034,544	2,325,000	3,055,852		(24,893)			6.668	4.233	MN	19,810	155,031	03/08/2016.	11/15/2039.
59259Y DC 0	METROPOLITAN TRANSN AUTH N Y				1.G FE	8,706,292	130.621	8,536,082	6,535,000	8,402,340		(57,621)			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				1.G FE	7,685,544	133.514	7,383,324	5,530,000	7,406,546		(59,249)			6.814	4.262	MN	48,148	376,814	04/05/2016.	11/15/2040.
59447T XX 6	MICHIGAN FIN AUTH REV			1	1.D FE	4,975,000	112.698	5,606,726	4,975,000	4,975,000					3.384	3.384	JD	14,030	160,404	12/05/2019.	12/01/2040.
60242N DA 6	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	388,094	92.208	1,415,393	1,535,000	1,110,051		66,460				6.270	N/A			12/18/2003.	04/01/2026.
60242N DB 4	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	404,358	90.085	1,535,949	1,705,000	1,158,470		69,464				6.280	N/A			12/18/2003.	04/01/2027.
60242N DC 2	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	692,807	87.415	2,722,977	3,115,000	1,988,348		119,386				6.289	N/A			12/18/2003.	04/01/2028.
60242N DD 0	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	815,391	84.781	3,314,937	3,910,000	2,344,052		140,959				6.299	N/A			12/18/2003.	04/01/2029.
60242N DE 8	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	825,988	82.069	3,467,415	4,225,000	2,378,434		143,245				6.309	N/A			12/18/2003.	04/01/2030.
60242N DF 5	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	1,021,563	79.319	4,422,034	5,575,000	2,946,447		177,724				6.319	N/A			12/18/2003.	04/01/2031.
60242N DG 3	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	477,354	76.684	2,131,815	2,780,000	1,379,108		83,313				6.329	N/A			12/18/2003.	04/01/2032.
60242N DH 1	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	545,383	73.765	2,500,634	3,390,000	1,578,245		95,487				6.339	N/A			12/18/2003.	04/01/2033.
62548L AA 0	MULTICARE HEALTH SYSTEM			2	1.D FE	15,000,000	103.878	15,581,760	15,000,000	15,000,000					2.803	2.803	FA	158,837	26,862	07/15/2020.	08/15/2050.
626207 YM 0	MUNICIPAL ELEC AUTH GA - BABS				1.F FE	6,152,122	154.564	7,964,683	5,153,000	6,137,350		(8,912)			6.655	5.437	AO	85,733	342,932	06/25/2019.	04/01/2057.
646139 W3 5	NEW JERSEY ST TPK AUTH				1.F FE	4,824,527	167.700	5,852,730	3,490,000	4,648,510		(36,925)			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				1.F FE	12,730,175	163.290	15,019,414	9,198,000	12,360,591		(96,290)			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	2.A FE	4,255,087	138.072	5,025,821	3,640,000	4,203,927		(15,630)			6.561	5.294	JD	10,614	238,820	06/29/2017.	12/15/2040.
649322 AC 8	NEW YORK PRESBYTERIAN HOS				1.C FE	6,182,369	111.041	7,027,785	6,329,000	6,203,750		5,746			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	1.D FE	11,873,253	125.359	12,775,801	10,191,371	11,757,124		(99,460)			5.780	4.138	JD	26,181	580,828	10/25/2019.	12/15/2032.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
677704 A6 5	OHIO UNIV.				1.E FE	13,500,000	142.428	19,227,780	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				1.C FE	2,101,280	157.219	2,515,504	1,600,000	2,046,714		(10,767)			7.148	5.042	MS	38,123	114,368	04/28/2015.	03/01/2043.
73358W CX 0	PORT AUTH N Y & N J				1.D FE	4,718,476	143.419	5,629,196	3,925,000	4,615,263		(21,687)			5.647	4.317	MN	36,941	221,645	02/05/2016.	11/01/2040.
73358W EK 6	PORT AUTH N Y & N J				1.D FE	1,557,897	139.252	2,102,705	1,510,000	1,553,295		(614)			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				1.D FE	5,315,798	143.419	6,331,949	4,415,000	5,193,909		(24,550)			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				1.D FE	2,902,431	133.034	4,017,627	3,020,000	2,906,427		874			4.458	4.663	AO	33,658	134,632	09/28/2012.	10/01/2062.
759136 QP 2	REGIONAL TRANSN DIST COLO				1.C FE	6,131,268	166.301	8,863,843	5,330,000	6,050,521		(10,754)			5.844	4.739	MN	51,914	311,485	09/02/2014.	11/01/2050.
769123 DD 9	RIVERSIDE CNTY CA TAX ALLOC XLCA				1.F FE	2,620,000	113.789	2,981,272	2,620,000	2,620,000					5.370	5.371	AO	35,174	140,694	12/15/2004.	10/01/2028.
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	10,247,968	110.466	11,162,589	10,105,000	10,244,144		(3,823)			3.818	3.708	FA	145,750	106,097	04/28/2020.	02/15/2038.
79765R SV 2	SAN FRANCISCO CALIF CITY & CNTY PU				1.D FE	3,129,760	140.959	4,179,434	2,965,000	3,106,869		(4,494)			6.000	5.577	MN	29,650	177,900	10/28/2015.	11/01/2040.
889184 AD 9	TOLEDO HOSPITAL			2	1.F FE	24,691,302	119.879	24,916,871	20,785,000	24,340,368		(350,934)			5.750	3.268	MN	152,712	1,195,138	02/13/2020.	11/15/2038.
91412G DZ 5	UNIVERSITY CALIF REVS				1.D FE	2,546,689	145.285	2,985,607	2,055,000	2,501,515		(9,973)			5.946	4.473	MN	15,613	122,190	03/04/2016.	05/15/2045.
91412G XE 0	UNIVERSITY CALIF REVS FOR PREV				1.C FE	3,731,871	118.787	4,418,876	3,720,000	3,730,524		(256)			3.931	3.913	MN	18,685	146,233	03/13/2015.	05/15/2045.
914440 LJ 9	UNIVERSITY MASS BLDG AUTH PROJ REV				1.C FE	2,998,701	137.551	4,339,734	3,155,000	3,025,447		3,414			5.450	5.801	MN	28,658	171,948	01/05/2011.	11/01/2040.
915217 RY 1	UNIVERSITY VA				1.A FE	1,367,250	158.851	1,588,510	1,000,000	1,324,827		(11,824)			6.200	3.762	MS	20,667	62,000	03/17/2017.	09/01/2039.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						339,666,192	XXX	413,575,766	320,088,808	345,243,482	0	(398,743)	0	0	XXX	XXX	XXX	3,651,048	14,695,133	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																					
3128FY 5N 1	FGOLD 30YR			4	1.A	15,937	100.376	15,582	15,523	15,894		(54)			7.500	6.514	MON	97	1,125	05/05/1998.	04/01/2028.
31292G TN 6	FGOLD 30YR			4	1.A	4,262	114.121	4,781	4,190	4,251		(10)			7.000	6.373	MON	24	286	02/18/1999.	10/01/2027.
31292G Y5 9	FGOLD 30YR			4	1.A	70	113.961	79	69	70		(0)			7.000	6.419	MON	0	5	02/18/1999.	03/01/2029.
31292H 4H 4	FGOLD 30YR			4	1.A	130,045	115.644	151,994	131,433	130,178		122			5.000	5.284	MON	548	6,443	04/28/2015.	12/01/2033.
31296P TL 6	FGOLD 30YR			4	1.A	17,260	112.099	19,239	17,162	17,254		(7)			5.500	5.345	MON	79	920	04/28/2015.	10/01/2033.
31298F 2A 9	FGOLD 30YR			4	1.A	3,699	103.674	3,848	3,712	3,681		(8)			7.000	7.242	MON	22	261	12/06/2000.	01/01/2031.
31298F JL 7	FGOLD 30YR			4	1.A	3,813	100.874	3,860	3,827	3,806		2			7.000	7.180	MON	22	267	12/06/2000.	01/01/2031.
3132GG A7 0	FGOLD 30YR			4	1.A	18,084	109.560	19,036	17,375	17,966		(70)			4.000	3.255	MON	58	680	10/19/2011.	08/01/2041.
3132GG BD 6	FGOLD 30YR			4	1.A	23,901	111.758	25,669	22,968	23,667		(105)			4.000	3.331	MON	77	914	10/19/2011.	08/01/2041.
3132GG BZ 7	FGOLD 30YR			4	1.A	105,807	112.307	114,172	101,661	105,150		(444)			4.000	3.248	MON	339	3,998	10/19/2011.	08/01/2041.
3132GJ EE 5	FGOLD 30YR			4	1.A	7,778	107.152	8,009	7,474	7,774		(30)			4.000	3.128	MON	25	282	10/19/2011.	09/01/2041.
3132GJ MJ 5	FGOLD 30YR			4	1.A	36,440	112.306	39,321	35,013	36,313		(139)			4.000	3.190	MON	117	1,356	10/19/2011.	09/01/2041.
3132GJ QQ 5	FGOLD 30YR			4	1.A	22,140	110.663	23,544	21,276	21,975		(111)			4.000	3.280	MON	71	849	10/19/2011.	09/01/2041.
3132GK BW 5	FGOLD 30YR			4	1.A	16,884	109.566	17,814	16,259	16,837		(71)			4.000	3.225	MON	54	639	10/19/2011.	10/01/2041.
3132GK DE 3	FGOLD 30YR			4	1.A	71,090	112.307	76,884	68,459	70,539		(231)			4.000	3.334	MON	228	2,677	10/19/2011.	10/01/2041.
3132GK DR 4	FGOLD 30YR			4	1.A	51,844	112.306	55,942	49,812	51,274		(176)			4.000	3.356	MON	166	1,965	10/19/2011.	10/01/2041.
31283H QX 6	FGOLD 30YR GIANT			4	1.A	11,956	118.232	13,677	11,568	11,978		(37)			6.000	4.933	MON	58	679	01/11/2005.	03/01/2032.
31283H X8 3	FGOLD 30YR GIANT			4	1.A	15,298	118.239	17,393	14,710	15,454		(68)			6.000	4.588	MON	74	869	02/09/2004.	08/01/2033.
3128M7 BX 3	FGOLD 30YR GIANT			4	1.A	7,287	117.530	8,053	6,852	7,281		(36)			6.000	4.123	MON	34	397	04/28/2015.	12/01/2038.
3131XH M5 2	FHLMC 30YR UMBS MIRROR			4	1.A	168,837	112.278	183,774	163,678	168,798		13			4.000	3.200	MON	546	2,673	07/22/2020.	10/01/2041.
3132DV 3R 4	FHLMC 30YR UMBS SUPER			4	1.A	2,435,798	110.610	2,547,736	2,303,355	2,442,407		8,999			5.000	2.508	MON	9,597	109,692	06/17/2019.	07/01/2049.
3132DV 3R 4	FHLMC 30YR UMBS SUPER	C		4	1.A	337,196	110.610	352,692	318,862	338,111		1,246			5.000	2.508	MON	1,329	15,185	06/17/2019.	07/01/2049.
3132VQ N5 1	FHLMC GOLD 30YR			4	1.A	397,219	104.978	415,113	395,427	397,048		(55)			3.000	2.812	MON	989	11,143	06/06/2019.	06/01/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132WP LD 7	FHLMC GOLD 30YR			4	1.A	906,846	107.603	985,808	916,151	907,340		28			3.500	3.781	MON	2,672	30,623	09/11/2018.	07/01/2047.
3132XV RG 0	FHLMC GOLD 30YR			4	1.A	3,822,921	107.114	3,954,029	3,691,414	3,834,141		2,990			4.000	2.714	MON	12,305	141,799	06/06/2019.	12/01/2047.
3132XV RG 0	FHLMC GOLD 30YR	C		4	1.A	277,694	107.114	287,218	268,142	278,509		217			4.000	2.714	MON	894	10,300	06/06/2019.	12/01/2047.
3132XX MY 2	FHLMC GOLD 30YR			4	1.A	1,020,134	107.002	1,103,116	1,030,926	1,022,900		1,234			3.500	3.806	MON	3,007	35,084	09/11/2018.	03/01/2048.
3132Y1 UJ 5	FHLMC GOLD 30YR			4	1.A	2,133,636	109.438	2,249,939	2,055,897	2,119,034		(5,380)			4.500	3.361	MON	7,710	89,748	09/11/2018.	08/01/2048.
3132Y1 UJ 5	FHLMC GOLD 30YR	C		4	1.A	537,290	109.438	566,577	517,714	533,613		(1,355)			4.500	3.361	MON	1,941	22,600	09/11/2018.	08/01/2048.
31335B HE 9	FHLMC GOLD 30YR GIANT			4	1.A	2,520,455	107.403	2,615,889	2,435,590	2,538,216		17,481			4.000	2.619	MON	8,119	91,193	06/17/2019.	08/01/2047.
31335B HE 9	FHLMC GOLD 30YR GIANT	C		4	1.A	631,760	107.403	655,681	610,489	636,212		4,382			4.000	2.619	MON	2,035	22,858	06/17/2019.	08/01/2047.
312910 ZD 7	FHLMC_1306			4	1.A	488	451.388	78	17	877		513			1,008.000		MON	15	155	04/20/2000.	06/01/2022.
31394J WW 3	FHLMC_2680			3	1.A	100,917	100.134	100,863	100,728	100,750		(9)			0.659	0.626	MON	29	1,084	10/01/2003.	10/15/2022.
31362J UN 3	FN 6/12 11TH COFI ARM			3	1.A	5,533	102.321	5,812	5,681	5,598		5			4.172	4.908	MON	20	233	03/16/1989.	06/01/2028.
31418P 6N 0	FNMA 15YR			4	1.A	33,045	106.072	34,210	32,252	32,714		(119)			4.000	3.060	MON	108	1,229	04/28/2015.	03/01/2025.
31419A BJ 5	FNMA 15YR			4	1.A	35,560	105.040	35,027	33,346	34,520		(299)			5.000	2.732	MON	139	1,598	04/28/2015.	06/01/2025.
31371H VJ 4	FNMA 30YR			4	1.A	48	118.763	57	48	48					7.500	7.500	MON	0	4	04/28/2015.	09/01/2029.
31371L CD 9	FNMA 30YR			4	1.A	6,668	115.593	7,467	6,460	6,679		(16)			5.000	4.054	MON	27	317	04/28/2015.	09/01/2033.
31371L DH 9	FNMA 30YR			4	1.A	90,677	116.635	105,132	90,138	90,624		(44)			5.500	5.341	MON	413	4,869	04/28/2015.	10/01/2033.
31383J WE 6	FNMA 30YR			4	1.A	415	106.055	440	415	415					7.500	7.500	MON	3	30	04/28/2015.	07/01/2029.
31383M QB 2	FNMA 30YR			4	1.A	15,562	109.620	16,862	15,382	15,557		(21)			7.500	7.052	MON	96	1,140	06/09/1999.	12/01/2028.
31383Q FC 3	FNMA 30YR			4	1.A	5,068	104.602	5,301	5,068	5,068					7.500	7.500	MON	32	377	04/28/2015.	08/01/2029.
31383S W5 5	FNMA 30YR			4	1.A	8,867	103.761	9,200	8,867	8,867					7.500	7.500	MON	55	661	04/28/2015.	10/01/2029.
31386M ZB 9	FNMA 30YR			4	1.A	25,211	115.307	28,563	24,771	25,313		(58)			6.500	5.779	MON	134	1,593	09/28/2001.	10/01/2030.
3138A2 BL 2	FNMA 30YR			4	1.A	31,229	112.272	33,642	29,965	30,940		(113)			4.000	3.273	MON	100	1,178	10/19/2011.	12/01/2040.
3138AK SA 8	FNMA 30YR			4	1.A	36,229	112.278	39,031	34,763	36,225		(143)			4.000	3.084	MON	116	1,349	10/19/2011.	08/01/2041.
3138AR X3 3	FNMA 30YR			4	1.A	56,019	112.278	60,351	53,751	55,455		(190)			4.000	3.305	MON	179	2,110	10/19/2011.	09/01/2041.
3138EG EW 0	FNMA 30YR			4	1.A	91,241	112.250	98,287	87,561	90,536		(320)			4.000	3.241	MON	292	3,429	10/19/2011.	11/01/2040.
31390B WE 4	FNMA 30YR			4	1.A	106,252	115.410	115,823	100,358	104,477		(550)			7.000	5.744	MON	585	6,993	04/28/2015.	04/01/2032.
31390P GK 7	FNMA 30YR			4	1.A	19,270	113.399	20,899	18,429	19,763		(453)			6.500	3.963	MON	100	1,176	02/14/2003.	08/01/2032.
31391W 5H 0	FNMA 30YR			4	1.A	11,625	113.158	12,734	11,253	11,662		(25)			5.000	3.977	MON	47	549	04/28/2015.	04/01/2033.
31400J SJ 9	FNMA 30YR			4	1.A	1,525	115.527	1,706	1,477	1,531		(5)			5.000	3.958	MON	6	73	04/28/2015.	02/01/2033.
31401B 4L 6	FNMA 30YR			4	1.A	4,840	116.592	5,606	4,808	4,838		(4)			5.500	5.314	MON	22	251	03/21/2003.	05/01/2033.
31401B NS 0	FNMA 30YR			4	1.A	29,186	116.343	33,723	28,986	29,186		(16)			5.500	5.293	MON	133	1,561	04/28/2015.	04/01/2033.
31402C PL 0	FNMA 30YR			4	1.A	228,613	115.593	251,331	217,427	228,463		(715)			5.000	3.617	MON	906	10,670	04/28/2015.	11/01/2033.
31402C U6 7	FNMA 30YR			4	1.A	9,946	115.492	11,124	9,632	9,961		(23)			5.000	4.068	MON	40	473	04/28/2015.	03/01/2034.
31402E AQ 1	FNMA 30YR			4	1.A	1,592	114.027	1,754	1,539	1,610		(5)			5.000	3.705	MON	6	75	04/28/2015.	07/01/2033.
31403F JW 5	FNMA 30YR			4	1.A	174,209	116.355	201,653	173,309	174,101		(75)			5.500	5.365	MON	794	9,358	04/28/2015.	10/01/2033.
31404B SQ 6	FNMA 30YR			4	1.A	56,651	116.362	61,998	53,280	56,110		(242)			5.500	3.956	MON	244	2,857	04/28/2015.	02/01/2034.
31405A U9 2	FNMA 30YR			4	1.A	45,269	117.008	53,821	45,997	45,321		83			5.500	5.948	MON	211	2,502	04/28/2015.	06/01/2034.
31406A 6Y 3	FNMA 30YR			4	1.A	52,203	111.701	57,537	51,510	52,222		(107)			5.500	5.095	MON	236	2,823	04/28/2015.	12/01/2034.
31406D EL 6	FNMA 30YR			4	1.A	5,878	115.452	6,700	5,803	5,867		(8)			5.500	5.178	MON	27	318	12/09/2004.	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
31410G RA 3	FNMA 30YR			4	1.A	110,849	118.971	122,144	102,667	116,567		(2,123)			6.500	2.564	MON	556	6,570	02/01/2010.	12/01/2037.
31412N SL 1	FNMA 30YR			4	1.A	44,526	117.272	48,833	41,641	44,154		(284)			6.000	4.183	MON	208	2,443	04/28/2015.	12/01/2038.
31413U TQ 2	FNMA 30YR			4	1.A	49,604	118.741	55,955	47,123	49,557		(143)			6.000	4.497	MON	236	2,763	04/28/2015.	12/01/2037.
31415Q P9 1	FNMA 30YR			4	1.A	515,174	117.462	553,029	470,814	518,312		(7,534)			5.500	2.784	MON	2,158	25,705	01/04/2012.	01/01/2038.
31416B VH 8	FNMA 30YR			4	1.A	5,271	115.831	5,911	5,103	5,291		(23)			5.000	3.937	MON	21	250	04/28/2015.	12/01/2034.
31418M A2 8	FNMA 30YR			4	1.A	37,611	116.923	41,962	35,889	37,636		(182)			5.500	4.210	MON	164	1,942	04/28/2015.	08/01/2037.
31418M PU 0	FNMA 30YR			4	1.A	144,166	119.517	160,913	134,636	146,400		(3,148)			6.000	3.160	MON	673	7,972	01/26/2010.	03/01/2037.
31419A VB 0	FNMA 30YR			4	1.A	184,258	116.674	197,400	169,190	189,820		(2,292)			5.500	2.567	MON	775	9,151	10/20/2011.	04/01/2037.
3138EL 5M 1	FNMA 30YR			4	1.A	2,416,076	113.271	2,560,656	2,260,656	2,384,300		(15,738)			4.500	3.210	MON	8,477	99,721	01/08/2014.	11/01/2043.
3138EL 5M 1	FNMA 30YR	C		4	1.A	5,380,401	113.271	5,702,369	5,034,294	5,309,640		(35,048)			4.500	3.210	MON	18,879	222,070	01/08/2014.	11/01/2043.
3138EM HU 8	FNMA 30YR			4	1.A	684,977	113.268	726,749	641,617	675,721		(4,562)			4.500	3.247	MON	2,406	28,380	04/28/2015.	01/01/2044.
3138ER NP 1	FNMA 30YR			4	1.A	1,192,407	107.013	1,275,633	1,192,035	1,192,322		(61)			3.000	2.993	MON	2,980	34,962	11/20/2017.	10/01/2046.
3138ER NP 1	FNMA 30YR	C		4	1.A	4,426,834	107.013	4,735,812	4,425,451	4,426,518		(227)			3.000	2.993	MON	11,064	129,799	11/20/2017.	10/01/2046.
3138WA SP 3	FNMA 30YR			4	1.A	420,836	112.239	457,406	407,528	418,092		(1,235)			4.000	3.419	MON	1,358	16,016	01/09/2014.	01/01/2044.
3138WJ AU 2	FNMA 30YR			4	1.A	2,694,114	107.936	2,908,827	2,694,956	2,694,237		82			3.000	3.005	MON	6,737	80,200	11/20/2017.	10/01/2046.
3138X0 PT 9	FNMA 30YR			4	1.A	721,483	112.276	779,409	694,191	715,510		(2,503)			4.000	3.310	MON	2,314	27,233	04/28/2015.	07/01/2043.
3138X1 UK 0	FNMA 30YR			4	1.A	1,541,066	112.276	1,633,271	1,454,693	1,514,908		(6,041)			4.000	3.080	MON	4,849	57,044	04/28/2015.	08/01/2043.
3138XB XY 5	FNMA 30YR			4	1.A	2,163,087	113.241	2,291,939	2,023,941	2,134,409		(15,197)			4.500	3.213	MON	7,590	89,666	01/08/2014.	12/01/2043.
3138XB XY 5	FNMA 30YR	C		4	1.A	1,794,133	113.241	1,901,007	1,678,721	1,770,347		(12,605)			4.500	3.213	MON	6,295	74,372	01/08/2014.	12/01/2043.
3138XF C4 5	FNMA 30YR			4	1.A	43,864	112.240	47,098	41,962	43,399		(230)			4.000	3.219	MON	140	1,660	04/09/2014.	04/01/2044.
3138XQ VJ 7	FNMA 30YR			4	1.A	1,075,586	110.445	1,155,433	1,046,163	1,069,879		(3,450)			3.500	2.999	MON	3,051	36,147	08/20/2014.	07/01/2044.
3138XS EJ 2	FNMA 30YR			4	1.A	1,023,997	110.448	1,100,043	995,985	1,018,043		(1,726)			3.500	3.011	MON	2,905	33,757	08/20/2014.	07/01/2044.
3138Y5 WF 9	FNMA 30YR			4	1.A	246,354	108.994	250,693	230,007	244,823		(2,813)			4.000	2.151	MON	767	8,850	01/12/2015.	12/01/2044.
31402R UN 7	FNMA 30YR			4	1.A	251,194	116.377	275,708	236,909	256,493		(2,284)			5.500	3.318	MON	1,086	12,825	04/28/2015.	02/01/2035.
3140FN AS 3	FNMA 30YR			4	1.A	2,531,451	107.573	2,647,055	2,460,706	2,523,605		(9,799)			4.000	2.998	MON	8,202	96,251	03/13/2019.	07/01/2047.
3140FN AS 3	FNMA 30YR	C		4	1.A	582,302	107.573	608,894	566,029	580,497		(2,254)			4.000	2.998	MON	1,887	22,140	03/13/2019.	07/01/2047.
3140J8 LL 5	FNMA 30YR			4	1.A	9,242,212	105.116	9,617,404	9,149,290	9,241,949		(2,796)			3.000	2.829	MON	22,873	265,869	06/06/2019.	09/01/2046.
3140J8 LL 5	FNMA 30YR	C		4	1.A	8,236,852	105.116	8,571,231	8,154,038	8,236,617		(2,492)			3.000	2.829	MON	20,385	237,472	06/06/2019.	09/01/2046.
3140J9 EJ 6	FNMA 30YR	C		4	1.A	1,913,961	106.741	2,066,558	1,936,044	1,914,939		871			2.500	2.662	MON	4,033	43,341	06/17/2019.	11/01/2047.
31410L VC 3	FNMA 30YR			4	1.A	2,189,726	108.564	2,363,590	2,177,140	2,187,778		(1,094)			3.000	2.916	MON	5,443	64,637	11/07/2017.	01/01/2047.
31410L VC 3	FNMA 30YR	C		4	1.A	10,131,977	108.564	10,936,453	10,073,738	10,122,964		(5,063)			3.000	2.916	MON	25,184	299,077	11/07/2017.	01/01/2047.
31413L 2G 3	FNMA 30YR			4	1.A	10,711	110.249	11,632	10,551	10,713		(4)			6.500	6.001	MON	57	684	09/19/2007.	09/01/2037.
31359S JT 8	FNMA_01-5			4	1.A	77,398	118.195	90,475	76,548	77,141		(80)			7.000	6.709	MON	447	5,273	04/28/2015.	03/01/2031.
313921 A5 7	FNMA_01-65			3	1.A	100,310	100.740	100,856	100,116	101,300		(86)			0.748	0.397	MON	12	1,223	09/24/2002.	11/25/2031.
31392D WQ 1	FNMA_02-51			3	1.A	84,795	100.440	85,035	84,663	84,707		(3)			0.648	0.633	MON	9	947	08/01/2003.	08/25/2032.
31396V NH 7	FNMA_07-26			4	1.A	8,717,488	117.736	11,302,708	9,600,028	9,199,275		47,435			5.500	6.867	MON	44,000	518,877	06/18/2007.	04/01/2037.
31396W G5 9	FNMA_07-65			4	1.A	3,782,375	117.955	4,937,836	4,186,200	3,999,993		26,446			5.500	6.984	MON	19,187	225,834	06/18/2007.	07/01/2037.
31397L TB 5	FNMA_08-49			4	1.A	54,100	110.782	56,939	51,397	53,992		(589)			5.000	2.902	MON	214	2,535	06/26/2014.	04/01/2038.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						91,866,743	XXX	100,338,072	91,202,661	92,374,814	0	(43,503)	0	0	XXX	XXX	XXX	295,974	3,462,199	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
3137B7 N3 9	FHMS_K036 IS			4,5,6	1.A	212,975	5.709	99,913		81,721		(25,661)			2.112	12.500	MON	3,080	37,551	03/28/2016.	12/01/2041.
3137BE VJ 0	FHMS_K040 IS			4,5,6	1.A	273,018	2.272	105,680		102,190		(33,130)			0.712	3.627	MON	2,760	37,550	10/31/2014.	09/01/2024.
3137BE VK 7	FHMS_K040 IS			4,5,6	1.A	400,072	6.673	170,156		165,433		(44,005)			2.036	4.992	MON	4,325	53,403	10/31/2014.	11/01/2042.
3137BG K3 2	FHMS_K043 IS			4,5,6	1.A	1,585,877	1.873	653,657		681,229		(182,654)			0.528	3.460	MON	15,368	209,906	02/20/2015.	12/01/2024.
3137BG K4 0	FHMS_K043 IS			4,5,6	1.A	1,841,005	5.814	887,518		767,956		(207,143)			1.635	5.339	MON	20,798	253,876	03/28/2016.	02/01/2043.
3137BH D2 0	FHMS_K044 IS			4,5,6	1.A	57,468	5.348	32,087		28,122		(5,329)			1.482	12.013	MON	741	9,045	03/28/2016.	01/01/2043.
3137BK RL 6	FHMS_K047 IS			4,5,6	1.A	464,757	5.784	248,695		218,259		(50,100)			1.495	6.249	MON	5,356	65,368	07/27/2015.	06/01/2043.
3137BM 7D 2	FHMS_K051 IS			4,5,6	1.A	742,234	2.232	383,503		362,606		(87,800)			0.541	4.370	MON	7,739	105,767	12/11/2015.	09/01/2025.
3137BM 7E 0	FHMS_K051 IS			4,5,6	1.A	2,345,679	6.760	1,460,858		1,284,024		(209,421)			1.614	10.416	MON	29,061	354,700	12/11/2015.	10/01/2043.
3137BM TY 2	FHMS_K052 IS			4,5,6	1.A	628,138	2.771	344,152		323,345		(74,200)			0.654	4.560	MON	6,767	90,860	01/29/2016.	11/01/2025.
3137BM TZ 9	FHMS_K052 IS			4,5,6	1.A	981,285	7.020	666,151		592,450		(92,485)			1.613	9.852	MON	12,755	155,670	01/29/2016.	01/01/2044.
3137BN 6H 2	FHMS_K053 IS			4,5,6	1.A	1,110,210	3.884	628,206		611,249		(125,133)			0.886	3.423	MON	11,937	155,309	03/18/2016.	12/01/2025.
3137BS PA 5	FHMS_K058 IS			4,5,6	1.A	2,600,125	9.825	2,201,987		2,254,790		(345,336)			2.003	3.290	MON	37,401	417,831	01/27/2020.	09/01/2044.
3137F4 D7 4	FHMS_K074 IS			4,5,6	1.A	5,621,682	13.864	4,575,054		4,252,300		(520,199)			2.191	4.749	MON	60,264	735,228	03/22/2018.	02/01/2046.
3137FG ZW 8	FHMS_K079 IS			4,5,6	1.A	1,009,885	14.292	843,240		797,817		(92,970)			2.256	5.000	MON	11,092	135,330	08/10/2018.	07/01/2046.
3137FN BB 5	FHMS_K096 IS			4,5,6	1.A	5,232,629	14.156	4,558,361		4,525,934		(522,552)			2.041	3.000	MON	54,773	668,510	08/15/2019.	07/01/2029.
3137FR EL 1	FHMS_K104 IS			4,5,6	1.A	2,665,952	14.091	2,388,815		2,461,013		(204,938)			1.896	3.270	MON	26,784	272,430	02/21/2020.	02/01/2047.
3137FT G2 7	FHMS_K109 IS			4,5,6	1.A	3,360,083	12.501	3,505,748		3,180,892		(181,604)			1.584	4.635	MON	37,009	270,083	05/21/2020.	04/01/2030.
3137FT ZS 9	FHMS_K110 IS			4,5,6	1.A	1,957,804	13.242	1,971,800		1,858,289		(100,807)			1.698	3.470	MON	21,071	130,832	06/17/2020.	04/01/2030.
3137FV 5Q 1	FHMS_K113 IS			4,5,6	1.A	2,768,502	11.226	2,682,918		2,656,575		(111,977)			1.387	2.320	MON	27,633	114,627	07/31/2020.	06/01/2030.
3137F6 2Q 9	FHMS_K118 IS			4,5,6	1.A	1,310,614	20.962	1,320,575		1,291,055		(19,559)			2.693	4.326	MON	14,138	28,764	10/21/2020.	10/01/2048.
3137BK GM 6	FHMS_K151 IS			4,5,6	1.A	71,932	29.420	58,840		49,569		(3,512)			4.138	9.527	MON	690	8,418	03/28/2016.	12/01/2030.
3137FL 2P 8	FHMS_K1510 IS			4,5,6	1.A	1,588,334	30.989	1,442,533		1,410,224		(99,100)			3.401	4.227	MON	13,192	161,000	03/13/2019.	01/01/2037.
3137BP VP 1	FHMS_K152 IS			4,5,6	1.A	1,077,195	7.500	897,196		787,604		(84,653)			0.956	4.700	MON	9,534	123,859	06/06/2016.	01/01/2031.
3137BX HD 7	FHMS_K153 IS			4,5,6	1.A	601,746	2.319	472,612		444,386		(49,635)			0.277	4.289	MON	4,697	69,824	04/21/2017.	10/01/2031.
3137BX HE 5	FHMS_K153 IS			4,5,6	1.A	360,990	30.454	304,543		277,740		(24,278)			3.774	4.850	MON	3,145	38,383	04/21/2017.	04/01/2035.
3137FJ Y7 8	FHMS_K158			4,5	1.A	4,903,930	124.388	6,219,415	5,000,000	4,913,410		5,152			3.900	4.076	MON	16,250	195,000	11/07/2018.	10/01/2033.
3137FT FU 6	FHMS_K738 IS			4,5,6	1.A	2,700,439	7.939	2,593,606		2,441,381		(262,131)			1.515	3.990	MON	41,253	304,833	05/08/2020.	01/01/2027.
3137FT FW 2	FHMS_K738 IS			4,5,6	1.A	637,545	7.770	598,275		580,394		(57,151)			1.368	3.245	MON	8,775	64,952	05/08/2020.	03/01/2027.
3137BE WS 9	FHMS_Q001 IS			4,5,6	1.A	2,227,604	11.667	1,294,483		1,247,681		(197,536)			2.183	3.638	MON	20,180	247,550	11/05/2014.	02/01/2032.
3137BK H2 9	FHMS_Q002 IS			4,5,6	1.A	2,982,892	5.981	1,790,484		1,791,614		(249,714)			1.089	4.319	MON	27,159	334,075	07/16/2015.	07/01/2033.
3137F7 2J 3	FHMS_Q014 IS			4,5,6	1.A	830,972	21.966	833,267		825,577		(6,847)			2.805	4.800	MON	8,866	8,881	11/13/2020.	10/01/2055.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						55,153,572	XXX	46,234,326	5,000,000	43,266,827	0	(4,266,409)	0	0	XXX	XXX	XXX	564,594	5,859,416	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						486,686,507	XXX	560,148,164	416,291,469	480,885,123	0	(4,708,656)	0	0	XXX	XXX	XXX	4,511,616	24,016,748	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
68245X AH 2	1011778 BC UNLIMITED LIABILITY CO		A	1	3.B FE	659,349	101.577	657,203	647,000	659,105		(244)			3.875	3.578	MS	7,382	4,043	12/23/2020.	01/15/2028.
00003# AB 9	A&E TELEVISION NETWORKS LLC				1.G	6,000,000	105.007	6,300,430	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				1.G FE	6,959,027	155.879	10,872,567	6,975,000	6,962,308		375			6.000	6.016	AO	104,625	418,500	02/26/2009.	04/01/2039.
002824 BG 4	ABBOTT LABORATORIES			1	1.G FE	2,684,275	137.552	3,438,798	2,500,000	2,640,598		(23,132)			4.750	3.597	MN	10,226	118,750	01/29/2019.	11/30/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00287Y BD 0	ABBVIE INC.			1	2.B FE	17,387,784	135.247	21,550,289	15,934,000	17,357,502		(26,836)			4.875	4.316	MN	101,413	776,783	11/12/2019.	11/14/2048.
00287Y CA 5	ABBVIE INC.			2	2.B FE	12,409,134	121.022	15,067,289	12,450,000	12,409,302		168			4.050	4.075	MN	56,025	252,113	11/19/2020.	11/21/2039.
00287Y CB 3	ABBVIE INC.			2	2.B FE	12,392,412	125.382	15,610,071	12,450,000	12,392,531		119			4.250	4.278	MN	58,792	264,563	11/19/2020.	11/21/2049.
00080Q AD 7	ABN AMRO BANK NV.		D		2.B FE	1,277,702	114.504	1,431,296	1,250,000	1,257,602		(2,832)			7.750	7.467	MN	12,378	96,875	06/30/2011.	05/15/2023.
0010EP AF 5	AEP TEXAS CENTRAL CO.				2.A FE	1,271,763	139.199	1,778,959	1,278,000	1,274,020		208			6.650	6.688	FA	32,106	84,987	02/12/2003.	02/15/2033.
00122@ AA 9	AES SOUTHLAND ENERGY LLC.			1	2.C PL	30,000,000	118.019	35,405,690	30,000,000	30,000,000					4.500	4.500	FMAN.	116,250	1,350,000	02/28/2019.	02/29/2040.
00817Y AG 3	AETNA INC.				2.B FE	1,828,569	152.194	2,476,200	1,627,000	1,786,708		(5,407)			6.750	5.830	JD	4,881	109,823	02/17/2011.	12/15/2037.
001192 AH 6	AGL CAPITAL CORPORATION.			1	2.A FE	8,299,803	145.683	12,097,516	8,304,000	8,300,475		87			5.875	5.879	MS	143,648	487,860	03/28/2011.	03/15/2041.
001192 AL 7	AGL CAPITAL CORPORATION.			1	2.A FE	1,198,920	112.229	1,346,749	1,200,000	1,199,422		106			3.875	3.886	MN	5,942	46,500	11/13/2015.	11/15/2025.
008474 E# 1	AGNICO EAGLE MINES LTD.		A	1	2.B FE	3,000,000	118.844	3,565,316	3,000,000	3,000,000					4.630	4.630	AO	33,182	138,900	04/05/2018.	04/05/2033.
009158 AZ 9	AIR PRODUCTS AND CHEMICALS INC.			2	1.F FE	7,538,983	107.774	8,147,677	7,560,000	7,539,517		534			2.700	2.718	MN	26,082	110,565	04/27/2020.	05/15/2040.
009158 BA 3	AIR PRODUCTS AND CHEMICALS INC.			2	1.F FE	5,026,636	109.912	5,545,076	5,045,000	5,026,900		264			2.800	2.818	MN	18,050	76,516	04/27/2020.	05/15/2050.
14180L AA 4	AIR TRANSPORT SERVICES GROUP INC.			2	4.A FE	473,481	103.125	483,656	469,000	473,048		(434)			4.750	4.605	FA	9,282	11,324	01/31/2020.	02/01/2028.
010392 FB 9	ALABAMA POWER COMPANY.				1.F FE	5,105,179	148.783	7,610,261	5,115,000	5,107,208		232			6.000	6.014	MS	102,300	306,900	02/26/2009.	03/01/2039.
010392 FF 0	ALABAMA POWER COMPANY.				1.F FE	1,540,886	136.234	2,102,092	1,543,000	1,541,253		47			5.200	5.209	JD	6,686	80,236	05/18/2011.	06/01/2041.
01185* AA 3	ALASKA VENTURES LLC.				2.C PL	4,566,609	113.378	5,177,521	4,566,609	4,566,609					4.670	4.670	MJSD.	592	213,454	12/18/2017.	06/30/2033.
013716 AQ 8	ALCAN INC.		A		1.F FE	2,367,362	146.613	3,408,741	2,325,000	2,349,705		(1,604)			7.250	7.101	MS	49,632	168,563	07/30/2001.	03/15/2031.
018522 K@ 0	ALLETE INC.				2.A	5,000,000	109.472	5,473,622	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.F	5,000,000	140.567	7,028,327	5,000,000	5,000,000					5.820	5.819	AO	61,433	291,000	08/17/2010.	04/15/2040.
01883L AB 9	ALLIANT HOLDINGS INTERMEDIATE LLC.			1	4.B FE	414,999	102.250	424,338	415,000	414,997		(2)			4.250	4.248	AO	3,723		10/15/2020.	10/15/2027.
019736 AG 2	ALLISON TRANSMISSION INC.			1	3.C FE	187,059	102.313	191,324	187,000	187,058		(1)			3.750	3.746	JJ	818		11/12/2020.	01/30/2031.
02209S BK 8	ALTRIA GROUP INC.			2	2.B FE	6,057,030	118.223	7,218,690	6,106,000	6,057,546		517			4.450	4.499	MN	41,512	135,859	05/04/2020.	05/06/2050.
02209S AH 6	ALTRIA GROUP INC.				2.B FE	37,986	171.558	65,192	38,000	37,988		0			10.200	10.204	FA	1,561	3,876	02/03/2009.	02/06/2039.
02209S AR 4	ALTRIA GROUP INC.				2.B FE	2,315,096	127.809	2,971,569	2,325,000	2,316,243		188			5.375	5.404	JJ	52,417	124,969	10/28/2013.	01/31/2044.
00910G A* 4	AMAZON SAN BERNARDINO AIR CARGO.				1.E	6,670,871	126.535	8,440,973	6,670,871	6,670,871					4.533	4.533	MON	17,639	278,031	01/09/2020.	02/10/2041.
00164V AD 5	AMC NETWORKS INC.			1	3.C FE	1,008,577	101.625	1,007,104	991,000	1,005,311		(3,266)			5.000	3.724	AO	12,388	18,250	12/11/2020.	04/01/2024.
026874 CU 9	AMERICAN INTERNATIONAL GROUP INC.				2.A FE	795,592	106.096	848,770	800,000	798,993		670			4.875	4.968	JD	3,250	39,000	04/28/2015.	06/01/2022.
026874 DC 8	AMERICAN INTERNATIONAL GROUP INC.			1	2.A FE	14,063,529	119.988	18,698,930	15,584,000	14,226,032		66,802			3.875	4.731	JJ	278,456	603,880	02/01/2019.	01/15/2035.
026874 DE 4	AMERICAN INTERNATIONAL GROUP INC.			1	2.A FE	3,954,133	129.079	5,121,859	3,968,000	3,956,741		528			4.700	4.727	JJ	88,586	186,496	07/07/2015.	07/10/2035.
030288 AB 0	AMERICAN TRANSMISSION SYSTEMS INC.			2	2.B FE	5,754,287	122.281	7,106,995	5,812,000	5,760,412		1,111			5.000	5.065	MS	96,867	290,600	09/22/2014.	09/01/2044.
03063# AC 8	AMERICOLD REALTY OPERATING PARTNER.			1	2.B FE	8,000,000	112.411	8,992,887	8,000,000	8,000,000					4.100	4.100	JJ	157,622	383,578	05/07/2019.	01/08/2030.
03063# AD 6	AMERICOLD REALTY OPERATING PARTNER.			1	2.B FE	15,143,050	101.166	16,091,663	15,906,150	15,906,150				763,100	1.620	1.620	JJ	716		12/30/2020.	01/07/2031.
031100 H@ 2	AMETEK INC.				2.A	3,501,900	101.996	3,743,933	3,670,650	3,670,650				303,150	1.340	1.340	AO	8,334	45,429	10/31/2016.	10/31/2026.
031100 L* 9	AMETEK INC.				2.A	2,500,000	110.177	2,754,423	2,500,000	2,500,000					3.730	3.730	MS	23,572	93,249	09/30/2014.	09/30/2024.
031162 AA 8	AMGEN INC.				2.A FE	12,791,061	187.613	20,346,673	10,845,000	12,782,972		(747)			8.125	6.886	AO	220,289	881,156	12/12/2002.	04/01/2097.
00175P AB 9	AMN HEALTHCARE INC.			1	3.C FE	272,091	104.757	282,844	270,000	271,616		(388)			4.625	4.450	AO	3,122	12,488	10/04/2019.	10/01/2027.
00175P AC 7	AMN HEALTHCARE INC.			1	3.C FE	211,313	102.250	214,725	210,000	211,270		(43)			4.000	3.872	AO	1,657		10/09/2020.	04/15/2029.
032095 AH 4	AMPHENOL CORPORATION.			2	2.A FE	10,014,492	122.416	12,257,514	10,013,000	10,014,256		(122)			4.350	4.348	JD	36,297	435,566	01/07/2019.	06/01/2029.
034863 AP 5	ANGLO AMERICAN CAPITAL PLC.		D		2.B FE	451,647	115.676	520,540	450,000	451,118		(225)			4.875	4.811	MN	2,864	21,938	07/24/2018.	05/14/2025.
035229 BP 7	ANHEUSER-BUSCH COMPANIES INC.				2.B FE	1,428,703	129.719	1,809,574	1,395,000	1,409,261		(1,573)			6.750	6.563	JD	4,185	94,163	01/09/1998.	12/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03523T BT 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	27,526,998	124.472	42,329,125	34,007,000	27,807,105		88,944			4.439	5.763	AO	356,426	1,509,571	08/21/2017.	10/06/2048.
037833 AL 4	APPLE INC.				1.B FE	9,155,285	126.340	11,982,038	9,484,000	9,171,193		8,454			3.850	4.076	MN	57,813	365,134	01/30/2019.	05/04/2043.
037833 BA 7	APPLE INC.				1.B FE	7,222,720	121.361	9,708,856	8,000,000	7,256,460		17,922			3.450	4.058	FA	108,867	276,000	01/29/2019.	02/09/2045.
037833 BH 2	APPLE INC.				1.B FE	6,876,270	137.047	9,031,364	6,590,000	6,864,125		(6,455)			4.375	4.103	MN	38,442	288,313	01/29/2019.	05/13/2045.
037833 BW 9	APPLE INC.			1	1.B FE	2,662,250	134.622	3,365,550	2,500,000	2,633,200		(6,573)			4.500	4.015	FA	40,000	112,500	03/23/2016.	02/23/2036.
037833 BY 5	APPLE INC.			1	1.B FE	1,290,905	112.221	1,447,655	1,290,000	1,290,500		(88)			3.250	3.242	FA	14,907	41,925	02/17/2016.	02/23/2026.
037833 CD 0	APPLE INC.			1	1.B FE	934,517	128.596	1,204,948	937,000	934,729		51			3.850	3.865	FA	14,730	36,075	07/28/2016.	08/04/2046.
037833 DG 2	APPLE INC.			1	1.B FE	9,012,400	126.136	12,613,580	10,000,000	9,050,317		18,361			3.750	4.353	MN	50,000	375,000	11/16/2018.	11/13/2047.
03939C AA 1	ARCH CAPITAL FINANCE LLC			1	2.A FE	945,000	116.279	1,098,835	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.				2.A FE	4,821,762	134.656	6,482,359	4,814,000	4,820,886		(156)			5.144	5.133	MN	41,272	247,632	04/28/2015.	11/01/2043.
03969A AN 0	ARDAGH PACKAGING FINANCE PLC/ARDAG		D	1	3.B FE	202,005	104.500	210,045	201,000	201,885		(120)			4.125	4.001	MN	1,059	4,146	05/28/2020.	08/15/2026.
03969A AQ 3	ARDAGH PACKAGING FINANCE PLC/ARDAG		D	1	3.B FE	657,313	105.500	685,750	650,000	656,100		(1,212)			5.250	4.941	AO	5,782	19,148	04/06/2020.	04/30/2025.
040850 A* 0	ARKANSAS ELECTRIC COOPERATIVE CORP.				1.D	6,875,000	119.980	8,248,614	6,875,000	6,875,000					4.710	4.712	JD	899	496,022	02/22/2011.	12/30/2030.
04317@ AF 5	ARTHUR J GALLAGHER & CO.				2.B PL	1,015,150	108.403	1,084,027	1,000,000	1,006,691		(1,938)			4.580	4.351	FA	15,776	45,800	04/12/2016.	02/27/2024.
04317@ AM 0	ARTHUR J GALLAGHER & CO.				2.B PL	992,570	105.892	1,058,922	1,000,000	997,182		1,055			4.130	4.251	JD	803	41,300	04/12/2016.	06/24/2023.
04317@ AV 0	ARTHUR J GALLAGHER & CO.			1	2.B PL	2,500,000	109.030	2,725,748	2,500,000	2,500,000					4.090	4.090	JD	1,136	102,250	06/27/2017.	06/27/2027.
043436 AU 8	ASBURY AUTOMOTIVE GROUP INC.			2	4.A FE	580,314	104.250	596,310	572,000	580,068		(246)			4.500	4.128	MS	8,580		11/11/2020.	03/01/2028.
044209 AM 6	ASHLAND LLC.			1	3.A FE	406,815	133.000	470,820	354,000	405,600		(1,119)			6.875	5.713	MN	3,110	24,338	12/19/2019.	05/15/2043.
00206R GT 3	AT&T INC.				2.B FE	4,820,874	142.064	6,392,889	4,500,000	4,785,160		(17,611)			7.125	6.315	JD	14,250	320,625	11/26/2018.	12/15/2031.
00206R HD 7	AT&T INC.				2.B FE	32,690,758	149.819	59,927,760	40,000,000	32,692,509		874			7.120	8.714	JJ	1,313,244	2,848,000	11/26/2018.	07/15/2097.
049560 AK 1	ATMOS ENERGY CORPORATION.			1	1.E FE	2,214,845	144.126	3,202,489	2,222,000	2,216,028		155			5.500	5.521	JD	5,432	122,210	06/07/2011.	06/15/2041.
Q0697# AA 4	AUSGRID FINANCE PTY LTD.		D	1	2.A FE	20,000,000	111.373	22,274,536	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	5.C	30,146	100.000	30,146	30,146	30,146					15.000	15.000	MJSD.	13	4,190	05/01/2019.	04/10/2022.
05324# AA 2	AUTOMATION SMC HOLDINGS INC.			2,5	5.C	7,160,895	100.000	7,282,889	7,282,889	7,259,705		44,802			14.000	13.017	MJSD.	2,832	1,182,562	01/10/2017.	07/10/2022.
05401A AB 7	AVOLON HOLDINGS FUNDING LTD.		D	2	2.C FE	470,245	106.978	500,658	468,000	469,401		(459)			5.125	5.008	AO	5,064	23,985	03/25/2019.	10/01/2023.
05454N AA 7	AXALTA COATING SYSTEMS US HOLDINGS.		D	1	4.A FE	699,678	106.375	731,860	688,000	698,675		(1,002)			4.750	4.360	JD	1,452	16,340	07/29/2020.	06/15/2027.
05523U AL 4	BAE SYSTEMS HOLDINGS INC.				2.B FE	2,832,146	131.669	3,686,743	2,800,000	2,830,023		(762)			4.750	4.672	AO	31,033	133,000	01/09/2017.	10/07/2044.
05523U AP 5	BAE SYSTEMS HOLDINGS INC.			2	2.B FE	2,117,713	113.402	2,430,194	2,143,000	2,129,238		2,465			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	2.A FE	299,896	104.401	313,203	300,000	299,920		19			2.700	2.707	JJ	3,825	6,750	09/30/2019.	01/11/2025.
P0956J CG 8	BANCO DE CREDITO DEL PERU.		D		2.A FE	681,025	106.750	693,875	650,000	662,425		(5,240)			4.250	3.360	AO	6,906	27,625	06/07/2017.	04/01/2023.
05970F AC 5	BANCO SANTANDER CHILE.		D	1	1.F FE	763,875	105.876	794,070	750,000	761,566		(2,309)			2.700	2.297	JJ	9,619	10,125	02/21/2020.	01/10/2025.
05969B AD 5	BANCO SANTANDER MEXICO SA INSTITUC.		D	1	2.A FE	902,925	114.886	1,033,974	900,000	902,556		(369)			5.375	5.300	AO	9,944	24,188	04/15/2020.	04/17/2025.
06051G JB 6	BANK OF AMERICA CORP.			2,5	1.F FE	14,730,000	107.176	15,786,995	14,730,000	14,730,000					2.592	2.592	AO	65,755	190,901	04/22/2020.	04/29/2031.
06368B GS 1	BANK OF MONTREAL.		A	2,5	2.A FE	7,663,004	113.349	9,067,928	8,000,000	7,696,670		19,174			3.803	4.210	JD	13,522	304,240	03/15/2019.	12/15/2032.
059438 AG 6	BANK ONE CORPORATION.				1.G FE	3,685,106	129.422	4,814,487	3,720,000	3,708,387		2,059			7.750	7.832	JJ	132,938	288,300	06/03/1997.	07/15/2025.
059438 AK 7	BANK ONE CORPORATION.				1.G FE	1,136,040	139.806	1,398,056	1,000,000	1,055,092		(6,740)			8.000	6.909	AO	13,778	80,000	02/05/1998.	04/29/2027.
06659# AC 1	BANNER SEVENTEEN LLC.				2.B PL	12,500,000	107.137	13,392,135	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.				2.B PL	8,000,000	105.820	8,465,614	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.B	7,000,000	100.858	7,060,085	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.F	5,779,840	114.455	6,615,329	5,779,840	5,779,840					4.000	4.001	AO	57,798	231,194	10/31/2011.	10/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
071734 AH 0	BAUSCH HEALTH COMPANIES INC.		A		4.B FE	250,059	103.054	253,513	246,000	249,631		(427)			5.000	4.749	JJ	5,159	7,175	12/17/2019.	01/30/2028.
07387# AA 2	BEAR SWAMP FINANCE LP				2.C PL	10,718,896	112.394	12,047,366	10,718,896	10,718,896					4.890	4.890	MJSD.	1,456	654,054	10/08/2015.	10/08/2025.
075887 BG 3	BECTON DICKINSON AND COMPANY			1	2.C FE	1,239,000	129.081	1,599,317	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	2.C FE	10,928,610	131.306	14,443,627	11,000,000	10,931,607		1,284			4.669	4.710	JD	35,666	513,590	08/01/2018.	06/06/2047.
080555 AF 2	BELO CORP.				3.C FE	821,100	115.000	885,500	770,000	818,200		(1,875)			7.250	6.084	MS	16,437	30,450	10/20/2020.	09/15/2027.
59562V BD 8	BERKSHIRE HATHAWAY ENERGY CO.			1	1.G FE	4,622,714	137.597	6,398,265	4,650,000	4,625,844		542			5.150	5.189	MN	30,600	239,475	05/08/2014.	11/15/2043.
084664 BL 4	BERKSHIRE HATHAWAY FINANCE CORP.				1.C FE	3,346,424	153.462	5,197,744	3,387,000	3,354,150		923			5.750	5.835	JJ	89,803	194,753	01/06/2010.	01/15/2040.
12614Q AK 1	BEST FOODS INC.				1.E FE	15,958,937	151.806	32,972,263	21,720,000	15,975,086		1,298			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.B	1,000,000	106.122	1,061,216	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.B	1,000,000	111.057	1,110,573	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	2.C PL	9,000,000	114.303	10,287,311	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	2.C FE	3,210,545	105.159	3,121,116	2,968,000	3,204,624		(4,907)			3.750	3.316	FA	46,375	111,609	10/10/2019.	02/01/2050.
097023 CW 3	BOEING CO.			2	2.C FE	30,000,000	137.815	41,344,350	30,000,000	30,000,000					5.805	5.805	MN	290,250	856,238	04/30/2020.	05/01/2050.
097023 AK 1	BOEING COMPANY				2.C FE	3,016,967	152.895	3,554,809	2,325,000	2,883,051		(11,841)			7.875	5.921	AO	38,653	183,094	06/05/2003.	04/15/2043.
10240* AA 7	BOWIE ACQUISITIONS LLC			1	2.C PL	21,055,556	107.209	22,573,404	21,055,556	21,055,556					3.920	3.920	JD	424,233	444,787	12/16/2019.	09/30/2038.
102590 A# 3	BOWLES FLUIDICS CORPORATION.			5	5.A Z	1,650,499	100.000	1,679,249	1,679,249	1,677,038		6,613			16.000	12.508	MJSD.	746	266,051	06/30/2015.	12/18/2022.
102590 A@ 5	BOWLES FLUIDICS CORPORATION.			5	5.A Z	1,875,920	100.000	1,908,420	1,908,420	1,906,619		5,464			16.000	12.506	MJSD.	848	302,335	12/19/2014.	12/18/2022.
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER				1.F	6,662,500	118.134	7,870,683	6,662,500	6,662,500					6.540	6.540	JD	1,210	653,591	11/04/2009.	06/30/2024.
110122 CQ 9	BRISTOL-MYERS SQUIBB CO.			2	1.F FE	6,495,941	127.416	8,293,481	6,509,000	6,496,146		205			4.125	4.140	JD	11,933	134,248	07/20/2020.	06/15/2039.
110122 DJ 4	BRISTOL-MYERS SQUIBB CO.			1	1.F FE	5,269,606	144.638	7,231,910	5,000,000	5,266,921		(2,684)			5.000	4.630	FA	94,444	125,000	07/20/2020.	08/15/2045.
110122 DK 1	BRISTOL-MYERS SQUIBB CO.			1	1.F FE	1,030,762	134.688	1,454,627	1,080,000	1,031,169		407			4.350	4.646	MN	6,003	23,490	07/20/2020.	11/15/2047.
110122 DL 9	BRISTOL-MYERS SQUIBB CO.			1	1.F FE	20,077,701	139.488	28,377,479	20,344,000	20,079,873		2,173			4.550	4.635	FA	336,834	462,826	07/20/2020.	02/20/2048.
11135F AS 0	BROADCOM INC.			2	2.C FE	12,109,969	118.549	14,374,054	12,125,000	12,110,329		361			4.300	4.313	MN	66,620	270,825	08/13/2020.	11/15/2032.
11135F AZ 4	BROADCOM INC.			1	2.C FE	1,727,333	114.524	2,004,163	1,750,000	1,728,691		1,358			4.250	4.511	AO	15,701	37,188	08/13/2020.	04/15/2026.
11283# AB 7	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	5,000,000	117.637	5,881,862	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				2.B PL	15,000,000	125.782	18,867,244	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	2.B PL	13,000,000	112.277	14,595,987	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				2.B PL	5,000,000	113.357	5,667,839	5,000,000	5,000,000					4.398	4.398	MJSD.	611	219,900	07/10/2017.	07/10/2032.
118230 AQ 4	BUCKEYE PARTNERS LP			1	3.B FE	1,454,809	101.300	1,494,175	1,475,000	1,456,515		1,707			3.950	4.190	JD	4,855	45,228	12/15/2020.	12/01/2026.
118230 AT 8	BUCKEYE PARTNERS LP			1	3.B FE	530,296	101.250	533,588	527,000	529,773		(523)			4.125	3.987	MS	7,246	11,594	02/13/2020.	03/01/2025.
12189T AG 9	BURLINGTON NORTHERN SANTA FE CORP.				1.E FE	2,316,026	134.443	3,125,809	2,325,000	2,321,127		424			6.875	6.904	JD	13,320	159,844	01/22/1998.	12/01/2027.
12189T AJ 3	BURLINGTON NORTHERN SANTA FE CORP.				1.E FE	2,315,165	136.537	3,174,492	2,325,000	2,320,501		442			6.700	6.732	FA	64,906	155,775	07/23/1998.	08/01/2028.
12189L AS 0	BURLINGTON NORTHERN SANTA FE LLC.			1	1.G FE	1,709,490	141.010	2,115,147	1,500,000	1,687,649		(4,949)			4.900	4.053	AO	18,375	73,500	03/28/2016.	04/01/2044.
12189L AX 9	BURLINGTON NORTHERN SANTA FE LLC.			1	1.G FE	4,630,284	140.616	6,538,630	4,650,000	4,632,114		377			4.700	4.727	MS	72,850	218,550	08/14/2015.	09/01/2045.
12467A AF 5	C&S GROUP ENTERPRISES LLC.			1	4.B FE	274,268	99.708	272,203	273,000	274,250		(18)			5.000	4.892	JD	1,024		12/22/2020.	12/15/2028.
127097 E@ 8	CABOT OIL & GAS CORPORATION.				2.B	7,500,000	106.766	8,007,464	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	3.A FE	835,886	103.450	882,429	853,000	840,203		1,860			5.250	5.562	JD	3,732	44,783	08/07/2018.	06/01/2026.
131347 CM 6	CALPINE CORP.			1	3.A FE	646,523	104.000	663,520	638,000	646,184		(331)			4.500	4.217	FA	10,846	13,395	12/11/2020.	02/15/2028.
133434 AB 6	CAMERON LNG LLC.			2	1.G FE	4,460,000	112.846	5,032,918	4,460,000	4,460,000					3.302	3.302	JJ	67,907	86,725	12/05/2019.	01/15/2035.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
133434 AC 4	CAMERON LNG LLC			2	1.G FE	4,460,000	109.032	4,862,814	4,460,000	4,460,000					3.402	3.402	JJ	69,964	89,352	12/05/2019.	01/15/2038.
133434 AD 2	CAMERON LNG LLC			2	1.G FE	5,047,616	112.761	5,671,868	5,030,000	5,046,905		(679)			3.701	3.675	JJ	85,841	109,628	12/06/2019.	01/15/2039.
134429 AG 4	CAMPBELL SOUP CO.				2.C FE	6,574,492	102.680	5,895,863	5,742,000	5,767,903		(74,479)			8.875	7.469	MN	84,934	509,603	06/25/2001.	05/01/2021.
13645R AQ 7	CANADIAN PACIFIC RAILWAY CO.		A		2.A FE	1,600,545	145.301	2,179,520	1,500,000	1,584,754		(2,153)			5.750	5.300	JJ	39,771	86,250	01/17/2012.	01/15/2042.
141781 AF 1	CARGILL INC.				1.F FE	1,677,215	145.157	2,486,538	1,713,000	1,686,453		860			7.250	7.417	MN	20,699	124,193	01/04/2001.	11/01/2036.
G1418# AP 8	CARIBBEAN UTILITIES COMPANY LTD.		D	2	2.A	10,000,000	112.969	11,296,864	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		2.A	1,000,000	112.678	1,126,778	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		2.A	3,000,000	115.352	3,460,556	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.B	2,000,000	106.643	2,132,854	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.B	4,000,000	113.720	4,548,798	4,000,000	4,000,000					4.170	4.170	AO	29,653	166,800	06/22/2016.	04/27/2026.
14879E AE 8	CATALENT PHARMA SOLUTIONS INC.			1	4.A FE	582,744	105.614	589,326	558,000	579,310		(3,304)			5.000	3.793	JJ	12,865	16,695	12/11/2020.	07/15/2027.
149123 CB 5	CATERPILLAR INC.				1.G FE	2,628,107	126.481	3,910,777	3,092,000	2,691,986		10,402			3.803	4.768	FA	44,422	117,589	12/10/2013.	08/15/2042.
1248EP BT 9	CCO HOLDINGS LLC			1	3.B FE	417,215	106.119	420,231	396,000	413,094		(4,121)			5.125	3.670	MN	3,383	20,295	03/03/2020.	05/01/2027.
1248EP CB 7	CCO HOLDINGS LLC			2	3.B FE	493,178	109.625	527,296	481,000	491,243		(1,325)			5.375	4.983	JD	2,154	25,854	06/27/2019.	06/01/2029.
1248EP CD 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3.B FE	236,320	107.900	241,696	224,000	235,618		(702)			4.750	3.830	MS	3,547	5,320	07/20/2020.	03/01/2030.
12508E AD 3	CDK GLOBAL INC.			1,5	3.A FE	13,361	109.875	14,284	13,000	13,262		(62)			5.000	4.416	AO	137	650	05/17/2019.	10/15/2024.
12508E AF 8	CDK GLOBAL INC.			1	3.A FE	583,550	105.500	637,220	604,000	588,585		1,950			4.875	5.348	JD	2,454	29,445	04/19/2018.	06/01/2027.
15135B AM 3	CENTENE CORPORATION.			2	3.A FE	478,908	105.625	479,538	454,000	473,138		(5,769)			5.375	3.710	FA	9,219	14,486	02/19/2020.	08/15/2026.
15135B AR 2	CENTENE CORPORATION.			1	3.A FE	812,306	106.000	858,600	810,000	811,924		(382)			4.250	4.166	JD	1,530	35,286	05/08/2020.	12/15/2027.
15135B AT 8	CENTENE CORPORATION.			1	3.A FE	13,477,663	111.021	14,312,827	12,892,000	13,424,837		(52,826)			4.625	3.821	JD	26,500	611,161	05/08/2020.	12/15/2029.
159864 AE 7	CHARLES RIVER LABORATORIES INTERNA.			2	3.B FE	1,412,909	104.750	1,454,978	1,389,000	1,410,255		(2,381)			4.250	3.888	MN	9,839	53,287	10/20/2020.	05/01/2028.
161175 BL 7	CHARTER COMMUNICATIONS OPERATING L.			1	2.C FE	8,990,300	124.811	12,481,050	10,000,000	9,020,390		14,707			5.375	6.129	MN	89,583	537,500	11/16/2018.	05/01/2047.
16411Q AB 7	CHENIERE ENERGY PARTNERS LP.			1	3.B FE	743,147	102.625	748,136	729,000	739,873		(2,403)			5.250	4.326	AO	9,568	20,633	11/19/2020.	10/01/2025.
16411Q AG 6	CHENIERE ENERGY PARTNERS LP.			1	3.B FE	947,668	105.778	987,967	934,000	946,881		(787)			4.500	4.261	AO	10,508	21,015	07/09/2020.	10/01/2029.
12542R J* 2	CHS INC.				2.C	6,500,000	107.408	6,981,518	6,500,000	6,500,000					4.390	4.390	JJ	123,652	285,350	01/25/2016.	01/25/2023.
172967 AR 2	CITIGROUP INC.				2.A FE	16,020,381	132.174	17,310,763	13,097,000	15,176,399		(251,020)			6.625	4.013	JJ	400,095	867,676	06/12/2017.	01/15/2028.
172967 BL 4	CITIGROUP INC.				2.B FE	6,103,342	141.759	7,857,712	5,543,000	5,897,246		(21,209)			6.625	5.851	JD	16,321	367,224	05/08/2007.	06/15/2032.
D6574* AB 5	CLAAS KGAA MBH.		D		3.A	3,000,000	101.908	3,057,244	3,000,000	3,000,000					3.980	3.980	FA	45,107	119,400	08/15/2012.	08/15/2022.
185508 B@ 6	CLECO POWER LLC.				2.A	7,000,000	112.691	7,888,350	7,000,000	7,000,000					3.570	3.570	JD	10,413	249,900	12/20/2016.	12/16/2028.
20030N BQ 3	COMCAST CORP.			1	1.G FE	13,490,874	135.084	18,237,623	13,501,000	13,491,867		197			4.600	4.605	FA	234,617	621,046	05/19/2015.	08/15/2045.
20030N CM 1	COMCAST CORPORATION.			2	1.G FE	11,949,084	139.713	16,765,608	12,000,000	11,950,831		812			4.700	4.726	AO	119,067	564,000	10/10/2018.	10/15/2048.
20030N CN 9	COMCAST CORPORATION.			2	1.G FE	9,160,902	151.826	13,802,511	9,091,000	9,159,497		(646)			4.950	4.906	AO	95,001	450,005	10/02/2018.	10/15/2058.
202712 BJ 3	COMMONWEALTH BANK OF AUSTRALIA.		D		2.A FE	15,000,000	127.527	19,129,080	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.				1.F FE	2,039,640	144.394	2,887,876	2,000,000	2,028,031		(1,129)			5.900	5.760	MS	34,744	118,000	03/17/2006.	03/15/2036.
207597 CZ 6	CONNECTICUT LIGHT AND POWER CO.				1.E FE	4,757,135	124.128	5,367,273	4,324,000	4,447,942		(28,020)			7.875	6.991	AO	85,129	340,515	10/11/2001.	10/01/2024.
207597 DX 0	CONNECTICUT LIGHT AND POWER CO.				1.E FE	5,525,986	140.108	7,818,010	5,580,000	5,540,207		1,452			5.750	5.819	MS	106,950	320,850	03/20/2007.	03/01/2037.
208251 AE 8	CONOCO INC.				1.G FE	1,276,523	140.136	1,954,899	1,395,000	1,332,652		5,216			6.950	7.688	AO	20,468	96,953	10/18/2000.	04/15/2029.
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK.				2.A FE	3,476,783	152.837	5,329,437	3,487,000	3,478,927		241			6.750	6.773	AO	58,843	235,373	04/01/2008.	04/01/2038.
Q2107# AN 6	CONTACT ENERGY LIMITED.		D		2.B	8,000,000	108.013	8,641,077	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	2.C FE	849,600	117.876	943,008	800,000	843,446		(4,497)			5.600	4.759	AO	8,462	44,800	08/12/2019.	10/23/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21684A AA 4	COOPERATIEVE RABOBANK UA		D		2.A FE	728,105	111.455	780,186	700,000	711,086		(3,514)			4.625	4.044	JD	2,698	32,375	09/22/2015.	12/01/2023.
21871@ AC 4	CORESITE LP			1	2.B PL	3,500,000	110.793	3,877,761	3,500,000	3,500,000					4.110	4.110	FA	54,343	191,001	04/17/2019.	04/17/2026.
21871@ AE 0	CORESITE LP			1	2.B PL	12,000,000	109.517	13,142,043	12,000,000	12,000,000					3.750	3.750	JD	265,417		07/14/2020.	05/06/2027.
91803* AP 3	CORIX REGULATED UTILITIES US INC				2.B	12,000,000	126.162	15,139,437	12,000,000	12,000,000					6.580	6.580	JJ	355,320	789,600	07/19/2006.	07/21/2036.
224044 BR 7	COX COMMUNICATIONS INC				2.B FE	2,238,840	139.409	3,241,250	2,325,000	2,249,654		2,570			6.450	6.786	JD	12,497	149,963	11/28/2006.	12/01/2036.
22404Q AG 3	COX COMMUNICATIONS INC				2.B FE	1,931,568	127.991	2,332,003	1,822,000	1,872,220		(5,482)			6.950	6.456	JJ	58,390	126,629	09/16/2003.	01/15/2028.
224050 AE 4	COX ENTERPRISES				2.B FE	4,650,000	133.699	6,217,004	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				1.F FE	14,516,205	155.213	22,589,744	14,554,000	14,529,335		1,269			7.125	7.145	JJ	478,160	1,036,973	11/15/2002.	07/15/2032.
22576C D@ 7	CRESCENT POINT ENERGY CORP		A		3.B	5,000,000	95.621	4,781,051	5,000,000	5,000,000					4.000	4.000	MN	21,667	200,000	04/28/2015.	05/22/2022.
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I			1	3.C FE	662,306	102.123	678,097	664,000	662,672		322			5.625	5.612	AO	7,885	10,744	12/16/2020.	10/15/2025.
126307 AQ 0	CSC HOLDINGS LLC			1	3.C FE	783,750	106.000	805,600	760,000	774,745		(3,013)			5.500	4.992	AO	8,824	41,800	11/06/2017.	04/15/2027.
126307 BF 3	CSC HOLDINGS LLC			1	3.C FE	430,000	98.125	421,938	430,000	430,000					3.375	3.375	FA	5,402		08/04/2020.	02/15/2031.
Q1297# AM 0	CSL FINANCE PTY LTD		C	1	1.G	5,000,000	107.849	5,392,442	5,000,000	5,000,000					2.650	2.650	MN	12,514	66,250	05/27/2020.	08/27/2030.
Q1297# AN 8	CSL FINANCE PTY LTD		C	1	1.G	3,000,000	108.059	3,241,762	3,000,000	3,000,000					2.730	2.730	MN	7,735	40,950	05/27/2020.	05/27/2032.
12656* AK 8	CSLB HOLDINGS INC				1.G	1,000,000	109.490	1,094,900	1,000,000	1,000,000					2.870	2.870	AO	6,218	28,700	10/13/2016.	10/13/2026.
12656* AQ 5	CSLB HOLDINGS INC			1	1.G	6,000,000	106.688	6,401,289	6,000,000	6,000,000					2.380	2.380	MN	13,487	71,400	05/27/2020.	05/27/2027.
126408 HN 6	CSX CORP			2	2.A FE	3,231,015	137.168	4,263,185	3,108,000	3,226,946		(2,174)			4.750	4.505	MN	18,864	147,630	01/31/2019.	11/15/2048.
126410 LL 1	CSX TRANSPORTATION INC				2.A FE	2,127,993	174.617	3,666,965	2,100,000	2,083,293		265			7.875	7.766	MN	21,131	165,375	08/30/2004.	05/15/2043.
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT				5.A	6,061,782	100.000	6,181,782	6,181,782	6,121,397		17,225			11.500	11.926	JAJO	177,726	715,267	10/07/2016.	10/07/2023.
23157# AD 1	CURTISS-WRIGHT CORPORATION				2.C	4,000,000	102.924	4,116,942	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.C	906,408	106.222	955,995	900,000	902,172		(954)			3.700	3.582	FA	11,563	33,300	04/05/2016.	02/26/2023.
126650 CY 4	CVS HEALTH CORP			2	2.B FE	5,475,420	126.698	7,221,786	5,700,000	5,490,981		7,428			4.780	5.102	MS	72,656	272,460	11/01/2018.	03/25/2038.
23636A AQ 4	DANSKE BANK A/S		D	5	2.A FE	30,000,000	100.272	30,081,570	30,000,000	30,000,000					1.280	3.000	MJSD.	19,193	572,132	06/05/2018.	09/12/2023.
23636A AR 2	DANSKE BANK A/S		D		2.A FE	2,235,714	113.888	2,664,982	2,340,000	2,255,437		9,182			4.375	4.961	JD	5,403	102,375	10/12/2018.	06/12/2028.
23636A AT 8	DANSKE BANK A/S		D		2.A FE	7,983,840	112.816	9,025,280	8,000,000	7,989,676		3,056			5.375	5.422	JJ	201,861	430,000	01/11/2019.	01/12/2024.
237266 AH 4	DARLING INGREDIENTS INC			2	3.C FE	375,305	106.330	394,484	371,000	373,943		(807)			5.250	4.983	AO	4,112	19,478	04/23/2019.	04/15/2027.
Q3079# AB 4	DBCT FINANCE PTY LTD		D		2.C	5,000,000	108.772	5,438,588	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	3.A FE	292,110	103.122	306,272	297,000	292,322		93			5.600	5.723	AO	4,158	16,632	08/27/2018.	04/01/2044.
23311V AJ 6	DCP MIDSTREAM OPERATING LP			1	3.A FE	476,769	111.000	528,360	476,000	476,722		(47)			5.625	5.597	JJ	13,908		06/19/2020.	07/15/2027.
244199 AU 9	DEERE & CO				1.F FE	708,451	107.657	579,192	538,000	563,044		(23,655)			8.500	3.809	JJ	21,849	45,730	06/24/2014.	01/09/2022.
244199 AZ 8	DEERE & CO				1.F FE	4,844,369	153.020	6,570,670	4,294,000	4,598,557		(22,299)			8.100	7.051	MN	44,443	347,814	10/10/2001.	05/15/2030.
244199 BA 2	DEERE & CO				1.F FE	1,156,004	147.320	1,711,861	1,162,000	1,158,512		227			7.125	7.167	MS	27,138	82,793	02/27/2001.	03/03/2031.
244199 BK 0	DEERE & CO			2	1.F FE	9,999,800	129.574	12,957,350	10,000,000	9,999,803		3			3.750	3.750	AO	79,167	203,125	03/25/2020.	04/15/2050.
24702R AF 8	DELL INC				3.C FE	351,249	124.250	451,028	363,000	353,397		255			6.500	6.743	AO	4,981	23,595	03/02/2020.	04/15/2038.
24737B AA 3	DELTA AIR LINES 2019-1 CLASS AA PA				1.F FE	1,022,000	102.743	1,050,029	1,022,000	1,022,000					3.204	3.204	AO	6,003	32,745	03/06/2019.	10/25/2025.
25179M AU 7	DEVON ENERGY CORPORATION			1	3.A FE	4,646,815	117.787	5,805,741	4,929,000	4,666,121		5,092			5.000	5.395	JD	10,953	246,450	11/16/2016.	06/15/2045.
386088 AH 1	DIAGEO INVESTMENT CORP				1.G FE	3,874,101	164.335	5,349,114	3,255,000	3,689,056		(18,707)			7.450	6.043	AO	51,194	242,498	09/29/2006.	04/15/2035.
25272K AR 4	DIAMOND 1 FINANCE CORPORATION/DIAM			2	2.C FE	319,744	151.282	484,101	320,000	319,755		3			8.350	8.357	JJ	12,321	26,720	05/17/2016.	07/15/2046.
25277L AA 4	DIAMOND SPORTS GROUP LLC			1	3.C FE	758,413	81.250	604,500	744,000	754,775		(2,695)			5.375	4.929	FA	15,107	41,434	12/06/2019.	08/15/2026.
G2765* AE 4	DIONYSUS AVIATION DAC		D	1	2.A PL	15,000,000	114.247	17,137,124	15,000,000	15,000,000					4.750	4.750	AO	134,583	712,500	10/23/2018.	10/23/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25466A AJ 0	DISCOVER BANK			2	2.B FE	798,547	111.839	917,082	820,000	806,162		2,191			3.450	3.789	JJ	12,102	28,290	05/08/2017.	07/27/2026.
25470D BG 3	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	2,653,733	131.939	3,505,609	2,657,000	2,653,804		45			5.300	5.308	MN	17,994	140,821	05/16/2019.	05/15/2049.
25470D BK 4	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	2,482,003	111.930	3,432,887	3,067,000	2,483,687		1,685			4.000	5.187	MS	34,078		09/21/2020.	09/15/2055.
837004 BV 1	DOMINION ENERGY SOUTH CAROLINA INC				1.F FE	1,383,854	144.496	2,015,721	1,395,000	1,388,300		398			6.625	6.687	FA	38,508	92,419	01/24/2002.	02/01/2032.
837004 CE 8	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	2,425,606	143.566	3,467,129	2,415,000	2,423,669		(245)			5.450	5.420	FA	54,841	131,618	01/25/2011.	02/01/2041.
837004 CJ 7	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	2,140,119	157.591	3,158,118	2,004,000	2,138,416		(903)			5.100	4.736	JD	8,517	102,204	01/24/2019.	06/01/2065.
26442C AE 4	DUKE ENERGY CAROLINAS LLC				1.F FE	2,292,229	150.328	3,006,558	2,000,000	2,225,256		(7,997)			6.050	5.064	AO	25,544	121,000	06/28/2010.	04/15/2038.
26442C AH 7	DUKE ENERGY CAROLINAS LLC				1.F FE	2,465,477	142.452	3,312,011	2,325,000	2,436,427		(3,452)			5.300	4.910	FA	46,552	123,225	07/06/2010.	02/15/2040.
263901 AF 7	DUKE ENERGY INDIANA INC			1	1.F FE	233,965	136.292	320,287	235,000	234,077		22			4.900	4.929	JJ	5,310	11,515	04/28/2015.	07/15/2043.
26442R AD 3	DUKE ENERGY PROGRESS INC			1	1.F FE	3,838,826	126.901	4,888,207	3,852,000	3,840,367		279			4.150	4.170	JD	13,322	159,858	11/17/2014.	12/01/2044.
266228 F# 7	DUQUESNE LIGHT HOLDINGS INC			1	1.F	4,000,000	101.308	4,052,338	4,000,000	4,000,000					3.110	3.110	MN	19,351	62,200	05/05/2020.	05/05/2050.
268789 AB 0	E.ON INTERNATIONAL FINANCE B.V.		D		2.B FE	2,456,654	149.134	3,465,881	2,324,000	2,428,639		(3,288)			6.650	6.221	AO	26,187	154,546	06/18/2009.	04/30/2038.
278062 AE 4	EATON CORP.				2.A FE	1,494,575	126.702	1,984,158	1,566,000	1,497,986		1,811			4.150	4.463	MN	10,651	64,989	01/25/2019.	11/02/2042.
278058 E# 5	EATON CORPORATION				2.A	10,000,000	101.455	10,145,529	10,000,000	10,000,000					3.470	3.470	JD	15,422	347,000	06/28/2012.	06/28/2021.
28035Q AA 0	EDGEWELL PERSONAL CARE CO.			2	3.C FE	297,513	107.470	298,767	278,000	296,927		(586)			5.500	3.631	JD	1,274	8,027	11/16/2020.	06/01/2028.
283695 AZ 7	EL PASO NATURAL GAS COMPANY				2.B FE	4,045,860	108.162	4,274,554	3,952,000	3,962,056		(8,910)			8.625	8.364	JJ	157,174	340,860	07/20/2004.	01/15/2022.
28414H AG 8	ELANCO ANIMAL HEALTH INC			2,5	3.B FE	1,400,000	118.000	1,652,000	1,400,000	1,400,000					5.900	4.900	FA	28,222	73,850	07/02/2019.	08/28/2028.
Q3393* AM 3	ELECTRANET PTY LTD		D		2.B	7,000,000	111.617	7,813,188	7,000,000	7,000,000					3.540	3.540	FA	91,548	247,800	08/18/2015.	08/18/2027.
532457 BT 4	ELI LILLY AND COMPANY			2	1.F FE	3,728,963	131.189	4,919,599	3,750,000	3,729,667		385			3.950	3.982	MS	43,615	148,125	02/20/2019.	03/15/2049.
532457 BU 1	ELI LILLY AND COMPANY			2	1.F FE	2,484,450	138.835	3,470,865	2,500,000	2,484,743		160			4.150	4.182	MS	30,549	103,750	02/20/2019.	03/15/2059.
291011 AQ 7	EMERSON ELECTRIC CO.				1.F FE	1,691,362	139.202	2,394,280	1,720,000	1,702,744		995			6.000	6.122	FA	38,987	103,200	08/14/2002.	08/15/2032.
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP			2	3.C FE	1,024,391	102.615	1,017,941	992,000	1,019,808		(4,583)			5.500	4.672	JJ	22,885	34,155	12/02/2020.	01/30/2026.
29260F AF 7	ENDEAVOR ENERGY RESOURCES LP/ EER			2	3.C FE	408,918	107.000	428,000	400,000	407,811		(1,106)			6.625	5.999	JJ	15,164		06/04/2020.	07/15/2025.
29272W AD 1	ENERGIZER HOLDINGS INC			1	4.B FE	603,429	103.552	616,134	595,000	603,233		(196)			4.375	4.050	MS	6,580		11/16/2020.	03/31/2029.
29273R AP 4	ENERGY TRANSFER OPERATING LP			1	2.C FE	1,062,170	117.115	1,155,929	987,000	1,055,363		(1,861)			6.050	5.475	JD	4,976	59,714	01/11/2017.	06/01/2041.
29273R AR 0	ENERGY TRANSFER OPERATING LP			1	2.C FE	20,751,580	121.999	22,894,239	18,766,000	20,597,709		(46,053)			6.500	5.689	FA	508,246	1,219,790	07/06/2017.	02/01/2042.
29278N AM 5	ENERGY TRANSFER OPERATING LP			2	2.C FE	860,497	112.409	943,107	839,000	853,213		(4,208)			5.875	5.264	JJ	22,729	49,291	03/25/2019.	01/15/2024.
29275Y AC 6	ENERSYS			1	3.C FE	488,019	105.750	512,888	485,000	487,695		(315)			4.375	4.282	JD	943	21,455	01/24/2020.	12/15/2027.
29362U AB 0	ENTEGRIS INC			1	3.B FE	309,915	103.750	311,250	300,000	309,564		(351)			4.625	3.120	FA	5,242		11/30/2020.	02/10/2026.
29362U AC 8	ENTEGRIS INC			1	3.B FE	464,580	106.625	494,740	464,000	464,509		(71)			4.375	4.347	AO	4,286	9,304	04/29/2020.	04/15/2028.
29365D AA 7	ENTERCOM MEDIA CORP			1	4.C FE	261,398	101.625	255,079	251,000	259,820		(1,391)			6.500	5.721	MN	2,719	16,315	12/10/2019.	05/01/2027.
293791 AT 6	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	2,662,438	126.097	3,458,841	2,743,000	2,682,885		2,638			5.750	5.981	MS	52,574	157,723	01/13/2011.	03/01/2035.
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	7,469,855	137.481	10,163,985	7,393,000	7,457,213		(1,673)			5.950	5.875	FA	183,285	439,884	05/23/2011.	02/01/2041.
29379V AV 5	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	4,644,746	137.291	6,384,008	4,650,000	4,645,544		107			5.700	5.708	FA	100,130	265,050	08/10/2011.	02/15/2042.
Q3534@ AB 5	ENVESTRA LTD		D		2.A	6,000,000	117.688	7,061,280	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		2.C PL	3,916,964	114.880	4,499,809	3,916,964	3,916,964					5.980	5.980	MJSD.	7,157	233,257	05/31/2019.	12/20/2044.
26884L AF 6	EQT CORP.			1	3.B FE	297,000	99.345	298,035	300,000	297,011		11			3.900	4.070	AO	2,925		12/17/2020.	10/01/2027.
26884L AL 3	EQT CORP.				3.B FE	557,578	105.432	570,387	541,000	557,493		(85)			5.000	4.542	JJ	3,381		12/15/2020.	01/15/2029.
294429 AS 4	EQUIFAX INC			2	2.B FE	3,785,793	111.235	4,219,132	3,793,000	3,786,212		419			3.100	3.122	MN	15,024	64,671	04/22/2020.	05/15/2030.
24820R AB 4	EQUINOR ASA		D		1.D FE	4,546,840	116.064	4,642,576	4,000,000	4,127,674		(38,669)			6.500	5.324	JD	7,222	260,000	08/02/2005.	12/21/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26882P BE 1	ERAC USA FINANCE LLC				2.A FE	1,719,734	155.095	2,019,337	1,302,000	1,665,385		(14,106)			7.000	4.596	AO	19,241	91,140	11/08/2016.	10/15/2037.
26884T AN 2	ERAC USA FINANCE LLC			2	2.A FE	1,031,239	127.282	1,400,105	1,100,000	1,037,473		1,333			4.500	4.904	FA	18,700	49,500	10/30/2015.	02/15/2045.
30161N AQ 4	EXELON CORPORATION			1	2.B FE	2,650,819	125.974	3,348,381	2,658,000	2,651,997		278			4.950	4.972	JD	5,848	131,571	05/19/2016.	06/15/2035.
318069 A@ 0	FINNING INTERNATIONAL INC.		A		2.A FE	5,000,000	109.770	5,488,490	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				3.B FE	1,672,186	142.596	2,388,490	1,675,000	1,673,268		101			7.375	7.388	MN	15,785	123,531	11/08/2001.	11/15/2031.
345397 A6 0	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	776,770	108.730	839,396	772,000	776,380		(390)			5.125	4.981	JD	1,649	19,453	07/17/2020.	06/16/2025.
345397 A8 6	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	840,000	104.750	879,900	840,000	840,000					4.125	4.125	FA	12,898		08/12/2020.	08/17/2027.
345397 YT 4	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	1,300,634	102.750	1,358,355	1,322,000	1,301,584		950			3.815	4.076	MN	8,266	25,217	08/26/2020.	11/02/2027.
34960P AB 7	FORTRESS TRANSPORTATION AND INFRAS			1	3.C FE	97,383	104.511	99,285	95,000	97,366		(17)			6.500	5.509	AO	1,544		12/22/2020.	10/01/2025.
34960P AC 5	FORTRESS TRANSPORTATION AND INFRAS			1	3.C FE	236,095	114.625	253,321	221,000	235,666		(429)			9.750	7.992	FA	9,158		11/05/2020.	08/01/2027.
35471R A* 7	FRANKLIN STREET PROPERTIES CORP			1	2.C FE	5,000,000	106.684	5,334,221	5,000,000	5,000,000					3.990	3.990	JD	6,096	199,500	12/20/2017.	12/20/2024.
35671D BJ 3	FREEPORT-MCMORAN INC			2	3.B FE	385,058	125.125	482,983	386,000	385,241		43			5.400	5.410	MN	2,721	20,844	02/19/2020.	11/14/2034.
35671D CC 7	FREEPORT-MCMORAN INC			1	3.A FE	194,370	106.000	197,160	186,000	194,052		(318)			5.000	3.763	MS	3,100		10/30/2020.	09/01/2027.
35671D CE 3	FREEPORT-MCMORAN INC			1	3.A FE	300,199	104.875	303,089	289,000	300,147		(51)			4.125	3.195	MS	3,974		12/21/2020.	03/01/2028.
35671D CH 6	FREEPORT-MCMORAN INC			1	3.A FE	64,000	109.750	70,240	64,000	64,000					4.625	4.625	FA	1,266		07/13/2020.	08/01/2030.
369550 BJ 6	GENERAL DYNAMICS CORPORATION			2	1.F FE	5,254,605	136.025	7,254,208	5,333,000	5,255,605		1,000			4.250	4.338	AO	56,663	117,104	03/23/2020.	04/01/2050.
37045V AF 7	GENERAL MOTORS CO				2.C FE	336,669	134.897	445,160	330,000	336,095		(125)			6.250	6.098	AO	5,099	20,625	03/28/2016.	10/02/2043.
37045V AJ 9	GENERAL MOTORS CO				2.C FE	5,464,833	121.443	6,709,704	5,525,000	5,467,799		1,145			5.200	5.276	AO	71,825	287,300	04/13/2018.	04/01/2045.
37045V AP 5	GENERAL MOTORS CO			2	2.C FE	5,521,519	120.235	6,642,984	5,525,000	5,521,873		110			5.150	0.003	AO	71,134	284,538	08/02/2017.	04/01/2038.
37045X BT 2	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	2,022,900	113.839	2,276,774	2,000,000	2,000,000		(7,130)			4.350	3.998	JJ	39,633	87,000	07/05/2017.	01/17/2027.
375558 AX 1	GILEAD SCIENCES INC			1	2.A FE	5,309,750	131.965	6,598,225	5,000,000	5,283,168		(7,127)			4.800	4.403	AO	60,000	240,000	01/05/2017.	04/01/2044.
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC				1.F FE	31,830,226	157.890	38,970,360	24,682,000	30,687,740		(227,288)			6.375	4.362	MN	201,055	1,573,478	09/25/2015.	05/15/2038.
655422 AV 5	GLENCORE CANADA CORP		A		2.A FE	7,086,363	131.524	8,410,979	6,395,000	6,927,031		(23,863)			6.200	5.365	JD	17,622	396,490	01/08/2013.	06/15/2035.
98417E AR 1	GLENCORE FINANCE CANADA LTD		A	5	2.A FE	426,405	122.638	532,249	434,000	427,013		159			5.550	5.680	AO	4,416	24,087	10/28/2016.	10/25/2042.
37953T AB 1	GLOBAL SHIP LEASE INC		D	1	4.C FE	204,000	102.500	205,000	200,000	203,401		(599)			9.875	7.816	MN	2,524	9,875	11/02/2020.	11/15/2022.
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE				1.D	4,574,773	116.951	5,350,252	4,574,773	4,574,773					4.350	4.354	FA	78,511	196,151	08/11/2011.	08/10/2031.
38141G GM 0	GOLDMAN SACHS GROUP INC				2.A FE	2,759,852	156.617	3,548,932	2,266,000	2,699,707		(12,678)			6.250	4.760	FA	59,010	141,625	10/06/2015.	02/01/2041.
38141G GS 7	GOLDMAN SACHS GROUP INC				2.A FE	6,063,670	105.700	6,341,970	6,000,000	6,011,043		(9,815)			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	2.A FE	8,616,259	115.202	9,907,398	8,600,000	8,611,214		(1,521)			3.691	3.668	JD	22,925	317,426	07/10/2017.	06/05/2028.
Q3971@ AG 4	GPT RE LTD		D	1	1.F	20,000,000	113.542	22,708,343	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	3.B FE	848,163	110.750	898,183	811,000	843,840		(4,139)			4.750	4.033	JJ	17,763	28,788	01/17/2020.	07/15/2027.
393154 K* 9	GREEN MOUNTAIN POWER CORPORATION				1.F	2,720,000	122.892	3,342,668	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.F	1,280,000	123.593	1,581,989	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	2.C PL	8,266,455	107.061	8,850,139	8,266,455	8,266,455					5.210	5.210	MJSD.	1,196	424,852	09/26/2019.	12/31/2030.
398905 AN 9	GROUP 1 AUTOMOTIVE INC			1	3.B FE	757,897	103.078	774,116	751,000	757,512		(385)			4.000	3.827	FA	11,182		08/11/2020.	08/15/2028.
40049J AZ 0	GRUPO TELEVISA SAB		D		2.A FE	10,263,138	139.977	14,605,221	10,434,000	10,291,741		3,597			6.625	6.751	JJ	318,744	691,253	03/23/2010.	01/15/2040.
40049J BC 0	GRUPO TELEVISA SAB		D	1	2.A FE	398,708	138.552	554,207	400,000	398,798		20			6.125	6.149	JJ	10,276	24,500	11/19/2015.	01/31/2046.
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT				1.D FE	4,350,000	119.203	5,185,347	4,350,000	4,350,000					3.890	3.890	JD	14,101	167,756	12/15/2015.	12/01/2045.
40624@ AZ 3	HALLMARK CARDS INC			1	2.C	14,000,000	111.486	15,608,057	14,000,000	14,000,000					4.190	4.190	MS	171,092	586,600	03/16/2018.	03/16/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41242* BG 6	HARDWOOD FUNDING LLC				1.G FE	3,000,000	114.918	3,447,552	3,000,000	3,000,000					3.530	3.530	JD	7,060	105,312	06/07/2017.	06/07/2029.
197677 AJ 6	HCA INC.				3.C FE	506,365	121.125	574,133	474,000	500,768		(3,000)			7.050	6.016	JD	2,785	33,417	02/26/2020.	12/01/2027.
42241@ AH 2	HEARST COMMUNICATIONS INC.				1.G	4,000,000	110.530	4,421,202	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.				1.C PL	16,232,040	107.033	19,265,994	18,000,000	17,129,856		90,150			7.500	8.439	MN	172,500	1,350,000	03/21/2002.	11/15/2027.
42704L AA 2	HERC HOLDINGS INC.			1	4.C FE	605,605	106.000	631,760	596,000	604,170		(1,266)			5.500	5.156	JJ	15,115	28,979	06/17/2020.	07/15/2027.
431318 AN 4	HILCORP ENERGY I LP/HILCORP FINANC.			2	3.C FE	1,484,065	99.542	1,505,075	1,512,000	1,497,045		3,335			5.000	5.282	JD	6,300	75,600	01/05/2017.	12/01/2024.
432833 AF 8	HILTON DOMESTIC OPERATING COMPANY.			2	3.B FE	499,350	109.250	538,603	493,000	498,603		(661)			4.875	4.683	JJ	11,082	25,703	11/13/2019.	01/15/2030.
432833 AJ 0	HILTON DOMESTIC OPERATING COMPANY.			1	3.B FE	298,099	104.269	310,722	298,000	298,098		(1)			3.750	3.745	MN	931		11/17/2020.	05/01/2029.
A3158# AB 5	HOFER FINANCIAL SERVICES GMBH.		D	1	1.G PL	5,000,000	103.933	5,196,675	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	1.G PL	4,000,000	102.302	4,092,082	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	1.G PL	3,000,000	108.435	3,253,048	3,000,000	3,000,000					3.790	3.790	MS	30,004	113,700	09/26/2018.	09/26/2023.
437076 AV 4	HOME DEPOT INC.			2	1.F FE	12,309,620	154.509	18,919,639	12,245,000	12,298,582		(1,513)			5.950	5.912	AO	182,144	728,578	05/18/2011.	04/01/2041.
437076 BX 9	HOME DEPOT INC.			2	1.F FE	19,923,489	140.379	27,250,410	19,412,000	19,905,494		(9,661)			4.500	4.338	JD	60,663	873,540	01/29/2019.	12/06/2048.
760719 BH 6	HSBC USA INC.				1.G FE	36,645,516	170.453	80,113,004	47,000,000	36,643,385		(133)			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.C	6,000,000	112.840	6,770,416	6,000,000	6,000,000					4.570	4.570	FA	94,447	274,200	02/27/2019.	02/27/2026.
44409# AB 7	HUDSON PACIFIC PROPERTIES LP.				2.C	2,000,000	104.199	2,083,981	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.				2.C FE	5,000,000	104.556	5,227,785	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.				2.A PL	16,950,572	118.089	20,016,783	16,950,572	16,950,572					4.420	4.420	FMAN.	64,516	744,018	04/23/2014.	05/31/2033.
444454 AD 4	HUGHES SATELLITE SYSTEMS CORP.				3.A FE	797,321	110.375	879,689	797,000	797,210		(32)			5.250	5.244	FA	17,434	41,843	05/17/2017.	08/01/2026.
44569* BJ 9	HUNT OIL COMPANY.				4.B	4,000,000	90.708	3,628,329	4,000,000	4,000,000					5.550	5.550	JJ	94,967	222,000	07/27/2010.	07/27/2022.
44929@ AH 7	ICRE REIT HOLDINGS.				2.A	2,000,000	104.751	2,095,021	2,000,000	2,000,000					3.310	3.310	JD	2,942	67,200	12/15/2015.	12/15/2022.
454889 AQ 9	INDIANA MICHIGAN POWER COMPANY.			1	1.G FE	1,700,148	130.818	2,231,750	1,706,000	1,700,643		111			4.550	4.571	MS	22,856	77,623	02/29/2016.	03/15/2046.
455434 BH 2	INDIANAPOLIS PWR & LT.				1.G FE	6,930,221	139.667	9,741,787	6,975,000	6,942,193		1,214			6.050	6.097	AO	105,497	421,988	10/02/2006.	10/01/2036.
45662N A* 4	INFINEON TECHNOLOGIES AG.		D		2.C	7,000,000	109.127	7,638,868	7,000,000	7,000,000					3.940	3.940	AO	65,886	275,800	04/05/2016.	04/05/2024.
45688C AA 5	INGEVITY CORP.			2	3.C FE	267,060	101.875	277,100	272,000	268,625		574			4.500	4.778	FA	5,100	12,240	03/26/2018.	02/01/2026.
45688C AB 3	INGEVITY CORP.			1	3.C FE	509,198	100.750	507,780	504,000	509,093		(105)			3.875	3.644	MN	3,418		12/23/2020.	11/01/2028.
458140 AN 0	INTEL CORPORATION.				1.E FE	703,058	124.519	933,895	750,000	716,536		2,076			4.000	4.486	JD	1,333	30,000	07/10/2013.	12/15/2032.
458140 BG 4	INTEL CORPORATION.			1	1.E FE	3,446,643	119.506	5,296,510	4,432,000	3,485,335		15,811			3.734	5.220	JD	10,573	165,491	06/15/2018.	12/08/2047.
458140 BL 3	INTEL CORPORATION.			2	1.E FE	17,484,075	132.020	23,103,483	17,500,000	17,484,456		381			4.600	4.607	MS	214,667	402,500	03/20/2020.	03/25/2040.
G4588# BQ 3	INTERMEDIATE CAPITAL GROUP PLC.		D	1	2.C	8,100,000	109.257	8,849,853	8,100,000	8,100,000					4.760	4.760	AO	71,757	385,560	04/24/2019.	04/24/2024.
G4588# BR 1	INTERMEDIATE CAPITAL GROUP PLC.		D	1	2.C	3,200,000	113.238	3,623,606	3,200,000	3,200,000					4.990	4.990	MS	42,138	159,680	03/26/2019.	03/26/2026.
459200 AP 6	INTERNATIONAL BUSINESS MACHINES CO.			6	1.F FE	39,182,523	171.851	101,821,836	59,250,000	39,468,714		29,973			7.125	10.775	JD	351,797	4,221,563	06/01/2017.	12/01/2096.
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY.		D	2	3.C FE	625,438	111.802	668,576	598,000	613,733		(3,818)			6.500	5.685	FA	14,684	38,870	12/13/2018.	02/15/2025.
460146 CQ 4	INTERNATIONAL PAPER CO.			1	2.B FE	3,230,813	130.831	4,310,885	3,295,000	3,235,048		1,146			4.400	4.518	FA	54,770	144,980	01/18/2017.	08/15/2047.
46274# AB 4	IRON ACQUISITION COMPANY INC.				5.B FE		99.890								11.000	9.770	MJSD.		194,521	08/14/2015.	08/14/2021.
47233J BH 0	JEFFERIES GROUP LLC.			1	2.B FE	12,990,177	116.558	16,842,559	14,450,000	13,217,290		103,343			4.150	5.350	JJ	263,191	599,675	09/21/2018.	01/23/2030.
478160 CL 6	JOHNSON & JOHNSON.			2	1.A FE	7,982,748	120.975	9,678,032	8,000,000	7,984,718		649			3.400	3.415	JJ	125,422	272,000	11/09/2017.	01/15/2038.
478375 AU 2	JOHNSON CONTROLS INTERNATIONAL PLC.		C	2	2.B FE	5,271,482	131.437	6,992,443	5,320,000	5,274,733		889			4.500	4.556	FA	90,440	239,400	02/02/2017.	02/15/2047.
46647P AJ 5	JP MORGAN CHASE & CO.			2,5	1.F FE	5,600,000	121.782	6,819,770	5,600,000	5,600,000					3.882	3.882	JJ	94,807	217,392	07/17/2017.	07/24/2038.
46647P BP 0	JP MORGAN CHASE & CO.			2,5	1.G FE	10,795,000	109.659	11,837,689	10,795,000	10,795,000					2.956	2.956	MN	42,547	159,550	05/06/2020.	05/13/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P AN 6	JPMORGAN CHASE & CO.			2,5	1.F FE	24,000,000	126.068	30,256,248	24,000,000	24,000,000					3.897	3.897	JJ	410,484	935,280	01/16/2018.	01/23/2049.
46647P BM 7	JPMORGAN CHASE & CO.			2,5	1.F FE	10,000,000	111.777	11,177,660	10,000,000	10,000,000					3.109	3.109	AO	59,589	155,450	04/15/2020.	04/22/2041.
48121@ AC 5	JRD HOLDINGS LLC				2.B PL	1,160,000	100.688	1,167,985	1,160,000	1,160,034		34			3.470	3.470	MAR	10,510	20,126	04/28/2015.	03/26/2021.
483007 AJ 9	KAISER ALUMINUM CORPORATION			1	3.B FE	870,593	103.750	891,213	859,000	869,457		(1,112)			4.625	4.300	MS	13,243	25,049	12/11/2020.	03/01/2028.
485134 BH 2	KANSAS CITY POWER & LIGHT CO.				1.F FE	9,244,365	144.042	13,395,878	9,300,000	9,260,401		1,600			6.050	6.094	MN	71,894	562,650	05/24/2006.	11/15/2035.
491674 BG 1	KENTUCKY UTILITIES CO.			1	1.F FE	3,036,007	138.118	4,238,848	3,069,000	3,041,915		767			5.125	5.196	MN	26,214	157,286	07/07/2011.	11/01/2040.
49306C AB 7	KEYBANK NATIONAL ASSOCIATION				2.A FE	3,183,110	130.314	3,981,084	3,055,000	3,110,005		(5,936)			6.950	6.626	FA	88,468	212,323	04/26/2010.	02/01/2028.
494368 BC 6	KIMBERLY-CLARK CORPORATION				1.F FE	24,343,684	163.066	40,119,103	24,603,000	24,402,876		6,433			6.625	6.708	FA	679,145	1,629,949	07/25/2007.	08/01/2037.
494368 BG 7	KIMBERLY-CLARK CORPORATION				1.F FE	2,110,962	147.628	3,157,763	2,139,000	2,115,874		622			5.300	5.388	MS	37,789	113,367	02/03/2011.	03/01/2041.
494550 BK 1	KINDER MORGAN ENERGY PARTNERS L.P.				2.B FE	2,313,561	121.987	2,836,205	2,325,000	2,315,370		241			5.625	5.659	MS	43,594	130,781	08/03/2011.	09/01/2041.
28368E AE 6	KINDER MORGAN INC.				2.B FE	6,544,923	144.569	7,610,112	5,264,000	6,386,482		(73,731)			7.750	5.188	JJ	188,115	407,960	10/11/2018.	01/15/2032.
49456B AG 6	KINDER MORGAN INC.			1	2.B FE	19,256,572	123.238	23,535,917	19,098,000	19,241,278		(7,225)			5.300	5.222	JD	84,350	1,012,194	10/26/2018.	12/01/2034.
49803# AA 0	KITE REALTY GROUP LP				2.C	4,500,000	105.630	4,753,351	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	2.A FE	8,319,086	138.880	11,561,760	8,325,000	8,319,221		76			5.000	5.004	MS	122,563	416,250	03/20/2019.	03/15/2049.
N4281@ BS 3	KONINKLIJKE VOPAK NV		D		2.B	10,000,000	107.101	10,710,065	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	2.A FE	7,416,175	130.143	9,713,888	7,464,000	7,418,669		820			4.650	4.690	JJ	160,041	347,076	10/18/2017.	01/15/2048.
501044 DM 0	KROGER CO.			1	2.B FE	4,673,397	144.952	6,798,268	4,690,000	4,673,860		241			5.400	5.424	JJ	116,781	253,260	01/07/2019.	01/15/2049.
501044 CT 6	KROGER CO (THE)				2.A FE	975,274	136.989	1,267,147	925,000	971,823		(1,133)			5.150	4.781	FA	19,849	47,638	10/13/2017.	08/01/2043.
501044 CN 9	KROGER CO. (THE)				2.A FE	1,932,355	135.822	2,442,087	1,798,000	1,921,054		(3,712)			5.400	4.854	JJ	44,770	97,092	10/12/2017.	07/15/2040.
513075 BR 1	LAMAR MEDIA CORP.			2	4.A FE	596,484	102.770	623,814	607,000	596,678		194			3.750	4.023	JJ	10,496	5,482	10/21/2020.	02/15/2028.
513272 AB 0	LAMB WESTON HOLDINGS INC.			2	3.B FE	478,104	104.530	487,110	466,000	477,114		(989)			4.875	3.943	MN	3,786	8,214	12/11/2020.	11/01/2026.
52107Q AJ 4	LAZARD GROUP LLC			2	2.A FE	1,847,236	118.683	2,160,034	1,820,000	1,842,718		(2,435)			4.500	4.308	MS	23,205	81,900	02/07/2019.	09/19/2028.
52107Q AK 1	LAZARD GROUP LLC			2	2.A FE	3,622,297	117.264	4,280,136	3,650,000	3,626,440		2,334			4.375	4.470	MS	48,793	159,688	03/05/2019.	03/11/2029.
52532X AC 9	LEIDOS INC.			2	2.C FE	1,575,340	111.809	1,767,700	1,581,000	1,576,003		663			3.625	3.704	MN	7,323	29,133	05/07/2020.	05/15/2025.
52532X AE 5	LEIDOS INC.			2	2.C FE	2,253,686	119.745	2,733,778	2,283,000	2,255,186		1,500			4.375	4.536	MN	12,763	50,773	05/07/2020.	05/15/2030.
50188F AE 5	LG&E AND KU ENERGY LLC			1	2.A FE	1,068,760	101.847	1,018,465	1,000,000	1,009,975		(12,973)			4.375	3.018	AO	10,938	43,750	03/11/2016.	10/01/2021.
53079E BJ 2	LIBERTY MUTUAL GROUP INC.			2	2.B FE	774,534	119.750	880,165	735,000	773,621		(727)			3.951	3.657	AO	6,131	30,492	09/27/2019.	10/15/2050.
53359# AE 2	LINCOLN ELECTRIC HOLDINGS INC.				2.A	3,000,000	107.247	3,217,409	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.A	2,000,000	104.749	2,094,980	2,000,000	2,000,000					3.690	3.690	MS	18,655	73,800	03/31/2016.	03/31/2023.
538034 AX 7	LIVE NATION ENTERTAINMENT INC.			1	4.A FE	79,000	101.040	79,822	79,000	79,000						3.750	JJ			12/17/2020.	01/15/2028.
539830 BN 8	LOCKHEED MARTIN CORPORATION			1	1.G FE	26,888,389	132.368	41,613,726	31,438,000	27,053,314		54,851			4.090	4.963	MS	378,601	1,285,814	10/30/2017.	09/15/2052.
539830 BQ 1	LOCKHEED MARTIN CORPORATION			2	1.G FE	5,268,919	108.118	5,746,477	5,315,000	5,269,521		602			2.800	2.843	JD	6,614	84,745	05/15/2020.	06/15/2050.
54336# AA 6	LONGWOOD ENERGY PARTNERS LLC			1	2.C PL	15,000,000	115.538	17,330,741	15,000,000	15,000,000					4.490	4.490	JD	1,871	1,010,250	03/29/2018.	06/30/2051.
546676 AU 1	LOUISVILLE GAS & ELECTRIC CO.			1	1.F FE	1,628,256	133.545	2,198,152	1,646,000	1,631,425		411			5.125	5.197	MN	10,779	84,358	07/07/2011.	11/15/2040.
548661 DQ 7	LOWES COMPANIES INC.			1	2.A FE	1,427,224	125.182	1,900,266	1,518,000	1,430,168		1,736			4.050	4.424	MN	9,905	61,479	04/09/2019.	05/03/2047.
50212Y AC 8	LPL HOLDINGS INC.			2	4.A FE	777,866	103.500	786,600	760,000	774,700		(3,156)			4.625	4.079	MN	4,491	35,443	03/04/2020.	11/15/2027.
502175 D@ 8	LTC PROPERTIES INC.				2.C	2,000,000	110.736	2,214,711	2,000,000	2,000,000					4.500	4.500	FMAN	11,250	90,000	02/16/2017.	02/16/2032.
556079 AC 5	MACQUARIE BANK LTD.		D		2.B FE	8,175,000	109.476	8,949,696	8,175,000	8,175,000					3.624	3.624	JD	23,043	148,131	05/27/2020.	06/03/2030.
557497 E# 7	MADISON GAS AND ELECTRIC CO.				1.E	15,000,000	139.128	20,869,238	15,000,000	15,000,000					5.260	5.260	JD	24,108	789,000	12/20/2010.	12/20/2040.
G5791# AA 9	MANCHESTER UNITED FOOTBALL CLUB LI		D		1.G PL	4,000,000	115.269	4,610,749	4,000,000	4,000,000					3.790	3.790	FA	63,167	151,600	06/26/2015.	06/26/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
564759 QB 7	MANUFACTURERS & TRADERS TRUST CO.			5	1.G FE	2,000,000	100.028	2,000,564	2,000,000	2,000,000					0.865	5.629	MJSD.	1,490	33,640	04/28/2015.	12/01/2021.
565849 AE 6	MARATHON OIL CORP.				2.C FE	3,814,270	123.608	4,258,289	3,445,000	3,773,887		(11,489)			6.600	5.707	AO.	56,843	227,370	03/10/2017.	10/01/2037.
56585A BC 5	MARATHON PETROLEUM CORP.			2	2.B FE	1,064,484	119.198	1,239,656	1,040,000	1,059,969		(2,847)			5.125	4.750	JD.	2,369	53,300	05/22/2019.	12/15/2026.
56585A BE 1	MARATHON PETROLEUM CORP.			2	2.B FE	3,567,571	110.850	4,010,549	3,618,000	3,568,984		890			4.500	4.588	AO.	40,703	162,810	05/22/2019.	04/01/2048.
G5814# AB 0	MARI BOYLE LTD SERIES B.				3.A PL	1,775,290	109.292	1,940,247	1,775,290	1,775,290					5.580	5.580	MJSD.	275	97,990	09/26/2018.	06/30/2031.
G5814# AA 2	MARI JONE LTD SERIES A.				3.A PL	1,775,290	109.292	1,940,247	1,775,290	1,775,290					5.580	5.580	MJSD.	275	97,990	09/26/2018.	06/30/2031.
57169* BC 0	MARS INC.				1.F	25,000,000	114.396	28,598,985	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	2.A FE	11,911,279	144.959	17,084,903	11,786,000	11,907,302		(2,119)			4.900	4.832	MS.	170,046	577,514	01/28/2019.	03/15/2049.
57233# AA 3	MARSHALL EXCELSIOR CO.				3.C PL	3,061,571	100.000	3,119,432	3,119,432	3,098,507		9,772			12.000	12.713	MJSD.	96,216	373,872	09/18/2017.	09/17/2022.
574599 AT 3	MASCO CORP.				2.C FE	556,429	139.006	696,418	501,000	541,533		(3,433)			7.750	6.505	FA.	16,178	38,828	03/11/2016.	08/01/2029.
574599 AY 2	MASCO CORPORATION.				2.C FE	250,206	133.517	327,117	245,000	249,147		(236)			6.500	6.292	FA.	6,016	15,925	12/03/2015.	08/15/2032.
575634 AS 9	MASSACHUSETTS ELECTRIC COMPANY.				1.G FE	6,504,277	148.441	9,575,903	6,451,000	6,493,495		(1,309)			5.900	5.843	MN.	48,633	380,609	06/25/2010.	11/15/2039.
57636Q AQ 7	MASTERCARD INC.			2	1.E FE	7,468,200	129.072	9,680,370	7,500,000	7,468,638		438			3.850	3.874	MS.	76,198	144,375	03/24/2020.	03/26/2050.
58013M EC 4	MCDONALDS CORPORATION.				2.A FE	2,581,064	150.586	3,377,637	2,243,000	2,514,356		(10,156)			6.300	5.201	AO.	29,832	141,309	03/23/2016.	10/15/2037.
58013M EF 7	MCDONALDS CORPORATION.				2.A FE	2,078,855	150.883	2,815,482	1,866,000	2,028,384		(5,571)			6.300	5.509	MS.	39,186	117,558	12/23/2008.	03/01/2038.
58013M EH 3	MCDONALDS CORPORATION.				2.A FE	4,628,610	144.537	6,720,975	4,650,000	4,633,240		518			5.700	5.732	FA.	110,438	265,050	01/13/2009.	02/01/2039.
58013M EK 6	MCDONALDS CORPORATION.				2.A FE	2,517,893	132.546	3,361,377	2,536,000	2,521,521		433			4.875	4.921	JJ.	57,007	123,630	07/28/2010.	07/15/2040.
58013M EZ 3	MCDONALDS CORPORATION.			1	2.A FE	567,491	129.335	704,874	545,000	563,415		(925)			4.700	4.377	JD.	1,565	25,615	03/23/2016.	12/09/2035.
58013M FA 7	MCDONALDS CORPORATION.			1	2.A FE	1,120,168	135.863	1,499,932	1,104,000	1,118,747		(313)			4.875	4.782	JD.	3,289	53,820	01/06/2016.	12/09/2045.
58013M FR 0	MCDONALDS CORPORATION.			2	2.A FE	9,885,500	128.559	12,855,870	10,000,000	9,886,968		1,468			4.200	4.268	AO.	105,000	214,667	03/25/2020.	04/01/2050.
58174# AE 4	MCKINSEY & CO.		C	1	1.E PL	10,000,000	105.917	10,591,666	10,000,000	10,000,000					2.520	2.520	JD.	14,000	126,000	06/11/2020.	06/11/2025.
552676 AT 5	MDC HOLDINGS INC.			1	3.A FE	416,850	111.196	467,023	420,000	416,972		122			3.850	3.946	JJ.	7,456		07/21/2020.	01/15/2030.
582839 AF 3	MEAD JOHNSON NUTRITION CO.				1.G FE	1,584,991	148.338	2,287,378	1,542,000	1,577,021		(1,017)			5.900	5.701	MN.	15,163	90,978	01/13/2011.	11/01/2039.
961548 AV 6	MEADWESTVACO CORP.				2.B FE	2,614,593	142.508	3,065,354	2,151,000	2,437,450		(22,980)			8.200	6.249	JJ.	81,332	176,382	04/28/2015.	01/15/2030.
961548 AY 0	MEADWESTVACO CORP.				2.B FE	2,537,624	142.779	3,041,195	2,130,000	2,407,765		(19,244)			7.950	6.196	FA.	63,971	169,335	04/28/2015.	02/15/2031.
55342U AM 6	MEDICAL PROPERTIES TRUST INC.			2	3.A FE	148,000	103.250	152,810	148,000	148,000					3.500	3.500	MS.	389		11/19/2020.	03/15/2031.
585055 BT 2	MEDTRONIC INC.				1.G FE	9,443,509	134.660	12,034,520	8,937,000	9,400,108		(24,077)			4.375	3.896	MS.	115,126	390,994	04/17/2019.	03/15/2035.
585055 BU 9	MEDTRONIC INC.				1.G FE	2,359,686	141.877	3,234,802	2,280,000	2,356,138		(1,737)			4.625	4.399	MS.	31,049	105,450	11/26/2018.	03/15/2045.
58517# AD 2	MEGGITT PLC.		D	1	2.C Z	5,000,000	104.787	5,239,375	5,000,000	5,000,000					2.780	2.780	MN.	16,217		11/19/2020.	11/19/2023.
58517# AE 0	MEGGITT PLC.		D	1	2.C Z	2,000,000	107.108	2,142,164	2,000,000	2,000,000					3.000	3.000	MN.	7,000		11/19/2020.	11/19/2025.
G5963# AG 8	MEGGITT PLC.		D		2.C	4,000,000	105.623	4,224,935	4,000,000	4,000,000					3.310	3.310	JJ.	64,361	132,400	07/06/2016.	07/06/2023.
588056 AW 1	MERCER INTERNATIONAL INC.		C	1	4.A FE	569,494	101.813	578,295	568,000	567,005		(1,051)			5.500	5.405	JJ.	14,405	24,915	10/20/2020.	01/15/2026.
P6638M AA 9	METALSA SA DE CV.		D		3.A FE	253,653	104.626	313,878	300,000	263,666		10,659	37,575		4.900	10.976	AO.	2,736	14,700	04/15/2015.	04/24/2023.
59156R AY 4	METLIFE INC.				1.G FE	1,566,055	152.325	2,421,960	1,590,000	1,570,078		502			5.875	5.983	FA.	37,624	93,413	08/03/2010.	02/06/2041.
55303X AJ 4	MGM GROWTH PROPERTIES OPERATING PA.			1	3.C FE	788,375	112.187	785,309	700,000	778,533		(9,842)			5.750	3.675	FA.	16,771	20,125	02/14/2020.	02/01/2027.
594087 AV 0	MICHAELS STORES INC.			1	4.A FE	723,773	102.500	741,075	723,000	723,752		(21)			4.750	4.721	AO.	8,586		11/19/2020.	10/01/2027.
594918 BZ 6	MICROSOFT CORPORATION.			2	1.A FE	330,658	131.244	433,104	330,000	330,562		(26)			4.100	4.085	FA.	5,450	13,530	01/30/2017.	02/06/2037.
594918 CC 6	MICROSOFT CORPORATION.			2	1.A FE	29,407,761	105.454	31,042,612	29,437,000	19,105,666		382			2.525	2.530	JD.	61,940	371,642	06/01/2020.	06/01/2050.
594918 CD 4	MICROSOFT CORPORATION.			1	1.A FE	10,651,672	108.370	12,786,600	11,799,000	6,900,736		8,580			2.675	3.101	JD.	26,302	157,812	06/01/2020.	06/01/2060.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
59565X AC 4	MIDCONTINENT COMMUNICATIONS			2	4.C FE	352,480	104.500	358,435	343,000	351,252		(961)			5.375	4.632	FA	6,965	12,655	11/30/2020.	08/15/2027.
59748T AA 7	MIDLAND COGENERATION VENTURE LP				3.C FE	1,599,679	102.691	1,637,127	1,594,223	1,598,742		(858)			6.000	5.864	MS	28,165	91,717	02/19/2020.	03/15/2025.
60040# AB 8	MILLENNIUM PIPELINE CO LLC				1.G PL	13,953,600	128.252	17,895,736	13,953,600	13,953,600					6.000	6.000	MJSD.	2,326	831,720	08/26/2010.	06/30/2032.
600814 AQ 0	MILLICOM INTERNATIONAL CELLULAR S		D	1	3.B FE	608,250	112.500	675,000	600,000	606,750		(869)			6.250	6.031	MS	10,000	37,500	03/22/2019.	03/25/2029.
606822 BK 9	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	12,615,000	121.805	15,365,650	12,615,000	12,615,000					3.751	3.751	JJ	214,249	473,189	07/11/2019.	07/18/2039.
60855R AJ 9	MOLINA HEALTHCARE INC			1	3.C FE	427,518	105.250	447,313	425,000	427,278		(240)			4.375	4.241	JD	826	9,968	06/23/2020.	06/15/2028.
61201# AE 5	MONTANA DAKOTA UTILITIES CO				1.G	5,000,000	112.195	5,609,764	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.G	15,000,000	114.419	17,162,925	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				2.A FE	3,237,488	138.266	4,500,552	3,255,000	3,239,343		330			5.250	5.286	JJ	78,798	170,888	07/07/2014.	07/15/2044.
615369 AQ 8	MOODYS CORPORATION			1	2.A FE	2,831,976	137.566	3,754,165	2,729,000	2,828,804		(1,773)			4.875	4.638	JD	5,174	133,039	03/04/2019.	12/17/2048.
615394 AM 5	MOOG INC			1	3.C FE	735,259	103.750	752,188	725,000	733,402		(1,832)			4.250	3.952	JD	1,369	30,984	05/27/2020.	12/15/2027.
61744Y AK 4	MORGAN STANLEY			2,5	2.A FE	5,406,993	114.169	6,165,148	5,400,000	5,404,861		(647)			3.591	3.577	JJ	85,645	193,914	07/19/2017.	07/22/2028.
61744Y AL 2	MORGAN STANLEY			2,5	2.A FE	3,525,639	123.248	4,338,323	3,520,000	3,524,955		(209)			3.971	3.960	JJ	61,736	139,779	07/19/2017.	07/22/2038.
55336V AJ 9	MPLX LP			1	2.B FE	2,551,987	115.507	2,887,673	2,500,000	2,529,698		(5,941)			4.875	4.575	JD	10,156	121,875	12/21/2016.	06/01/2025.
55336V AL 4	MPLX LP			2	2.B FE	4,434,917	121.648	5,432,777	4,466,000	4,436,771		513			5.200	5.246	MS	77,411	232,232	02/07/2017.	03/01/2047.
55336V AN 0	MPLX LP			2	2.B FE	13,220,144	118.588	15,922,797	13,427,000	13,229,592		3,426			4.700	4.797	AO	133,226	631,069	02/13/2018.	04/15/2048.
55342U AH 7	MPT OPERATING PARTNERSHIP LP			1	3.A FE	677,750	106.375	691,438	650,000	671,922		(4,052)			5.000	4.215	AO	6,861	32,500	07/17/2019.	10/15/2027.
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT			1	3.A FE	970,705	104.700	986,274	942,000	959,494		(5,076)			5.250	4.561	FA	20,606	44,205	02/28/2020.	08/01/2026.
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT			1	3.A FE	8,603,384	106.875	8,982,844	8,405,000	8,579,231		(24,607)			4.625	4.189	FA	161,971	290,695	03/13/2020.	08/01/2029.
626738 AE 8	MURPHY OIL USA INC			1	3.B FE	868,238	106.375	892,486	839,000	866,185		(1,875)			4.750	4.136	MS	11,734	28,133	10/20/2020.	09/15/2029.
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO		D		3.C PL	4,350,000	89.445	3,890,868	4,350,000	4,350,000					6.440	6.440	MJSD.	778	278,127	08/30/2012.	06/30/2035.
63486* AA 9	NATIONAL BASKETBALL ASSOCIATION IN			1	1.G FE	3,000,000	100.518	3,015,530	3,000,000	3,000,000					2.410	2.410	JD	3,013		12/16/2020.	12/16/2023.
62979* AA 5	NATIONAL STORAGE AFFILIATES TRUST				2.B PL	3,500,000	111.490	3,902,156	3,500,000	3,500,000					3.980	3.980	FA	46,820	139,300	08/30/2019.	08/30/2029.
63861C AA 7	NATIONSTAR MORTGAGE HOLDINGS INC			1	4.B FE	306,375	106.125	318,375	300,000	305,967		(408)			6.000	5.283	JJ	8,300		10/07/2020.	01/15/2027.
63861C AC 3	NATIONSTAR MORTGAGE HOLDINGS INC			1	4.B FE	465,000	105.000	488,250	465,000	465,000					5.500	5.500	FA	10,301		09/28/2020.	08/15/2028.
63861C AD 1	NATIONSTAR MORTGAGE HOLDINGS INC			1	4.B FE	88,000	104.522	91,979	88,000	88,000					5.125	5.125	JD	338		12/01/2020.	12/15/2030.
63859W AF 6	NATIONWIDE BUILDING SOCIETY		D	2,5	2.B FE	970,838	109.363	1,093,628	1,000,000	974,944		1,566			4.125	4.397	AO	8,365	41,250	04/24/2018.	10/18/2032.
638612 AK 7	NATIONWIDE FINANCIAL SERVICES				2.A FE	5,128,138	101.086	5,054,320	5,000,000	5,005,744		(24,055)			5.375	4.871	MS	71,667	268,750	04/28/2015.	03/25/2021.
63938C AE 8	NAVIENT CORP			1	3.C FE	600,875	109.598	602,789	550,000	584,606		(11,595)			7.250	4.766	MS	10,633	39,875	07/29/2019.	09/25/2023.
63938C AK 4	NAVIENT CORP			1	3.C FE	312,650	100.875	340,958	338,000	313,986		1,336			5.000	6.406	MS	4,976	10,703	07/23/2020.	03/15/2027.
78442F EQ 7	NAVIENT CORP				3.C FE	583,410	104.500	618,640	592,000	587,721		1,893			5.500	5.877	JJ	14,109	32,560	09/07/2018.	01/25/2023.
78442F ET 1	NAVIENT CORP			1	3.C FE	700,018	106.750	702,415	658,000	690,784		(8,603)			6.125	4.451	MS	10,747	40,303	02/14/2020.	03/25/2024.
63946B AF 7	NBCUNIVERSAL MEDIA LLC				1.G FE	1,796,522	157.665	2,833,231	1,797,000	1,796,598		10			6.400	6.401	AO	19,487	115,008	08/25/2011.	04/30/2040.
63946B AJ 9	NBCUNIVERSAL MEDIA LLC				1.G FE	13,505,712	130.952	19,642,770	15,000,000	13,696,851		31,416			4.450	5.112	JJ	307,792	667,500	12/10/2013.	01/15/2043.
64079* AB 8	NEPTUNE SNR SECURED NOTES				1.F PL	2,544,413	118.189	2,731,690	2,311,296	2,432,947		(17,017)			6.210	4.574	MJSD.	399	177,130	12/16/2013.	06/30/2027.
64110L AN 6	NETFLIX INC			1	3.C FE	684,640	110.875	747,298	674,000	682,953		(1,323)			4.375	4.118	MN	3,768	29,488	11/01/2019.	11/15/2026.
64110L AT 3	NETFLIX INC			1	3.B FE	1,143,766	119.875	1,283,861	1,071,000	1,136,355		(6,497)			5.875	4.915	MN	8,040	62,921	01/23/2020.	11/15/2028.
641423 BZ 0	NEVADA POWER COMPANY			1	1.F FE	1,136,455	132.581	1,511,420	1,140,000	1,137,112		81			5.375	5.396	MS	18,042	61,275	09/09/2010.	09/15/2040.
013104 AC 8	NEW ALBERTSONS INC				4.B FE	242,273	116.000	283,040	244,000	242,716		165			7.750	7.865	JD	840	18,910	10/11/2017.	06/15/2026.
013104 AF 1	NEW ALBERTSONS INC				4.B FE	191,100	118.375	230,831	195,000	191,955		243			7.450	7.702	FA	6,053	14,528	01/25/2017.	08/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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645869 G* 3	NEW JERSEY NATURAL GAS CO.			1	1.E	5,000,000	103.316	5,165,801	5,000,000	5,000,000					3.130	3.130	JD	435	78,250	06/30/2020.	06/30/2050.
Q6634@ AA 9	NEWCASTLE COAL INFRASTRUCTURE GROU		D		2.B FE		99.993								4.140	4.140	JD		3,680	12/13/2012.	12/14/2019.
65334H AA 0	NEXEN INC.		D		1.E FE	2,177,680	146.941	2,938,820	2,000,000	2,121,682		(6,929)			7.875	7.079	MS	46,375	157,500	09/23/2009.	03/15/2032.
62912X AC 8	NGPL PIPECO LLC				2.C FE	299,450	135.198	358,274	265,000	296,122		(974)			7.768	6.606	JD	915	20,585	04/05/2017.	12/15/2037.
62912X AF 1	NGPL PIPECO LLC			2	2.C FE	594,383	113.296	670,710	592,000	593,741		(239)			4.875	4.819	FA	10,903	28,860	03/13/2018.	08/15/2027.
65473Q AX 1	NISOURCE FINANCE CORPORATION			1	2.B FE	1,675,901	142.969	2,045,885	1,431,000	1,647,513		(6,387)			5.950	4.766	JD	3,784	85,145	03/08/2016.	06/15/2041.
65473Q AZ 6	NISOURCE FINANCE CORPORATION			1	2.B FE	4,534,167	139.780	5,438,848	3,891,000	4,447,495		(15,773)			5.800	4.707	FA	94,033	225,678	07/21/2016.	02/01/2042.
654894 AG 9	NOBLE ENERGY INC.				2.C FE	8,065,090	181.505	14,257,202	7,855,000	8,064,362		(69)			7.250	7.061	FA	237,286	569,488	07/17/2003.	08/01/2097.
65557F AD 8	NORDEA BANK AB		D		1.G FE	843,505	106.153	875,758	825,000	830,120		(2,824)			4.250	3.874	MS	9,740	35,063	11/12/2015.	09/21/2022.
655844 AA 6	NORFOLK SOUTHERN CORP.				2.A FE	8,631,050	101.256	7,346,108	7,255,000	7,274,821		(115,508)			9.000	7.301	MS	217,650	652,950	09/01/1998.	03/01/2021.
655855 FB 5	NORFOLK SOUTHERN RAILWAY CO.				2.A FE	1,365,969	170.763	2,301,885	1,348,000	1,337,275		170			7.875	7.766	MN	13,564	106,155	08/30/2004.	05/15/2043.
665501 AK 8	NORTHERN NATURAL GAS CO.			2	1.F FE	6,865,829	112.400	8,887,468	7,907,000	7,004,581		22,740			4.100	4.965	MS	95,455	324,187	12/11/2013.	09/15/2042.
668074 E@ 2	NORTHWESTERN CORPORATION			2	1.G	9,000,000	108.839	9,795,516	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.G	15,000,000	108.027	16,204,030	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		2.A FE	6,174,959	115.312	6,823,017	5,917,000	5,962,311		(17,873)			7.875	7.497	AO	116,491	465,964	10/18/1995.	04/01/2023.
66989H AH 1	NOVARTIS CAPITAL CORP.				1.D FE	5,073,875	137.684	7,042,547	5,115,000	5,079,093		862			4.400	4.449	MN	34,384	225,060	02/18/2014.	05/06/2044.
66989H AK 4	NOVARTIS CAPITAL CORP.			1	1.D FE	1,170,131	130.998	1,401,675	1,070,000	1,160,020		(2,312)			4.000	3.485	MN	4,874	42,800	05/03/2016.	11/20/2045.
629377 CC 4	NRG ENERGY INC.			1	3.B FE	906,524	105.604	898,690	851,000	886,513		(13,106)			6.625	4.828	JJ	25,997	56,379	08/06/2019.	01/15/2027.
67022* AF 0	NSTAR GAS CO.			1	1.F	3,000,000	101.931	3,057,929	3,000,000	3,000,000					3.150	3.150	MN	15,750	45,675	05/07/2020.	05/01/2050.
Q6518@ AA 0	NSW ELECTRICITY NETWORKS FINANCE P		D		2.B	4,000,000	108.918	4,356,704	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		2.B FE	15,000,000	109.156	16,373,361	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		2.B FE	10,000,000	109.600	10,959,992	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	2.B FE	8,000,000	112.637	9,010,928	8,000,000	8,000,000					3.650	3.650	AO	60,833	292,000	10/16/2017.	10/16/2029.
67080L AA 3	NUVEEN LLC			2	1.C FE	5,293,210	119.466	6,361,565	5,325,000	5,299,109		2,755			4.000	4.073	MN	35,500	213,000	10/17/2018.	11/01/2028.
674599 CX 1	OCCIDENTAL PETROLEUM CORPORATION			2	3.B FE	2,877,749	84.552	2,435,098	2,880,000	2,877,837		64			4.300	4.306	FA	46,784	126,248	08/06/2019.	08/15/2039.
674599 DJ 1	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	2,989,746	99.000	2,449,260	2,474,000	2,969,580		(15,766)			6.200	4.616	MS	45,164	153,388	09/18/2019.	03/15/2040.
674599 DN 2	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	1,983,473	101.745	1,903,649	1,871,000	1,966,570		(13,251)			7.500	6.429	AO	29,624	140,325	09/18/2019.	10/15/2026.
674599 DR 3	OCCIDENTAL PETROLEUM CORPORATION				3.C FE	2,489,448	101.375	2,403,601	2,371,000	2,475,660		(10,818)			7.150	6.390	MN	21,662	169,527	09/18/2019.	05/15/2028.
674599 DU 6	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	1,114,694	103.131	1,031,310	1,000,000	1,102,959		(9,199)			7.950	6.334	AO	16,783	79,500	09/18/2019.	04/15/2029.
677347 CE 4	OHIO EDISON COMPANY				3.A FE	3,733,061	135.582	5,080,254	3,747,000	3,736,558		366			6.875	6.904	JJ	118,785	257,606	06/21/2006.	07/15/2036.
677415 CF 6	OHIO POWER COMPANY				1.G FE	1,804,551	138.890	2,518,074	1,813,000	1,807,622		282			6.600	6.636	FA	45,204	119,658	02/11/2003.	02/15/2033.
67755# AB 8	OHIO STATE ENERGY PARTNERS LLC			1	1.G PL	25,000,000	119.365	29,841,343	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.B	8,969,309	100.000	9,143,225	9,143,225	9,143,225					12.250	13.215	JAJO..	286,234	1,129,725	02/08/2017.	02/19/2022.
BHM20Y YL 6	OMEGA ACQUISITION CORP.			2	5.B GI	2,988,013	100.000	3,048,013	3,048,013	3,017,746		20,587			12.250	13.128	JAJO..	95,420	376,609	07/01/2019.	02/19/2022.
682189 AQ 8	ON SEMICONDUCTOR CORPORATION			2	3.B FE	543,041	103.500	557,865	539,000	542,780		(261)			3.875	3.766	MS	7,542		08/21/2020.	09/01/2028.
68233D AT 4	ONCOR ELECTRIC DELIVERY CO LLC				1.F FE	2,291,218	151.563	3,523,847	2,325,000	2,303,923		1,178			7.000	7.117	MN	27,125	162,750	05/01/2002.	05/01/2032.
68233J AH 7	ONCOR ELECTRIC DELIVERY CO LLC				1.F FE	3,435,177	142.438	4,837,188	3,396,000	3,427,961		(925)			5.250	5.173	MS	45,068	178,290	05/31/2011.	09/30/2040.
682691 AA 8	ONEMAIN FINANCE CORP.			1	3.C FE	341,729	103.761	353,825	341,000	341,726		(3)			4.000	3.968	MS	530		12/11/2020.	09/15/2030.
683715 AC 0	OPEN TEXT CORP.		A	1	3.B FE	1,246,093	104.000	1,304,160	1,254,000	1,246,321		229			3.875	3.959	FA	18,357	23,891	06/30/2020.	02/15/2028.
68389X AE 5	ORACLE CORPORATION				1.G FE	6,055,566	158.967	9,642,950	6,066,000	6,057,817		250			6.500	6.513	AO	83,239	394,290	04/02/2008.	04/15/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68389X AH 8	ORACLE CORPORATION				1.G FE	5,291,174	154.049	6,416,137	4,165,000	5,162,153		(34,852)			6.125	4.245	JJ	122,593	255,106	01/20/2017.	07/08/2039.
68389X AM 7	ORACLE CORPORATION				1.G FE	537,945	143.526	717,628	500,000	532,034		(965)			5.375	4.863	JJ	12,392	26,875	12/10/2013.	07/15/2040.
68389X BE 4	ORACLE CORPORATION			1	1.G FE	468,165	122.782	613,911	500,000	474,426		1,255			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	2.C FE	415,500	124.376	497,504	400,000	414,610		(291)			5.875	5.595	MS	6,789	23,500	09/27/2017.	09/17/2044.
695114 BZ 0	PACIFICORP				1.E FE	6,949,890	138.547	9,663,632	6,975,000	6,958,198		759			5.250	5.274	JD	16,275	366,188	06/08/2005.	06/15/2035.
698525 AA 0	PANOCHE ENERGY CENTER LLC				4.A FE	5,213,450	89.375	4,659,521	5,213,450	5,213,450					6.885	6.885	FA	120,646	351,898	01/24/2008.	07/31/2029.
70014L AA 8	PARK AEROSPACE HOLDINGS LTD		D		2.C FE	47,304	104.951	48,277	46,000	46,429		(249)			5.250	4.646	FA	912	2,415	04/17/2017.	08/15/2022.
70014L AB 6	PARK AEROSPACE HOLDINGS LTD		D	1	2.C FE	662,616	109.064	694,735	637,000	650,008		(3,778)			5.500	4.788	FA	13,235	35,035	07/24/2017.	02/15/2024.
701885 AJ 4	PARSLEY ENERGY LLC			1	3.C FE	585,000	105.000	614,250	585,000	585,000					4.125	4.125	FA	9,116	12,334	02/12/2020.	02/15/2028.
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FINANC			2	3.C FE	1,250,345	104.150	1,265,423	1,215,000	1,242,911		(7,434)			5.250	4.313	FA	24,097	54,075	08/04/2020.	08/15/2025.
701885 AH 8	PARSLEY ENERGY LLC/ PARSLEY FINANC			1	3.C FE	155,250	109.450	164,175	150,000	155,054		(196)			5.625	4.828	AO	1,781		10/14/2020.	10/15/2027.
70342@ AG 3	PATTERSON COS INC				4.A PL	1,000,000	94.100	941,001	1,000,000	1,000,000					3.480	3.480	MS	9,473	35,050	03/23/2015.	03/24/2025.
70432* AA 9	PAYCHEX INC			1	2.A	5,000,000	114.769	5,738,463	5,000,000	5,000,000					4.070	4.070	MS	61,050	203,500	03/13/2019.	03/13/2026.
69318F AJ 7	PBF HOLDING COMPANY LLC			1	4.A FE	289,053	57.125	289,053	506,000	289,053		(121)	225,368		6.000	5.544	FA	11,469		12/07/2020.	02/15/2028.
69327R AG 6	PDC ENERGY INC			1	3.C FE	757,359	102.761	754,266	734,000	744,149		(5,553)			6.125	5.266	MS	13,237	44,958	12/17/2019.	09/15/2024.
69327R AJ 0	PDC ENERGY INC (DELAWARE)			1	3.C FE	478,930	103.250	578,200	560,000	484,928		5,998			5.750	8.466	MN	4,114	32,200	03/26/2020.	05/15/2026.
709599 AX 2	PENSKE TRUCK LEASING CO LP / PTL F			1	2.B FE	1,025,378	115.049	1,150,493	1,000,000	1,017,097		(2,374)			4.200	3.889	AO	10,500	42,000	04/26/2017.	04/01/2027.
709599 AW 4	PENSKE TRUCK LEASING COMPANY LP /			2	2.B FE	3,641,858	111.194	4,061,917	3,653,000	3,646,025		1,055			3.400	3.436	MN	15,870	124,202	10/26/2016.	11/15/2026.
71644E AG 7	PETRO-CANADA		A		2.A FE	8,024,870	129.489	9,064,195	7,000,000	7,928,494		(44,486)			5.950	4.672	MN	53,219	416,500	10/04/2018.	05/15/2035.
717081 CY 7	PFIZER INC				1.F FE	13,999,875	172.866	24,215,027	14,008,000	14,001,314		174			7.200	7.205	MS	296,970	1,008,576	03/17/2009.	03/15/2039.
718172 AP 4	PHILIP MORRIS INTERNATIONAL INC				1.F FE	6,084,051	126.584	8,240,586	6,510,000	6,143,021		9,633			4.500	4.931	MS	82,189	292,950	12/04/2013.	03/20/2042.
718172 AU 3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	2,613,116	117.745	3,452,292	2,932,000	2,650,353		7,494			3.875	4.579	FA	41,028	113,615	06/30/2015.	08/21/2042.
718172 AW 9	PHILIP MORRIS INTERNATIONAL INC				1.F FE	5,410,594	122.416	7,256,797	5,928,000	5,479,766		11,318			4.125	4.676	MS	79,472	244,530	02/04/2014.	03/04/2043.
718172 BD 0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	6,876,792	134.108	9,354,047	6,975,000	6,888,963		1,988			4.875	4.966	MN	43,448	340,031	12/04/2013.	11/15/2043.
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION				2.C FE	507,403	117.233	501,758	428,000	457,291		(9,249)			7.750	5.153	MN	4,238	33,170	11/17/2015.	11/15/2023.
720186 AM 7	PIEDMONT NATURAL GAS COMPANY INC			2	1.G FE	9,928,700	111.630	11,162,950	10,000,000	9,929,549		849			3.350	3.388	JD	27,917	176,806	05/18/2020.	06/01/2050.
725906 AH 4	PLACER DOME INC		A		2.B FE	5,289,274	128.473	6,582,957	5,124,000	5,224,204		(5,623)			6.375	6.141	MS	108,885	326,655	08/26/2003.	03/01/2033.
72650T AA 6	PLAINS END FINANCING LLC				3.A FE	5,241,431	108.625	5,610,543	5,165,050	5,212,897		(5,115)			6.010	5.854	JAJO	65,533	304,112	06/26/2014.	04/15/2028.
72756# AA 9	PLASTIC COMPONENTS INC			2	5.B GI	3,083,511	100.000	3,144,103	3,144,103	3,100,783		8,265			12.000	12.504	MJSD	1,048	381,156	03/07/2017.	09/01/2024.
736508 P* 7	PORTLAND GENERAL ELECTRIC COMP				1.F	5,000,000	100.028	5,001,382	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				1.F FE	1,510,833	150.627	2,205,181	1,464,000	1,501,423		(1,092)			6.250	6.018	MN	11,692	91,500	06/08/2009.	05/15/2039.
69351U AN 3	PPL ELECTRIC UTILITIES CORPORATION			1	1.F FE	446,044	134.811	505,540	375,000	433,278		(1,855)			5.200	4.059	JJ	8,992	19,500	02/19/2013.	07/15/2041.
740816 AH 6	PRESIDENT & FELLOWS OF HARVARD				1.A FE	2,960,123	141.879	4,228,000	2,980,000	2,963,982		470			4.875	4.918	AO	30,669	145,275	11/04/2010.	10/15/2040.
74170* AE 9	PRIME PROPERTY FUND LLC				1.F	1,872,273	113.818	1,991,818	1,750,000	1,822,416		(11,689)			3.980	3.165	JJ	29,214	69,650	06/30/2016.	07/30/2026.
74166M AC 0	PRIME SECURITY SERVICES BORROWER L			1	3.C FE	421,260	109.500	452,235	413,000	419,852		(1,113)			5.750	5.380	MS	6,992	23,748	09/13/2019.	04/15/2026.
74166M AF 3	PRIME SECURITY SERVICES BORROWER L			2	3.C FE	376,546	99.250	376,158	379,000	376,662		116			3.375	3.482	JD	569	4,086	08/18/2020.	08/31/2027.
89837L AB 1	PRINCETON UNIVERSITY				1.A FE	11,382,904	151.997	17,041,881	11,212,000	11,344,973		(4,194)			5.700	5.597	MS	213,028	639,084	01/13/2009.	03/01/2039.
743315 AJ 2	PROGRESSIVE CORP				1.F FE	1,512,780	136.536	2,158,628	1,581,000	1,546,233		3,069			6.625	6.983	MS	34,914	104,741	04/15/2002.	03/01/2029.
743315 AL 7	PROGRESSIVE CORP				1.F FE	4,637,445	145.593	6,770,084	4,650,000	4,642,221		427			6.250	6.269	JD	24,219	290,625	11/18/2002.	12/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744320 AY 8	PRUDENTIAL FINANCIAL INC.			1	1.G FE	19,955,309	120.355	28,450,766	23,639,000	20,113,698		61,995			3.905	4.909	JD	61,540	923,103	05/04/2018.	12/07/2047.
69370C AB 6	PTC INC.			1	3.C FE	502,625	102.803	510,932	497,000	501,446		(1,179)			3.625	3.321	FA	6,806	9,108	01/31/2020.	02/15/2025.
69370C AC 4	PTC INC.			1	3.C FE	563,259	104.813	590,094	563,000	562,936		(323)			4.000	3.956	FA	8,508	11,385	05/14/2020.	02/15/2028.
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO				1.F FE	1,640,379	156.665	2,580,268	1,647,000	1,641,753		156			6.500	6.531	FA	44,606	107,055	08/06/2008.	08/01/2038.
74456Q AP 1	PUBLIC SERVICE ELECTRIC AND GAS CO.				1.E FE	5,942,223	137.846	8,217,006	5,961,000	5,948,410		567			5.250	5.271	JJ	156,476	312,953	06/22/2005.	07/01/2035.
74531E AA 0	PUGET SOUND ENERGY INC.				1.F FE	1,162,000	133.909	1,556,020	1,162,000	1,162,000					7.020	7.020	MS	24,019	81,572	12/17/1997.	12/01/2027.
745867 AW 1	PULTE GROUP INC.			2	2.C FE	99,900	118.992	107,092	90,000	98,653		(1,247)			5.500	3.452	MS	1,650	2,475	03/02/2020.	03/01/2026.
745867 AX 9	PULTE GROUP INC.			1	2.C FE	440,783	118.000	481,440	408,000	436,718		(3,650)			5.000	3.680	JJ	9,407	14,850	03/04/2020.	01/15/2027.
745867 AP 6	PULTE HOMES INC.				2.C FE	203,495	137.010	272,650	199,000	202,613		(191)			6.375	6.163	MN	1,621	12,686	01/25/2017.	05/15/2033.
747525 AK 9	QUALCOMM INC.			1	1.G FE	9,840,600	142.277	13,226,061	9,296,000	9,797,632		(11,636)			4.800	4.432	MN	50,818	446,208	01/20/2017.	05/20/2045.
747525 AV 5	QUALCOMM INCORPORATED			2	1.G FE	11,218,807	135.588	15,517,989	11,445,000	11,225,606		3,901			4.300	4.420	MN	56,049	492,135	10/25/2018.	05/20/2047.
74840L AB 8	QUICKEN LOANS INC.			1	3.B FE	560,494	106.750	573,248	537,000	557,180		(3,314)			5.250	4.410	JJ	13,000	14,096	01/16/2020.	01/15/2028.
74841C AA 9	QUICKEN LOANS LLC.			1	3.B FE	160,000	102.000	163,200	160,000	160,000					3.625	3.625	MS	1,724		12/15/2020.	03/01/2029.
74913E AJ 9	QWEST CAPITAL FUNDING.				3.B FE	438,968	108.925	472,735	434,000	441,261		441			7.750	7.495	FA	12,707	15,268	12/16/2020.	02/15/2031.
913017 AS 8	RAYTHEON TECHNOLOGIES CORPORATION.				2.A FE	20,463,672	101.308	15,029,027	14,835,000	14,919,679		(497,328)			8.750	5.236	MS	432,688	1,298,063	01/13/2005.	03/01/2021.
913017 BT 5	RAYTHEON TECHNOLOGIES CORPORATION.				2.A FE	18,873,888	130.401	22,426,381	17,198,000	18,844,725		(32,017)			4.500	3.812	JD	64,493	773,910	05/20/2020.	06/01/2042.
913017 CJ 6	RAYTHEON TECHNOLOGIES CORPORATION.			1	2.A FE	8,900,430	118.670	12,460,340	10,500,000	8,963,560		29,881			3.750	4.738	MN	65,625	393,750	10/26/2018.	11/01/2046.
76119L AA 9	RESIDEO FUNDING INC.			2	3.B FE	268,975	105.250	278,913	265,000	267,893		(656)			6.125	5.878	MN	2,705	16,231	03/11/2019.	11/01/2026.
761713 BA 3	REYNOLDS AMERICAN INC.			1	2.B FE	4,285,972	126.385	5,440,866	4,305,000	4,289,268		673			5.700	5.737	FA	92,701	245,385	06/09/2015.	08/15/2035.
761713 BB 1	REYNOLDS AMERICAN INC.			1	2.B FE	4,303,332	127.875	5,531,873	4,326,000	4,305,142		371			5.850	5.887	FA	95,605	253,071	06/09/2015.	08/15/2045.
767201 AL 0	RIO TINTO FINANCE (USA) LIMITED.		D		1.F FE	3,228,632	146.446	4,749,228	3,243,000	3,231,198		329			5.200	5.071	MN	27,638	168,636	05/17/2011.	11/02/2040.
771367 BX 6	ROCHESTER GAS & ELECTRIC.				1.F FE	5,522,995	141.298	7,423,786	5,254,000	5,462,471		(11,578)			6.375	5.912	MS	111,648	334,943	05/29/2014.	09/01/2033.
773903 AB 5	ROCKWELL AUTOMATION INC.				1.G FE	1,391,042	132.313	1,999,248	1,511,000	1,455,019		5,880			6.700	7.383	JJ	46,682	101,237	03/30/2001.	01/15/2028.
773903 AC 3	ROCKWELL AUTOMATION INC.				1.G FE	15,484,133	135.170	26,621,692	19,695,000	15,487,311		(609)			5.200	6.608	JJ	472,242	1,024,140	08/30/2016.	01/15/2098.
77509N AF 0	ROGERS COMMUNICATIONS INC.		A		2.A FE	2,857,671	153.567	3,590,387	2,338,000	2,665,552		(18,517)			8.750	6.942	MN	34,096	204,575	05/15/2008.	05/01/2032.
780082 AD 5	ROYAL BANK OF CANADA.		A		1.G FE	6,083,945	118.053	6,729,015	5,700,000	5,939,182		(42,091)			4.650	3.734	JJ	113,383	265,050	05/18/2017.	01/27/2026.
78081B AF 0	ROYALTY PHARMA PLC.			2	2.C FE	2,541,811	106.545	2,841,555	2,667,000	2,542,560		749			3.550	3.814	MS	31,297		08/24/2020.	09/02/2050.
74986@ AS 0	RREEF AMERICA REIT II INC.				1.G	3,000,000	105.116	3,153,465	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.G	4,000,000	112.465	4,498,586	4,000,000	4,000,000					3.850	3.850	JJ	75,289	154,000	01/05/2016.	01/05/2026.
785712 AG 5	SABLE INTERNATIONAL FINANCE LTD.		D	1	3.C FE	468,200	106.375	502,090	472,000	468,857		386			5.750	5.874	JJ	13,118	27,140	04/02/2019.	09/07/2027.
78653# AA 0	SAFEMARK INC.				5.C	8,445,837	100.000	8,595,837	8,595,837	8,582,582		45,912			12.000	12.506	MAR	2,865	986,379	09/14/2015.	03/14/2021.
786514 BA 6	SAFEWAY INC.				4.B FE	258,630	117.083	312,612	267,000	260,099		442			7.250	7.622	FA	8,066	19,358	05/02/2017.	02/01/2031.
786514 AS 8	SAFEWAY INC.				4.B FE	187,655	117.250	218,085	186,000	187,821		(215)			7.450	7.258	MS	4,080	13,857	11/07/2019.	09/15/2027.
797440 BJ 2	SAN DIEGO GAS & ELEC.				1.F FE	5,603,462	137.480	7,727,728	5,621,000	5,607,672		448			6.125	6.148	MS	101,373	344,286	09/17/2007.	09/15/2037.
797440 BL 7	SAN DIEGO GAS & ELECTRIC.				1.F FE	1,483,680	134.361	1,874,330	1,395,000	1,465,709		(2,140)			5.350	4.940	MN	9,536	74,633	07/08/2010.	05/15/2040.
80282K AP 1	SANTANDER HOLDINGS USA INC.			2	2.A FE	1,768,416	114.285	1,868,558	1,635,000	1,759,636		(8,780)			4.400	3.102	JJ	33,572	35,970	06/24/2020.	07/13/2027.
80282K AW 6	SANTANDER HOLDINGS USA INC.			2	2.A FE	5,274,038	108.031	5,617,633	5,200,000	5,253,121		(14,422)			3.500	3.184	JD	12,133	182,000	07/11/2019.	06/07/2024.
80282K AZ 9	SANTANDER HOLDINGS USA INC.			1	2.A FE	4,299,656	108.602	4,675,312	4,305,000	4,300,305		650			3.244	3.265	AO	33,362	140,042	02/11/2020.	10/05/2026.
G7815@ AG 6	SAP IRELAND US FINANCIAL SERVICES.		D		1.F	1,003,070	104.729	1,047,289	1,000,000	1,000,897		(458)			3.180	3.130	MN	4,063	31,800	12/15/2015.	11/15/2022.
L8038* AA 4	SBM BALEIA AZUL SARL.		D		3.C	4,594,016	105.979	4,913,166	4,635,960	4,621,165		10,145			5.500	5.795	MJSD.	11,332	249,133	12/27/2017.	09/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80874Y AW 0	SCIENTIFIC GAMES CORPORATION			2	4.A FE	469,338	103.189	500,467	485,000	473,122		2,109			5.000	5.590	AO	5,119	24,250	03/11/2019.	10/15/2025.
81180W BB 6	SEAGATE HDD CAYMAN		D	1	3.A FE	316,485	100.541	318,715	317,000	316,487		2			3.375	3.393	JJ	684		12/08/2020.	07/15/2031.
816851 AP 4	SEMPRA ENERGY				2.B FE	4,610,894	143.427	6,669,369	4,650,000	4,618,361		886			6.000	6.061	AO	58,900	279,000	10/05/2009.	10/15/2039.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	6,881,773	155.545	9,637,562	6,196,000	6,729,351		(16,886)			6.375	5.608	JD	17,555	394,995	12/18/2008.	12/15/2038.
826418 BE 4	SIERRA PACIFIC POWER CO				1.F FE	5,505,025	151.967	7,318,750	4,816,000	5,354,217		(19,260)			6.750	5.696	JJ	162,540	325,080	01/19/2011.	07/01/2037.
05545M AC 6	SIGNATURE AVIATION US HOLDINGS INC			1	3.C FE	694,729	100.665	699,622	695,000	694,844		99			4.000	3.998	MS	9,267	18,167	12/08/2020.	03/01/2028.
82967N BG 2	SIRIUS XM RADIO INC			1	3.C FE	710,015	106.438	736,548	692,000	709,832		(183)			4.125	3.696	JJ	15,858		11/24/2020.	07/01/2030.
D8286# AA 8	SIRONA DENTAL SERVICES GMBH		B		2.B	3,501,900	100.972	3,706,336	3,670,650	3,670,650				303,150	0.980	0.980	AO	6,395	33,326	10/27/2016.	10/27/2024.
78442P GC 4	SLM CORP			1	3.A FE	148,184	102.250	146,218	143,000	145,889		(2,205)			5.125	3.473	AO	1,751	7,329	12/12/2019.	04/05/2022.
78442P GD 2	SLM CORP			2	3.A FE	330,000	105.625	348,563	330,000	330,000					4.200	4.200	AO	2,387		10/26/2020.	10/29/2025.
78448T AB 8	SMBC AVIATION CAPITAL FINANCE DAC		D	2	1.G FE	1,052,641	102.633	1,077,643	1,050,000	1,050,856		(536)			3.000	2.946	JJ	14,525	31,500	07/13/2017.	07/15/2022.
838515 J* 6	SOUTH JERSEY GAS CO				1.G FE	5,000,000	110.718	5,535,880	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				1.E FE	6,975,000	121.974	8,507,687	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				2.B FE	52,688	150.505	75,253	50,000	52,221		(65)			6.750	6.334	AO	703	3,375	04/28/2015.	04/16/2040.
84519# AD 6	SOUTHWEST POWER POOL INC				1.F	4,170,132	126.378	4,967,312	3,930,527	4,125,406		(7,195)			4.820	4.295	MJSD.	526	188,568	04/15/2014.	12/30/2042.
84519# AG 9	SOUTHWEST POWER POOL INC				1.F	1,875,000	105.017	1,969,072	1,875,000	1,875,000					3.250	3.250	MJSD.	169	57,891	11/30/2012.	09/30/2024.
845467 AL 3	SOUTHWESTERN ENERGY COMPANY			1,5	3.C FE	439,276	104.000	444,080	427,000	434,523		(1,599)			6.450	5.764	JJ	12,088	26,474	11/01/2017.	01/23/2025.
845467 AM 1	SOUTHWESTERN ENERGY COMPANY			1	3.C FE	328,255	104.900	335,680	320,000	324,701		(1,251)			7.500	6.986	AO	6,000	24,000	02/05/2018.	04/01/2026.
84929# AA 6	SPOWER FINANCE I LLC			1	3.A PL	18,200,529	104.627	19,042,605	18,200,529	18,200,529					4.550	4.550	JD	2,300	824,825	11/21/2017.	12/31/2036.
85172F AM 1	SPRINGLEAF FINANCE CORP				3.C FE	990,131	116.125	1,085,769	935,000	978,047		(9,063)			6.875	5.613	MS	18,927	64,281	11/05/2019.	03/15/2025.
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC				2.A FE	556,994	100.940	559,460	554,250	554,680		(582)			3.360	3.250	MJSD.	569	13,967	10/31/2016.	09/20/2021.
85208N AD 2	SPRINT SPECTRUM CO I/ II /III/ LLC				2.A FE	1,002,505	108.309	1,083,090	1,000,000	1,001,609		(337)			4.738	4.696	MJSD.	1,448	47,380	03/27/2018.	03/20/2025.
78480@ AA 1	SR SMITH LLC				5.A	3,989,458	100.000	4,037,258	4,037,258	4,037,258		23,398			11.000	11.497	MJSD.	115,227	323,923	03/27/2017.	03/27/2022.
858912 AG 3	STERICYCLE INC			1	3.C FE	187,246	102.750	188,033	183,000	187,204		(42)			3.875	3.076	JJ	729		12/18/2020.	01/15/2029.
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU				1.G	133,507	100.000	133,507	133,507	133,507					8.000	8.000	MJSD.	475	10,575	12/10/2015.	12/15/2025.
866762 AK 3	SUNOCO INC				2.C FE	2,936,575	121.556	2,826,168	2,325,000	2,563,973		(54,011)			9.000	5.959	MN	34,875	209,250	06/26/2012.	11/01/2024.
78488@ AC 9	SVF HOLDING REAL ESTATE INVEST - A				2.A	3,000,000	111.304	3,339,134	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				2.A	7,000,000	111.304	7,791,312	7,000,000	7,000,000					3.740	3.740	AO	65,450	261,800	06/07/2016.	04/01/2026.
87105N AA 8	SWITCH LTD			1	4.A FE	271,150	101.500	273,035	269,000	271,035		(115)			3.750	3.574	MS	2,914		09/10/2020.	09/15/2028.
87166B AA 0	SYNEOS HEALTH INC			2	4.B FE	424,971	100.277	423,167	422,000	424,924		(47)			3.625	3.474	JJ	1,572		11/25/2020.	01/15/2029.
87470L AA 9	TALLGRASS ENERGY PARTNERS LP			1	3.C FE	212,318	101.750	208,588	205,000	209,017		(2,225)			5.500	4.295	MS	3,320	11,275	06/28/2019.	09/15/2024.
87470L AJ 0	TALLGRASS ENERGY PARTNERS LP/TALLG			2	3.C FE	220,650	102.905	226,391	220,000	220,649		(1)			6.000	5.953	JD	330		12/23/2020.	12/31/2030.
87612B BE 1	TARGA RESOURCES PARTNERS LP			1	3.C FE	236,015	105.037	241,585	230,000	234,843		(1,050)			5.375	4.801	FA	5,151	12,363	11/14/2019.	02/01/2027.
87612B BB 7	TARGA RESOURCES PARTNERS LP/TARGA			2	3.C FE	522,705	102.500	540,175	527,000	523,469		553			5.125	5.270	FA	11,254	27,009	11/14/2018.	02/01/2025.
87612B BJ 0	TARGA RESOURCES PARTNERS LP/TARGA			1	3.C FE	122,850	106.022	124,046	117,000	122,806		(44)			5.875	3.747	AO	1,451		12/22/2020.	04/15/2026.
87724R AJ 1	TAYLOR MORRISON COMMUNITIES INC			1	3.C FE	345,000	112.000	386,400	345,000	345,000					5.125	5.125	FA	7,809		07/08/2020.	08/01/2030.
872287 AF 4	TCI COMMUNICATIONS INC				1.G FE	4,157,014	134.674	4,884,611	3,627,000	3,808,277		(28,798)			7.875	6.705	FA	107,903	285,626	07/06/1998.	02/15/2026.
872287 AL 1	TCI COMMUNICATIONS INC				1.G FE	2,212,842	138.502	3,220,174	2,325,000	2,272,533		5,394			7.125	7.540	FA	62,581	165,656	12/08/1999.	02/15/2028.
878742 AE 5	TECK RESOURCES LTD		A		2.C FE	549,628	128.948	676,979	525,000	546,595		(914)			6.125	5.709	AO	8,039	32,156	06/28/2017.	10/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87952V AP 1	TELESAT CANADA / TELESAT LLC		A	1	3.C FE	1,250,568	103.500	1,278,225	1,235,000	1,247,769		(2,713)			4.875	4.567	JD	5,017	46,218	08/24/2020.	06/01/2027.
88032W AG 1	TENCENT HOLDINGS LTD		D	2	1.E FE	997,264	110.393	1,103,931	1,000,000	997,758		273			3.595	3.631	JJ	16,178	35,950	03/26/2019.	01/19/2028.
883203 BU 4	TEXTRON INC			1	2.B FE	3,119,412	109.827	3,432,081	3,125,000	3,122,752		649			4.300	4.325	MS	44,792	134,375	04/28/2015.	03/01/2024.
883203 CA 7	TEXTRON INC			1	2.B FE	12,695,555	114.776	14,576,565	12,700,000	12,695,809		254			3.900	3.905	MS	143,087	247,650	05/08/2020.	09/17/2029.
27409L AE 3	THE EAST OHIO GAS COMPANY			1	1.F FE	4,990,903	109.005	5,518,918	5,063,000	4,991,706		803			3.000	3.073	JD	6,751	75,523	06/02/2020.	06/15/2050.
88731E AF 7	TIME WARNER ENTERTAINMENT CO LP				2.C FE	32,477	116.887	29,222	25,000	26,365		(566)			8.375	5.704	MS	616	2,094	02/07/2005.	03/15/2023.
88731E AJ 9	TIME WARNER ENTERTAINMENT CO LP				2.C FE	2,515,931	154.690	3,308,815	2,139,000	2,378,899		(11,634)			8.375	7.015	JJ	82,604	179,141	10/10/2006.	07/15/2033.
889175 BD 6	TOLEDO EDISON COMPANY (THE)				2.B FE	4,643,025	136.471	6,345,878	4,650,000	4,644,789		180			6.150	6.161	MN	36,541	285,975	11/13/2006.	05/15/2037.
89307# AA 7	TRANS BAY CABLE LLC				1.E PL	6,769,440	109.784	7,431,784	6,769,440	6,769,440					2.930	2.930	MJSD.	551	196,305	06/29/2017.	06/30/2047.
893526 BY 8	TRANSCANADA PIPELINES LTD		A		2.A FE	6,262,947	100.000	4,500,000	4,500,000	4,500,000		(294,473)			9.875	3.175	JJ	222,188	444,375	06/24/2014.	01/01/2021.
893526 DF 7	TRANSCANADA PIPELINES LTD		A		2.A FE	3,222,778	130.715	4,227,326	3,234,000	3,226,798		358			5.600	5.624	MS	45,779	181,104	03/22/2004.	03/31/2034.
893526 DJ 9	TRANSCANADA PIPELINES LTD		A		2.A FE	2,317,700	137.521	3,197,356	2,325,000	2,318,977		158			6.100	6.123	JD	11,819	141,825	05/26/2010.	06/01/2040.
89352H AE 9	TRANSCANADA PIPELINES LTD		A		2.A FE	3,972,490	151.275	6,011,649	3,974,000	3,972,776		34			7.250	7.253	FA	108,843	288,115	08/06/2008.	08/15/2038.
893570 BL 4	TRANSCONTINENTAL GAS PIPE LINE			1	2.B FE	2,454,038	123.927	2,881,291	2,325,000	2,371,428		(6,735)			7.080	6.642	JJ	75,904	164,610	02/05/1998.	07/15/2026.
89366L AE 4	TRANSELEC SA		D	2	2.B FE	414,000	112.751	451,004	400,000	409,773		(1,036)			3.875	3.523	JJ	7,276	15,500	08/31/2016.	01/12/2029.
P9339S AM 6	TRANSELEC SA		D	1	2.B FE	214,500	108.251	216,502	200,000	206,467		(2,374)			4.625	3.302	JJ	3,983	9,250	06/19/2017.	07/26/2023.
G9006@ AH 9	TRANSMISSION FINANCE DAC		D		2.A	10,000,000	109.603	10,960,256	10,000,000	10,000,000					3.180	3.180	MN	50,350	318,000	05/04/2016.	05/04/2026.
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		D		1.D	17,000,000	102.242	17,381,161	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.D	1,001,810	105.737	1,057,372	1,000,000	1,000,457		(222)			3.600	3.576	JD	1,600	36,000	04/07/2014.	12/15/2022.
89407# AG 3	TRANSWESTERN PIPELINE CO SENIOR LL				2.C	3,911,250	114.286	4,000,018	3,500,000	3,662,772		(37,111)			5.660	4.362	JD	12,106	198,100	04/18/2013.	12/09/2024.
89417E AH 2	TRAVELERS CO INC				1.F FE	4,764,229	149.079	7,146,847	4,794,000	4,769,661		674			5.350	5.392	MN	42,747	256,479	10/27/2010.	11/01/2040.
89420G AE 9	TRAVELERS PROPERTY CASUALTY CORP				1.F FE	2,659,893	149.989	3,487,247	2,325,000	2,553,986		(13,090)			6.375	5.270	MS	43,642	148,219	11/03/2010.	03/15/2033.
G8967# AU 7	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	1,500,000	108.836	1,632,544	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				1.D	35,143,370	123.235	43,308,874	35,143,370	35,143,370					3.800	3.800	APR	1,001,586	1,335,448	10/27/2017.	04/01/2039.
904000 AC 0	ULTRAMAR DIAMOND SHAMRCK CORP				2.B FE	4,702,650	150.880	7,543,985	5,000,000	4,703,231		57			7.450	7.920	AO	78,639	372,500	08/08/2002.	10/15/2097.
B9550@ AA 9	UMICORE SA		B		2.B	5,836,500	103.763	6,347,958	6,117,750	6,117,750				505,250	1.840	1.840	JD	7,504	107,856	12/07/2017.	12/07/2027.
73019# AA 0	UNION PACIFIC RR 2012-A				1.D	2,657,240	107.016	2,843,659	2,657,240	2,657,240					3.000	3.000	MS	23,915	76,870	09/13/2012.	09/13/2027.
73019# AB 8	UNION PACIFIC RR 2012-B				1.D	2,757,254	107.016	2,950,690	2,757,254	2,757,254					3.000	3.000	MS	24,815	79,763	09/13/2012.	09/13/2027.
73019# AC 6	UNION PACIFIC RR 2012-C				1.D	2,518,674	107.016	2,695,372	2,518,674	2,518,674					3.000	3.000	MS	22,668	72,862	09/13/2012.	09/13/2027.
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA				1.E FE	9,966,876	104.304	10,395,851	9,966,876	9,966,876					4.150	4.150	FA	144,769	409,086	01/28/2019.	08/25/2031.
911312 BW 5	UNITED PARCEL SERVICE INC			2	1.G FE	12,977,840	150.695	19,590,285	13,000,000	12,978,056		216			5.300	5.311	AO	172,250	357,897	03/19/2020.	04/01/2050.
91324P AX 0	UNITEDHEALTH GROUP INC				1.G FE	1,481,410	159.983	2,137,369	1,336,000	1,449,505		(4,078)			6.500	5.697	JD	3,860	86,840	01/25/2011.	06/15/2037.
91324P BE 1	UNITEDHEALTH GROUP INC				1.G FE	1,126,780	160.547	1,605,468	1,000,000	1,099,785		(3,450)			6.625	5.696	MN	8,465	66,250	01/25/2011.	11/15/2037.
91324P BK 7	UNITEDHEALTH GROUP INC				1.G FE	6,495,055	163.830	8,191,505	5,000,000	6,384,090		(52,563)			6.875	4.533	FA	129,861	343,750	10/30/2018.	02/15/2038.
91324P BN 1	UNITEDHEALTH GROUP INC			1	1.G FE	1,545,376	150.409	2,224,542	1,479,000	1,533,625		(1,762)			5.700	5.378	AO	17,797	84,303	02/19/2013.	10/15/2040.
91324P BQ 4	UNITEDHEALTH GROUP INC			2	1.G FE	4,203,771	154.144	6,514,138	4,226,000	4,207,381		468			5.950	5.988	FA	94,991	251,447	02/14/2011.	02/15/2041.
91324P DY 5	UNITEDHEALTH GROUP INC			2	1.G FE	4,373,634	108.483	4,887,137	4,505,000	4,376,661		3,027			2.750	2.944	MN	15,830	60,911	05/13/2020.	05/15/2040.
91324P DZ 2	UNITEDHEALTH GROUP INC			2	1.G FE	5,835,719	110.715	6,648,430	6,005,000	5,837,890		2,171			2.900	3.044	MN	22,252	85,621	05/13/2020.	05/15/2050.
91324P EA 6	UNITEDHEALTH GROUP INC			2	1.G FE	5,845,567	116.084	6,970,868	6,005,000	5,846,793		1,226			3.125	3.244	MN	23,978	92,264	05/13/2020.	05/15/2060.
914744 AB 3	UNIVERSITY OF NOTRE DAME				1.A FE	5,099,246	138.054	7,061,483	5,115,000	5,102,241		364			4.900	4.920	MS	83,545	250,635	10/13/2010.	03/01/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91913Y AB 6	VALERO ENERGY CORP.				2.B	5,046,849	141.214	5,659,857	4,008,000	4,590,054		(44,057)			8.750	6.635	JD	15,587	350,700	04/28/2005.	06/15/2030.
91913Y AE 0	VALERO ENERGY CORP.				2.B FE	2,284,987	139.732	3,248,771	2,325,000	2,299,382		1,390			7.500	7.646	AO	36,813	174,375	07/30/2002.	04/15/2032.
Q9389# AD 2	VECTOR LTD.		D		2.B	5,000,000	106.781	5,339,057	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.				2.A FE	10,485,608	124.028	14,053,613	11,331,000	10,557,162		34,086			4.272	4.920	JJ	223,206	484,060	12/06/2018.	01/15/2036.
92343V CX 0	VERIZON COMMUNICATIONS INC.				2.A FE	10,726,908	130.408	14,214,494	10,900,000	10,735,080		2,894			4.522	4.619	MS	145,131	492,898	01/17/2018.	09/15/2048.
92343V FM 1	VERIZON COMMUNICATIONS INC.			1	2.A FE	1,865,217	100.661	2,246,758	2,232,000	1,520,896		1,444			2.987	3.831	AO	15,741		10/06/2020.	10/30/2056.
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I.				2.A	3,421,662	115.035	3,936,096	3,421,662	3,421,662					3.812	3.812	MON	5,797	130,069	05/19/2015.	05/15/2035.
92552V AL 4	VIASAT INC.			1	3.A FE	622,593	105.000	624,750	595,000	620,328		(2,265)			5.625	4.206	AO	7,066	16,734	09/15/2020.	04/15/2027.
91533B AE 0	VIATRIS INC.			1	2.C FE	7,304,774	112.867	8,261,872	7,320,000	7,305,043		269			3.850	3.865	JD	7,046	140,910	06/17/2020.	06/22/2040.
91533B AF 7	VIATRIS INC.			1	2.C FE	13,280,077	114.569	15,088,698	13,170,000	13,278,998		(1,078)			4.000	3.951	JD	13,170	263,400	06/18/2020.	06/22/2050.
92564R AD 7	VICI PROPERTIES LP/VICI NOTE CO IN.			1	3.B FE	1,391,044	102.250	1,425,365	1,394,000	1,390,587		(456)			3.750	3.755	FA	19,748	27,590	06/24/2020.	02/15/2027.
Q9396# AK 7	VICTORIA POWER NETWORKS (FINANCE).		D		1.G	4,000,000	107.861	4,314,428	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.G	8,000,000	108.125	8,650,036	8,000,000	8,000,000					2.860	2.860	AO	50,209	228,800	10/12/2016.	10/12/2028.
92769X AP 0	VIRGIN MEDIA SECURED FINANCE PLC.		D	1	3.C FE	472,519	108.375	471,431	435,000	471,758		(760)			5.500	3.591	MN	3,057		11/19/2020.	05/15/2029.
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC.				1.G PL	1,796,826	116.500	2,093,296	1,796,826	1,796,826					3.930	3.930	MJSD.	196	70,215	08/22/2014.	06/30/2030.
P9798* AB 6	VIRUTEX ILKO SA.		D	1	3.C PL	2,000,000	108.815	2,176,309	2,000,000	2,000,000					6.250	6.250	MS	39,583	125,000	09/06/2018.	03/07/2025.
92840V AA 0	VISTRA OPERATIONS COMPANY LLC.			1	3.A FE	457,875	104.220	478,370	459,000	458,137		126			5.500	5.539	MS	8,415	25,245	11/07/2018.	09/01/2026.
92840V AB 8	VISTRA OPERATIONS COMPANY LLC.			1	3.A FE	1,235,906	106.364	1,265,732	1,190,000	1,223,131		(9,666)			5.625	4.655	FA	25,288	66,938	11/25/2019.	02/15/2027.
92840V AF 9	VISTRA OPERATIONS COMPANY LLC.			1	3.A FE	362,544	106.000	374,180	353,000	360,168		(1,813)			5.000	4.381	JJ	7,403	19,611	11/21/2019.	07/31/2027.
91825* AA 0	VLF ACQUISITION CORP.				5.B FE		100.000								8.000	8.000			3,227	03/06/2017.	12/02/2018.
92857W BM 1	VODAFONE GROUP PLC.		D		2.B FE	2,748,683	139.295	3,526,947	2,532,000	2,743,348		(3,726)			5.250	4.705	MN	11,447	132,930	07/17/2019.	05/30/2048.
92857W BS 8	VODAFONE GROUP PLC.		D	1	2.B FE	1,966,475	133.640	2,523,125	1,888,000	1,964,634		(1,286)			4.875	4.617	JD	3,068	92,040	07/26/2019.	06/19/2049.
928668 AT 9	VOLKSWAGEN GROUP OF AMERICA FINANC.				2.A FE	6,384,512	116.540	7,458,534	6,400,000	6,388,717		2,022			4.625	4.666	MN	39,467	296,064	11/07/2018.	11/13/2025.
254687 AH 9	WALT DISNEY CO.			1	2.A FE	25,441,383	116.779	26,760,000	22,915,000	23,992,382		(135,224)			7.550	6.619	JJ	797,760	1,730,083	10/16/2003.	07/15/2093.
254687 CP 9	WALT DISNEY CO.				1.G FE	1,666,112	118.645	1,661,029	1,400,000	1,582,976		(75,103)			8.875	2.998	AO	22,434	124,250	11/22/2019.	04/26/2023.
254687 CX 2	WALT DISNEY CO.				1.G FE	6,294,568	129.130	7,205,471	5,580,000	6,142,391		(137,884)			9.500	6.279	JJ	244,435	530,100	11/22/2019.	07/15/2024.
254687 FD 3	WALT DISNEY CO.				1.G FE	16,319,106	197.466	35,682,106	18,070,000	16,319,206		90			7.900	8.748	JD	118,961	1,427,530	11/22/2019.	12/01/2095.
254687 FF 8	WALT DISNEY CO.				1.G FE	6,981,241	209.295	16,149,164	7,716,000	6,981,319		70			8.250	9.119	AO	130,851	636,570	11/22/2019.	10/17/2096.
25468P BW 5	WALT DISNEY CO.				2.A FE	6,330,695	149.779	8,531,429	5,696,000	6,076,059		(23,088)			7.000	6.164	MS	132,907	398,720	09/17/2003.	03/01/2032.
G9523# AF 5	WEIR GROUP PLC.		D		3.A	3,160,260	100.884	3,026,523	3,000,000	3,023,548		(20,178)			4.270	3.552	FA	48,038	128,100	05/30/2013.	02/16/2022.
95000U 2M 4	WELLS FARGO & COMPANY.			2,5	1.F FE	12,500,000	142.122	17,765,213	12,500,000	12,500,000					5.013	5.013	AO	151,434	320,275	03/23/2020.	04/04/2051.
95709T AK 6	WESTAR ENERGY INC.			1	1.F FE	4,824,904	127.924	6,172,347	4,825,000	4,824,917		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	2.A FE	19,188,215	114.028	22,116,774	19,396,000	19,212,171		12,717			4.322	4.432	MN	88,487	838,295	02/01/2019.	11/23/2031.
96316# AB 9	WHEELING POWER CO.				1.G	3,000,000	103.761	3,112,835	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.				2.B FE	2,407,724	132.994	3,025,611	2,275,000	2,395,485		(3,312)			6.300	5.839	AO	30,258	143,325	12/20/2016.	04/15/2040.
969457 BV 1	WILLIAMS COS INC.			2	2.C FE	1,558,963	129.605	1,894,821	1,462,000	1,553,596		(2,014)			5.750	5.276	JD	1,635	84,065	05/24/2018.	06/24/2044.
97164# AQ 7	WILMINGTON INVESTMENTS INC.				2.C	10,000,000	118.646	11,864,590	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.C	3,500,000	112.203	3,927,114	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.C	3,500,000	112.498	3,937,432	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.				2.A FE	5,000,000	104.616	5,230,792	5,000,000	5,000,000					3.430	3.430	MS	57,167	171,500	09/01/2015.	09/01/2022.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
98212B AH 6	WPX ENERGY INC.			1	4.A FE	654,124	105.125	793,694	755,000	660,401		6,772			5.750	8.156	JD	3,618	43,413	03/26/2020.	06/01/2026.
98212B AL 7	WPX ENERGY INC.			1	3.C FE	530,250	106.000	578,760	546,000	530,774		524			4.500	4.882	JJ	11,330	5,689	08/05/2020.	01/15/2030.
98212B AM 5	WPX ENERGY INC.			2	3.C FE	246,788	109.003	272,508	250,000	246,936		149			5.875	6.081	JD	653	7,262	07/20/2020.	06/15/2028.
026609 AC 1	WYETH.				1.F FE	2,178,293	114.622	2,451,765	2,139,000	2,146,125		(2,946)			7.250	7.081	MS	51,693	155,078	12/14/2001.	03/01/2023.
98389B AH 3	XCEL ENERGY INC.				2.A FE	4,706,364	150.183	6,361,756	4,236,000	4,595,821		(14,202)			6.500	5.668	JJ	137,670	275,340	03/01/2011.	07/01/2036.
984851 AG 0	YARA INTERNATIONAL ASA.		D	2	2.B FE	700,000	108.278	757,948	700,000	700,000					3.148	3.148	JD	1,653	11,018	05/28/2020.	06/04/2030.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						3,228,797,814	XXX	4,078,574,268	3,257,228,904	3,198,446,143	0	(2,401,057)	262,943	1,874,650	XXX	XXX	XXX	38,984,123	152,405,646	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04542B KS 0	ABFC_05-HE1			4,5	1.A FM	258,258	99.861	265,448	265,817	264,669		1,409			0.778	2.134	MON	23	3,078	12/07/2015.	03/25/2035.
00841L AV 8	ABMT_14-3			4,5	1.A FM	235,614	103.193	244,714	237,142	236,033		127			3.818	4.083	MON	754	8,798	04/06/2016.	11/01/2044.
00841X BJ 8	ABMT_15-2			4,5	1.A FM	850,532	103.123	949,053	920,310	859,354		1,311			3.711	6.072	MON	2,846	33,542	04/06/2016.	03/01/2045.
00842A AD 1	ABMT_15-4			4,5	1.A FM	2,615,731	101.692	2,656,246	2,612,058	2,614,630		(59)			3.500	3.460	MON	7,619	84,126	06/08/2015.	06/01/2045.
04541G SK 9	ABSHE_05-HE5			4,5	1.D FM	9,765	104.119	10,731	10,306	10,217		139			0.868	0.991	MON	1	24	03/11/2016.	06/25/2035.
004421 MF 7	ACE_05-HE2			4,5	1.D FM	43,605	102.136	45,792	44,834	44,466		5			1.108	1.226	MON	53	376	02/24/2016.	04/25/2035.
00252F CU 3	AMIT_05-4			4,5	1.D FM	870,348	99.863	869,154	870,348	870,348					0.883	0.883	MON	85	10,931	08/19/2005.	10/25/2035.
00252F CV 1	AMIT_05-4			4,5	1.D FM	665,625	99.139	743,544	750,000	709,195		14,519			0.928	3.428	MON	77	10,843	11/02/2016.	10/25/2035.
03072S QC 2	AMSI_04-R3			4,5	1.D FM	880,335	99.698	934,376	937,206	906,836		6,529			0.928	3.164	MON	97	13,901	11/30/2016.	05/25/2034.
03072S RX 5	AMSI_04-R5			4,5	1.D FM	2,556,646	99.961	2,689,886	2,690,933	2,626,666		10,651			1.018	2.464	MON	304	40,537	06/18/2018.	07/25/2034.
03072S UA 1	AMSI_04-R8			4,5	1.D FM	3,790,180	99.708	4,099,356	4,111,382	3,962,194		24,238			1.168	2.782	MON	534	68,956	09/13/2016.	09/25/2034.
03072S S7 1	AMSI_05-R10			4,5	1.A FM	802,815	99.642	957,654	961,096	924,229		26,394			0.578	5.441	MON	62	12,436	11/03/2015.	01/25/2036.
03072S G3 3	AMSI_05-R6			4,5	1.D FM	1,837,071	99.715	1,900,729	1,906,169	1,875,659		6,639			1.123	2.377	MON	238	30,599	10/25/2016.	08/25/2035.
03072S J9 7	AMSI_05-R7			4,5	1.A FM	735,672	99.892	826,864	827,760	807,463		10,829			0.898	5.055	MON	83	11,213	03/14/2016.	09/25/2035.
03072S L9 4	AMSI_05-R8			4,5	1.A FM	523,940	99.872	578,099	578,839	571,739		8,107			0.883	4.797	MON	57	7,396	03/14/2016.	10/25/2035.
03464N AB 8	AOMT_18-3			4,5	1.A FM	812,306	100.478	816,202	812,316	812,314		5			3.751	3.751	MON	2,539	29,070	08/16/2018.	09/01/2048.
042856 AA 2	ARRW_18-1			4,5	1.A FM	5,566,905	101.479	5,649,380	5,567,021	5,566,985		21			3.763	3.763	MON	17,457	202,106	05/04/2018.	04/01/2048.
042856 AB 0	ARRW_18-1			4,5	1.A FM	2,933,809	101.609	2,981,047	2,933,839	2,933,830		5			4.016	4.016	MON	9,819	114,001	05/04/2018.	04/01/2048.
07386H ME 8	BALTA_04-10			4,5	1.D FM	768,512	102.391	957,430	935,072	890,003		37,698			1.048	5.390	MON	109	14,637	11/04/2015.	09/25/2034.
105667 AC 3	BMAT_06-1			4,5	1.A FM	2,904,688	98.569	3,203,506	3,250,000	3,143,683		68,417			0.498	2.914	MON	180	44,330	06/14/2016.	07/25/2036.
12489W LG 7	CBASS_05-CB3			4,5	1.D FM	444,375	98.876	494,381	500,000	488,624		7,824			1.123	2.947	MON	62	8,225	11/23/2015.	06/25/2035.
12489W ME 1	CBASS_05-CB4			4,5	1.D FM	166,482	100.025	181,496	181,451	179,732		1,209			0.598	2.553	MON	12	2,323	03/04/2015.	07/25/2035.
12489W MZ 4	CBASS_05-CB5			4,5	1.D FM	1,174,801	99.351	1,302,746	1,311,253	1,258,194		15,250			0.748	4.213	MON	109	16,379	11/02/2016.	08/25/2035.
12559Q AA 0	CITM_07-1			4,5	1.D FM	8,100,156	100.476	8,179,619	8,140,860	8,115,534		6,367			1.498	1.697	MON	1,355	162,204	02/15/2017.	10/25/2037.
17307G SL 3	CMLTI_05-OPT3			4,5	1.A FM	354,658	99.927	399,885	400,178	396,957		6,651			0.868	4.530	MON	39	4,960	10/28/2015.	05/25/2035.
17307G UV 8	CMLTI_05-OPT4			4,5	1.D FM	1,469,400	98.960	1,563,573	1,580,000	1,533,777		18,668			1.078	2.424	MON	189	25,266	11/30/2016.	07/25/2035.
17321L AA 7	CMLTI_13-J1			4,5	1.A FM	380,628	103.555	402,364	388,551	382,605		192			3.500	4.298	MON	1,133	12,896	11/01/2013.	10/01/2043.
19687X AA 5	COLT_19-1			4,5	1.A FM	255,433	100.977	255,295	252,826	255,401		(33)			3.705	3.647	MON	781	5,170	05/11/2020.	03/01/2049.
12647M BY 0	CSMC_13-6			4,5	1.A FM	323,540	101.797	335,582	329,658	324,223		122			3.500	4.181	MON	962	10,988	04/28/2015.	08/01/2043.
126673 NW 8	CWABS_04-12			4,5	1.D FM	505,171	99.978	509,199	509,309	509,093		840			1.573	1.830	MON	89	7,887	07/21/2016.	03/25/2035.
126673 QG 0	CWL_04-AB2			4,5	1.D FM	823,165	99.954	884,713	885,123	870,995		11,146			1.003	4.121	MON	99	12,547	08/03/2016.	05/25/2036.
24380T AD 8	DRMT_17-1A			4,5	1.F FE	1,522,500	100.440	1,506,594	1,500,000	1,510,526		(5,894)			4.498	3.995	MON	5,623	67,470	12/04/2017.	12/02/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29445F BK 3	EMLT_04-2			4,5	1.D FM	446,432	99.872	513,776	514,433	506,946		10,602			1.168	3.464	MON	67	8,700	04/06/2016.	10/25/2034.
29445F BZ 0	EMLT_04-3			4,5	1.A FM	3,066,703	100.553	3,074,046	3,057,149	3,063,191		(1,381)			1.123	0.926	MON	381	55,687	06/05/2018.	12/25/2034.
32027N LA 7	FFML_04-FF7			4,5	1.A FM	1,258,526	100.168	1,361,692	1,359,415	1,307,558		10,434			1.018	4.003	MON	154	20,307	08/11/2016.	09/25/2034.
32027N LR 0	FFML_04-FFH3			4,5	1.A FM	21,375	99.986	21,955	21,958	21,896		67			1.018	2.702	MON	2	660	01/31/2014.	10/25/2034.
32027N VV 0	FFML_05-FF9			4,5	1.D FM	603,850	99.658	645,345	647,560	626,770		6,835			0.868	4.415	MON	62	8,725	04/13/2016.	10/25/2035.
32027N VE 8	FFML_05-FFH3			4,5	1.D FM	2,876,250	99.163	3,222,811	3,250,000	3,094,764		68,349			1.018	3.879	MON	368	49,977	07/21/2016.	09/25/2035.
32027N XD 8	FFML_05-FFH4			4,5	1.D FM	69,017	99.803	72,986	73,131	72,213		671			0.868	3.450	MON	7	1,007	11/16/2015.	12/25/2035.
320276 AB 4	FFML_06-FF9			4,5	1.D FM	9,574,447	98.383	10,138,801	10,305,493	9,809,213		79,135			0.398	3.186	MON	456	89,858	09/16/2016.	06/25/2036.
35729P JE 1	FHLT_05-1			4,5	1.D FM	164,712	100.374	243,465	242,558	241,750		2,672			1.168	2.739	MON	31	4,442	03/09/2012.	06/25/2035.
31659T DV 4	FMIC_05-2			4,5	1.D FM	398,329	99.526	523,139	525,630	471,748		9,136			0.883	7.942	MON	52	7,142	11/17/2015.	12/25/2035.
35690A AS 7	FREMF_16-K58			4,5	1.D FM	1,768,378	109.398	2,068,502	1,890,806	1,813,703		11,731			3.738	4.561	MON	5,890	71,894	10/26/2016.	09/01/2049.
33852A AC 1	FSMT_19-1INV			4,5	1.A FM	10,303,245	102.919	10,437,667	10,141,613	10,265,696		(34,121)			3.500	2.770	MON	29,580	390,197	10/25/2019.	10/01/2049.
362341 GM 5	GSAA_05-9			4,5	1.D FM	503,213	100.233	640,490	639,000	598,568		32,974			0.868	6.899	MON	62	8,826	05/03/2016.	08/25/2035.
362334 LJ 1	GSAMP_06-HE2			4,5	1.D FM	1,423,030	98.058	1,592,464	1,624,000	1,531,644		41,075			0.628	3.421	MON	113	18,499	01/18/2017.	03/25/2046.
36245E AE 8	GSAMP_06-HE7			4,5	1.D FM	1,459,886	98.664	1,582,292	1,603,719	1,519,493		19,043			0.378	4.553	MON	67	13,553	06/10/2016.	10/25/2046.
362334 EC 4	GSAMP_06-NC1			4,5	1.A FM	1,380,070	99.751	1,584,609	1,588,570	1,526,247		20,323			0.728	4.886	MON	129	19,100	02/23/2016.	02/25/2036.
362429 AD 4	GSAMP_07-HS1			4,5	1.D FM	1,280,072	101.148	1,288,729	1,274,100	1,276,718		(1,103)			2.398	2.291	MON	339	37,566	09/23/2016.	02/25/2047.
36258K BB 3	GSMBS_20-INV1			4,5	1.A FM	5,378,833	105.142	5,418,374	5,153,373	5,372,031		(6,801)			3.500	2.974	MON	15,031	90,071	06/19/2020.	10/01/2050.
36258K BE 7	GSMBS_20-INV1			4,5	1.A FM	12,230,373	103.723	12,604,470	12,152,049	12,228,047		(2,326)			3.500	3.420	MON	35,443	212,395	06/19/2020.	10/01/2050.
437084 ET 9	HEAT_04-6			4,5	1.A FM	121,951	99.831	129,300	129,520	127,884		1,002			1.003	2.980	MON	14	1,904	12/02/2015.	12/25/2034.
437084 GS 9	HEAT_04-8			4,5	1.D FM	2,675,978	98.603	3,051,485	3,094,734	2,903,358		44,235			1.063	4.970	MON	366	49,013	06/15/2016.	03/25/2035.
437084 JU 1	HEAT_05-2			4,5	1.A FM	250,447	100.095	276,808	276,546	269,820		2,383			1.243	3.975	MON	38	4,677	11/23/2015.	07/25/2035.
437084 MH 6	HEAT_05-5			4,5	1.A FM	2,514	99.988	2,629	2,629	2,629		11			0.913	0.913	MON	0	5	02/24/2016.	11/25/2035.
437084 MJ 2	HEAT_05-5			4,5	1.A FM	1,825,228	99.029	2,168,739	2,190,000	2,117,561		57,122			0.943	4.307	MON	229	28,081	11/19/2015.	11/25/2035.
437084 QY 5	HEAT_05-9			4,5	1.D FM	6,598,053	98.939	7,206,928	7,284,214	6,955,441		51,514			0.558	3.213	MON	452	75,961	08/02/2016.	04/25/2036.
437084 US 3	HEAT_06-3		C	4,5	1.D FM	7,221,000	98.231	8,546,080	8,700,000	8,056,511		269,281			0.538	4.634	MON	520	91,098	06/16/2016.	07/25/2036.
456606 HU 9	INABS_05-C			4,5	1.A FM	1,638,760	99.714	1,867,514	1,872,869	1,816,582		25,434			0.868	5.109	MON	181	24,667	02/24/2016.	10/25/2035.
46626L EM 8	JPMAC_05-OPT2			4,5	1.A FM	702,148	99.779	810,621	812,420	788,763		12,155			0.823	5.754	MON	74	9,142	02/10/2016.	12/25/2035.
525221 EM 5	LXS_05-7N			4,5	1.D FM	469,613	96.101	480,906	500,420	472,746		853			0.688	2.053	MON	38	5,932	02/14/2017.	12/25/2035.
57643L JH 0	MABS_05-HE1			4,5	1.D FM	283,886	101.951	328,890	322,597	312,775		(808)			1.093	8.593	MON	39	4,918	12/12/2013.	05/25/2035.
61913P AS 1	MHL_05-1			4,5	1.D FM	79,231	99.969	85,054	85,081	80,842		467			0.868	3.953	MON	12	1,128	01/06/2016.	02/25/2035.
617451 ER 6	MSAC_06-HE2			4,5	1.A FM	1,479,251	99.396	1,608,000	1,617,773	1,550,707		25,020			0.488	5.803	MON	88	15,279	03/23/2016.	03/25/2036.
61749H AA 8	MSAC_06-HE3			4,5	1.A FM	1,789,585	97.843	1,889,771	1,931,424	1,868,103		25,789			0.428	4.202	MON	92	17,510	03/23/2016.	04/25/2036.
61744C YB 6	MSAC_06-NC1			4,5	1.D FM	1,680,894	99.396	2,065,823	2,078,385	1,931,190		51,049			0.718	5.846	MON	166	25,425	03/04/2016.	12/25/2035.
59166D AA 5	MST_18-1A			4,5	1.A FM	6,513,470	107.819	7,009,884	6,501,535	6,510,379		(821)			3.750	3.698	MON	20,317	237,976	08/14/2018.	03/01/2057.
64352V LL 3	NCHET_05-3			4,5	1.A FM	550,892	99.941	609,097	609,457	602,340		8,387			0.658	4.612	MON	45	7,820	12/15/2015.	07/25/2035.
64352V LM 1	NCHET_05-3			4,5	1.D FM	1,296,900	99.833	1,439,085	1,441,500	1,383,664		33,516			0.788	3.747	MON	126	23,493	10/19/2016.	07/25/2035.
65536M AE 7	NHELI_06-HE2			4,5	1.D FM	1,588,151	92.912	1,957,654	2,107,000	1,753,566		47,890			0.478	4.044	MON	112	20,770	08/10/2016.	03/25/2036.
64828M AP 2	NRZT_17-3A			4,5	1.A FM	17,186,843	108.298	17,425,789	16,090,666	17,113,126		(73,717)			4.500	2.962	MON	60,340	360,450	06/03/2020.	04/01/2057.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
64830G AB 2	NRZT_18-1			4,5	1.A FM	401,821	108.136	433,649	401,024	401,684		(40)			4.000	3.938	MON	1,337	15,760	10/30/2018.	12/01/2057.
64830K BA 4	NRZT_18-3A			4,5	1.A FM	11,246,624	106.708	11,248,775	10,541,651	11,220,841		(25,783)			4.500	3.202	MON	39,531	236,192	06/18/2020.	05/01/2058.
64829X AC 6	NRZT_18-5			4,5	1.A FM	5,426,104	106.316	5,745,937	5,404,574	5,419,648		(1,831)			4.250	4.112	MON	19,141	223,862	11/28/2018.	12/01/2057.
64829X AT 9	NRZT_18-5			4,5	1.D FM	2,942,565	111.627	3,299,866	2,956,151	2,944,868		1,021			4.250	4.331	MON	10,470	125,091	11/28/2018.	12/01/2057.
68389F JY 1	OOMLT_05-5			4,5	1.A FM	1,504,714	99.278	1,713,370	1,725,837	1,665,469		19,729			0.733	4.633	MON	141	20,227	01/15/2016.	12/25/2035.
68383N AY 9	OPMAC_05-2			4,5	1.A FM	292,499	100.224	328,003	327,271	324,036		7,792			0.868	5.550	MON	32	4,261	10/01/2015.	04/25/2035.
73316P EN 6	POPLR_05-B			4,5	1.D FM	1,100,417	100.009	1,177,026	1,176,917	1,157,307		17,111			1.228	3.045	MON	161	20,625	09/28/2016.	08/25/2035.
70069F AY 3	PPSI_04-WCW2			4,5	1.D FM	212,182	100.576	217,343	216,098	214,641		1,298			1.123	2.731	MON	27	3,313	11/03/2015.	10/25/2034.
70069F KF 3	PPSI_05-WCW1			4,5	1.D FM	500,611	99.985	557,314	557,396	537,764		405			0.853	4.393	MON	53	7,383	02/09/2016.	09/25/2035.
70069F HV 2	PPSI_05-WHQ2			4,5	1.D FM	572,645	99.761	1,495,098	1,498,687	1,391,992		61,112			0.838	13.214	MON	140	19,270	12/28/2011.	05/25/2035.
76112B YX 2	RAMP_05-EFC3			4,5	1.D FM	3,506,597	99.883	4,002,859	4,007,540	3,885,275		85,097			1.108	4.172	MON	493	65,314	03/11/2015.	08/25/2035.
76112B C7 3	RAMP_05-EFC4			4,5	1.D FM	10,724,293	98.542	10,574,521	10,731,000	10,727,054		1,606			1.033	1.052	MON	1,232	166,663	06/05/2018.	09/25/2035.
76112B 2D 1	RAMP_06-RS2			4,5	1.D FM	830,888	98.009	910,835	929,340	849,534		6,453			0.748	4.075	MON	77	10,595	04/20/2016.	03/25/2036.
76112B Z3 7	RAMP_06-RZ1			4,5	1.A FM	595,285	99.884	647,502	648,257	639,911		6,838			0.568	4.391	MON	45	7,389	02/23/2017.	03/25/2036.
76110W M4 5	RASC_05-KS1			4,5	1.D FM	1,056,271	98.890	1,043,897	1,055,611	1,056,042		(100)			1.273	1.261	MON	149	18,984	11/30/2017.	02/25/2035.
75405W AF 9	RASC_05-KS10			4,5	1.A FM	762,007	99.440	879,817	884,768	837,536		10,140			0.808	4.689	MON	79	11,421	10/27/2015.	11/25/2035.
76110W 3T 1	RASC_05-KS8			4,5	1.A FM	55,787	99.984	60,938	60,949	60,801		657			0.868	4.271	MON	6	248	05/13/2014.	08/25/2035.
76113A AG 6	RASC_06-KS1			4,5	1.A FM	13,670	99.987	15,272	15,274	15,140		286			0.718	8.724	MON	1	89	11/20/2015.	02/25/2036.
75406W AD 3	RASC_06-KS6			4,5	1.A FM	335,499	99.321	376,254	378,827	362,086		4,962			0.398	4.879	MON	17	3,329	04/20/2016.	08/25/2036.
81375W GU 4	SABR_05-OP2			4,5	1.D FM	474,859	99.800	523,654	524,706	514,760		5,407			0.793	3.570	MON	46	6,509	10/01/2015.	10/25/2035.
86358E MR 4	SAIL_04-9			4,5	1.D FM	964,178	99.769	1,112,082	1,114,657	1,046,110		11,766			1.123	4.581	MON	139	18,337	03/14/2016.	10/25/2034.
86358E UV 6	SAIL_05-HE1			4,5	1.A FM	32,725	101.477	34,502	34,000	33,324		127			0.853	1.134	MON	3	337	02/07/2014.	07/25/2035.
86359A PY 3	SASC_03-BC2			3	1.A FM	163,736	100.209	171,469	171,111	156,063		(9,915)			1.648	1.668	MON	31	3,923	03/10/2003.	02/25/2033.
863576 DJ 0	SASC_05-WF4			4,5	1.A FM	82,207	99.764	91,955	92,173	90,149		2,158			1.018	5.341	MON	10	1,416	05/04/2016.	11/25/2035.
86359U AE 9	SASC_06-OPT1			4,5	1.A FM	801,889	98.914	848,803	858,121	835,135		6,405			0.408	2.804	MON	39	7,961	11/10/2015.	04/25/2036.
805564 QV 6	SAST_04-3			4,5	1.D FM	1,957,474	98.156	2,205,582	2,247,022	2,058,897		21,980			1.048	3.853	MON	262	35,243	04/08/2016.	12/26/2034.
35563P HH 5	SCRT_18-4			4	1.A FE	1,837,950	111.412	2,154,204	1,933,550	1,865,101		26,195			3.500	4.353	MON	5,640	67,467	11/08/2018.	03/01/2058.
81745D AE 1	SEMT_13-9			4	1.A FM	1,412,921	103.022	1,494,794	1,450,945	1,428,905		15,563			3.500	4.184	MON	4,232	48,341	04/28/2015.	07/01/2043.
81746N CB 2	SEMT_16-3			4,5	1.A FM	3,687,572	104.323	3,757,845	3,602,142	3,672,175		(3,403)			3.662	3.075	MON	10,992	132,026	10/17/2016.	11/01/2046.
81746N CC 0	SEMT_16-3			4,5	1.A FM	2,672,816	104.008	2,809,895	2,701,607	2,677,296		474			3.662	3.919	MON	8,244	99,020	10/17/2016.	11/01/2046.
81746Q CB 5	SEMT_18-2			4,5	1.A FM	2,838,111	104.482	2,957,897	2,831,019	2,837,145		(339)			3.749	3.704	MON	8,844	105,909	01/18/2018.	02/01/2048.
81746Q CC 3	SEMT_18-2			4,5	1.A FM	1,767,191	102.558	1,833,812	1,788,082	1,769,501		470			3.749	3.968	MON	5,586	66,937	01/18/2018.	02/01/2048.
78432B AB 5	SGR_19-3			4,5	1.A FM	3,000,779	101.107	3,034,054	3,000,823	3,000,801		18			2.877	2.877	MON	7,194	83,155	10/17/2019.	09/01/2059.
78432B AC 3	SGR_19-3			4,5	1.A FM	4,264,138	101.121	4,311,969	4,264,159	4,264,149		10			3.082	3.082	MON	10,952	126,583	10/17/2019.	09/01/2059.
35564C AP 2	SLST_18-2			4	1.A FE	3,866,785	106.694	4,296,490	4,026,943	3,896,414		14,563			3.500	3.997	MON	11,745	140,943	11/15/2018.	11/01/2028.
84751P GZ 6	SURF_05-BC3			4,5	1.A FM	63,417	99.939	66,191	66,232	65,444		621			0.898	3.842	MON	7	880	07/25/2016.	06/25/2036.
83611M DH 8	SVHE_05-OPT1			4,5	1.D FM	1,130,916	99.477	1,289,396	1,296,179	1,206,042		11,525			0.823	4.188	MON	119	17,027	03/18/2016.	06/25/2035.
83612M AF 4	SVHE_06-WF2			4,5	1.D FM	505,686	99.285	603,995	608,345	578,322		9,795			0.478	5.847	MON	32	5,721	10/22/2015.	12/25/2036.
89172U AD 0	TPMT_16-4			4	1.A FM	16,006,121	107.872	17,154,805	15,903,000	15,967,208		(17,146)			3.750	3.653	MON	49,697	596,363	11/08/2017.	07/01/2056.
89173H AC 0	TPMT_17-2			4	1.A FM	19,944,596	108.400	21,313,619	19,661,956	19,843,376		(35,325)			3.750	3.545	MON	61,444	737,323	10/26/2017.	04/01/2057.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
89173U AC 1	TPMT_17-4			4	1.A FM	4,888,281	107.798	5,389,905	5,000,000	4,918,005		12,840			3.250	3.506	MON	13,542	162,500	10/30/2017.	06/01/2057.
92922F 4R 6	WAMU_05-AR13			4,5	1.D FM	4,572,502	99.012	4,979,391	5,029,093	4,692,269		11,134			1.008	2.751	MON	986	77,848	01/24/2017.	10/25/2045.
92922F 4S 4	WAMU_05-AR13			4,5	1.D FM	478,416	98.378	518,627	527,180	507,775		658			0.868	1.795	MON	89	7,116	09/09/2016.	10/25/2045.
92925C BD 3	WAMU_05-AR19			4,5	1.D FM	480,912	99.269	523,962	527,819	485,695		1,275			0.968	3.130	MON	99	7,987	09/06/2016.	12/25/2045.
92922F U5 5	WAMU_05-AR9			4,5	1.D FM	1,128,877	98.549	1,262,408	1,280,995	1,132,362		1,564			0.908	3.540	MON	226	17,743	02/10/2016.	07/25/2045.
9497EN AE 3	WFHET_05-3			4,5	1.D FM	329,513	99.987	365,949	365,998	361,061		6,985			1.093	4.679	MON	44	5,720	01/11/2016.	11/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						274,779,246	XXX	293,225,859	285,340,011	282,037,468	0	1,419,555	0	0	XXX	XXX	XXX	498,247	6,731,419	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
682439 AE 4	AACMT_05-C6A			4	1.A FM	7,300,301	127.632	9,273,241	7,265,625	7,284,444		(1,537)			5.690	5.653	MON	22,966	413,385	10/24/2005.	10/11/2037.
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	1.A FM	617,964	114.271	685,625	600,000	611,870		(1,717)			3.625	3.269	MON	1,813	21,750	04/05/2017.	05/01/2050.
06036F BH 3	BANK_18-BN15			4,5	2.B FM	14,661,042	104.963	15,744,510	15,000,000	14,715,841		28,886			4.654	4.947	MON	58,181	709,555	11/16/2018.	11/01/2061.
07335C AK 0	BBCMS_19-C4 IS			4,5,6	1.A FE	2,483,177	10.583	2,126,371		2,136,603		(274,553)			1.596	2.730	MON	26,718	337,062	08/12/2019.	08/01/2052.
08162P BB 6	BMARK_18-B1			4,5	3.B FM	1,307,818	106.766	1,387,962	1,300,000	1,305,828		(709)			4.115	4.041	MON	4,458	54,402	01/19/2018.	01/01/2051.
07383F 6S 2	BSCMS_05-PWR8 IS			4,5,6	6. FE	407	0.902	160							0.716	24.999	MON	11	954	07/01/2006.	06/01/2041.
12433A AJ 8	BX_20-FOX			4,5	3.C FE	10,000,000	100.381	10,038,060	10,000,000	10,000,000					3.759	3.759	MON	17,751	37,387	10/29/2020.	11/15/2032.
12482H AQ 7	CAMB_19-LIFE			4,5	1.D FM	9,400,000	96.860	9,104,793	9,400,000	9,400,000					2.709	2.709	MON	12,023	305,174	01/25/2019.	12/15/2037.
12515H BC 8	CD_17-CD5			4,5	1.A FM	2,162,881	110.332	2,316,962	2,100,000	2,143,884		(5,888)			3.956	3.595	MON	6,923	83,076	07/24/2017.	08/01/2050.
12527E AD 0	CFCRE_11-C1			4,5	1.A FM	100,067	100.162	97,532	97,374	97,398		(206)			4.961	4.666	MON	403	3,653	08/12/2011.	04/01/2044.
12531W BB 7	CFCRE_16-C3			4	1.A FM	5,000,494	112.179	5,446,271	4,855,000	4,933,597		(14,531)			3.865	3.503	MON	15,637	187,646	01/22/2016.	01/01/2048.
12531W BG 6	CFCRE_16-C3			4,5	1.A FM	3,332,016	106.965	3,460,311	3,235,000	3,293,113		(10,295)			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	1.A FE	911,501	4.314	493,995		475,869		(100,532)			0.996	4.709	MON	9,505	125,790	01/25/2016.	01/01/2048.
12532B AH 0	CFCRE_16-C7 IS			4,5,6	1.A FE	566,708	3.646	352,663		345,292		(63,352)			0.715	3.730	MON	5,760	77,670	05/11/2017.	12/01/2054.
17321R AL 0	CGCMT_13-GC17			4,5	3.B FM	942,896	101.231	956,632	945,000	944,099		287			5.109	5.145	MON	4,024	49,002	02/25/2016.	11/01/2046.
17322A AF 9	CGCMT_14-GC19			4	1.A FM	1,544,951	109.103	1,636,538	1,500,000	1,515,684		(4,827)			4.345	3.975	MON	5,431	65,175	02/28/2014.	03/01/2047.
17322A AG 7	CGCMT_14-GC19			4,5	1.A FM	2,008,485	108.363	2,113,075	1,950,000	1,971,028		(6,318)			4.805	4.425	MON	7,808	93,698	02/28/2014.	03/01/2047.
17323C AK 3	CGCMT_15-GC27			4	1.A FM	2,307,132	107.801	2,414,859	2,240,100	2,269,760		(6,881)			3.772	3.414	MON	7,041	84,497	01/28/2015.	02/01/2048.
29425A AG 8	CGCMT_15-GC33			4,5	3.B FM	1,955,541	111.283	2,114,383	1,900,000	1,929,194		(5,533)			4.571	4.208	MON	7,238	88,311	09/14/2015.	09/01/2058.
29425A AH 6	CGCMT_15-GC33			4,5	1.D FM	1,017,600	97.108	1,131,312	1,165,000	1,081,185		14,920			4.571	6.357	MON	4,438	54,148	02/24/2016.	09/01/2058.
17324D BA 1	CGCMT_15-P1 IS			4,5,6	1.A FE	1,133,923	2.890	568,093		560,075		(122,567)			0.715	4.381	MON	11,717	159,402	12/09/2015.	09/01/2048.
17291C BV 6	CGCMT_16-C2			4,5	4.B FM	2,059,865	100.570	2,011,390	2,000,000	2,036,428		(5,773)			4.031	3.670	MON	6,718	80,620	08/11/2016.	08/01/2049.
17324T AM 1	CGCMT_16-GC36			4,5	1.D FM	1,356,178	95.864	1,414,000	1,475,000	1,403,470		11,927			4.755	5.877	MON	5,845	71,309	02/03/2016.	02/01/2049.
29429C AG 0	CGCMT_16-P3			4,5	2.B FM	1,678,802	107.314	1,749,212	1,630,000	1,657,944		(4,788)			4.271	3.904	MON	5,801	69,617	03/29/2016.	04/01/2049.
29429C AH 8	CGCMT_16-P3			4,5	3.B FM	1,443,313	100.076	1,461,102	1,460,000	1,450,212		1,614			4.887	5.034	MON	5,946	72,471	03/29/2016.	04/01/2049.
29429E AH 4	CGCMT_16-P4			4	1.A FM	1,470,840	104.582	1,493,430	1,428,000	1,453,169		(4,184)			3.075	2.730	MON	3,659	43,911	07/14/2016.	07/01/2049.
29429E AJ 0	CGCMT_16-P4			4	3.B FM	1,029,970	103.572	1,035,718	1,000,000	1,017,715		(2,916)			3.377	3.027	MON	2,814	33,770	07/14/2016.	07/01/2049.
17291E AY 7	CGCMT_16-P6			4,5	1.A FM	3,048,655	113.129	3,348,607	2,960,000	3,016,695		(8,560)			4.032	3.667	MON	9,946	119,347	12/06/2016.	12/01/2049.
17325H BR 4	CGCMT_17-P7			4	1.A FM	2,471,811	113.777	2,730,653	2,400,000	2,447,768		(6,808)			3.915	3.555	MON	7,830	93,960	03/31/2017.	04/01/2050.
17327G BC 7	CGCMT_18-C6			4,5	1.A FM	3,862,595	103.233	3,922,862	3,800,000	3,851,961		(5,303)			5.066	4.856	MON	16,043	195,730	11/19/2018.	11/01/2051.
17328C AH 5	CGCMT_19-C7			4,5	1.A FM	10,195,531	102.595	10,259,530	10,000,000	10,178,512		(16,517)			3.952	3.717	MON	32,937	401,639	12/12/2019.	12/01/2072.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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 AJ 2	CGCMT_19-SMRT			4,5	1.D FM	3,911,478	103.445	4,008,486	3,875,000	3,898,517		(7,144)			4.744	4.527	MON	15,319	186,931	01/10/2019.	01/01/2036.
29429M AL 7	CGCMT_19-SMRT			4,5	1.D FM	1,980,024	101.034	2,020,672	2,000,000	1,987,070		3,893			4.744	4.976	MON	7,907	96,480	01/10/2019.	01/01/2036.
17328R BD 0	CGCMT_20-GC46			4,5	3.B FM	8,234,401	101.226	8,093,035	7,995,000	8,216,811		(17,590)			3.554	3.202	MON	23,679	236,785	02/13/2020.	02/01/2053.
193051 AQ 2	COLD_20-ICE5			4,5	1.D FM	14,939,999	99.749	14,962,380	15,000,000	14,943,293		3,294			2.924	3.058	MON	20,713	56,942	10/22/2020.	11/15/2037.
126171 AP 2	COMM_05-C6 IS			4,5,6	6. *	1,049	0.001	11		4	(67)	28				5.749	MON			06/26/2014.	06/01/2044.
12624K AF 3	COMM_12-CR2			4	1.A FM	662,425	102.938	669,094	650,000	652,860		(1,826)			3.791	3.489	MON	2,053	24,642	04/28/2015.	08/01/2045.
12623S AQ 3	COMM_12-CR5			4,5	1.A FM	1,092,314	98.829	1,013,638	1,025,647	1,043,837		(9,026)			4.320	3.363	MON	3,692	45,036	01/20/2015.	12/01/2045.
12626B AQ 7	COMM_13-CR10			4,5	1.A FM	938,135	106.446	989,952	930,000	933,200		(1,138)			4.789	4.648	MON	3,712	45,281	04/28/2015.	08/01/2046.
12626B AU 8	COMM_13-CR10			4,5	1.D FM	481,264	101.578	507,892	500,000	493,146		2,406			4.789	5.359	MON	1,995	24,345	04/28/2015.	08/01/2046.
12591K AF 2	COMM_13-CR12 IS			4,5,6	1.A FE	7,369,196	2.656	2,060,304		1,832,520		(896,021)			1.119	3.633	MON	72,328	984,061	10/29/2013.	10/01/2046.
12625K AM 7	COMM_13-CR8			4,5	1.A FM	711,788	104.497	728,867	697,500	702,614		(2,061)			3.950	3.622	MON	2,296	28,025	04/28/2015.	06/01/2046.
12625E AA 7	COMM_13-SFS			4	1.A FM	91,536	99.187	90,792	91,536	91,536		0			1.873	1.873	MON	143	1,661	04/28/2015.	04/01/2035.
12591V AL 5	COMM_14-CR16 IS			4,5,6	1.D FE	928,160	0.427	341,440		347,717		(112,392)			0.126	2.989	MON	8,390	124,462	01/15/2015.	04/01/2047.
12592L BM 3	COMM_14-CR20			4,5	1.A FM	1,338,912	106.914	1,389,886	1,300,000	1,316,618		(4,039)			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	1.A FE	8,094,820	3.230	3,167,250		3,071,931		(951,303)			1.022	3.878	MON	83,484	1,091,545	10/24/2014.	11/01/2047.
12591U AJ 2	COMM_14-UBS2			4	1.A FM	2,046,490	109.229	2,108,118	1,930,000	1,973,715		(13,143)			4.701	3.918	MON	7,561	90,729	02/20/2015.	03/01/2047.
12591U AG 8	COMM_14-UBS2 IS			4,5,6	1.A FE	627,070	2.900	190,852		181,880		(74,143)			1.149	4.048	MON	6,305	83,620	03/04/2014.	03/01/2047.
12592P BJ 1	COMM_14-UBS6			4,5	1.A FM	2,798,797	106.081	2,970,279	2,800,000	2,799,383		145			4.349	4.355	MON	10,148	121,772	03/15/2016.	12/01/2047.
12592P BL 6	COMM_14-UBS6			4,5	2.B FM	941,484	97.489	974,889	1,000,000	970,420		6,687			4.446	5.291	MON	3,705	45,209	03/23/2016.	12/01/2047.
12592P BG 7	COMM_14-UBS6 IS			4,5,6	1.A FE	2,808,910	2.735	1,286,257		1,149,077		(394,120)			0.887	4.749	MON	34,781	459,496	03/15/2016.	12/01/2047.
12592X BE 5	COMM_15-CR22 IS			4,5,6	1.A FE	1,349,018	2.739	523,165		578,121		(162,347)			0.889	3.420	MON	14,158	186,364	03/19/2015.	03/01/2048.
12593A BD 6	COMM_15-CR23			4,5	2.B FM	1,505,969	108.894	1,557,184	1,430,000	1,471,759		(8,970)			4.183	3.443	MON	4,985	59,817	07/28/2016.	05/01/2048.
12593J BK 1	COMM_15-CR24			4,5	1.A FM	1,349,451	102.273	1,431,816	1,400,000	1,353,971		8,742			4.379	5.193	MON	5,109	62,318	07/24/2015.	08/01/2048.
12593J BG 0	COMM_15-CR24 IS			4,5,6	1.A FE	521,179	2.968	254,358		227,219		(60,602)			0.760	4.540	MON	5,430	72,484	12/09/2015.	08/01/2048.
12593P BA 9	COMM_15-CR25			4,5	3.B FM	3,482,835	103.397	3,722,306	3,600,000	3,535,791		12,144			4.538	4.974	MON	13,613	166,118	08/13/2015.	08/01/2048.
200474 BF 0	COMM_15-LC19			4,5	1.A FM	1,853,972	107.974	1,943,532	1,800,000	1,825,138		(5,761)			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	1.A FE	4,458,697	3.799	1,889,491		1,906,242		(519,105)			1.120	3.651	MON	46,419	601,351	12/09/2015.	02/01/2048.
12593F BD 5	COMM_15-LC21			4	1.A FM	1,017,070	111.858	1,118,579	1,000,000	1,008,590		(1,805)			3.708	3.494	MON	3,090	37,080	12/15/2015.	07/01/2048.
12593Y BE 2	COMM_16-CR28			4	1.A FM	4,104,371	113.252	4,513,096	3,985,000	4,049,571		(11,918)			3.762	3.401	MON	12,493	149,916	01/27/2016.	02/01/2049.
12593Y BL 6	COMM_16-CR28			4,5	1.A FM	2,679,462	109.230	2,900,049	2,655,000	2,669,201		(2,516)			4.639	4.518	MON	10,265	125,334	01/27/2016.	02/01/2049.
12594C BJ 8	COMM_16-DC2			4,5	1.A FM	1,127,188	107.083	1,070,834	1,000,000	1,072,960		(13,026)			4.638	3.085	MON	3,865	47,159	07/28/2016.	02/01/2049.
12594J AJ 4	COMM_16-GCT			4,5	1.D FM	1,163,792	100.236	1,165,248	1,162,500	1,162,666		(277)			3.461	3.437	MON	3,353	40,909	07/25/2016.	08/01/2029.
12654Y AL 3	CPTS_19-CPT			4,5	1.D FM	9,625,619	97.837	9,783,740	10,000,000	9,665,350		31,804			2.997	3.437	MON	24,973	304,675	10/31/2019.	11/01/2039.
126281 BD 5	CSAIL_15-C1			4,5	1.A FM	1,436,839	109.176	1,523,009	1,395,000	1,415,031		(4,596)			3.791	3.406	MON	4,407	52,884	03/06/2015.	04/01/2050.
126281 BF 0	CSAIL_15-C1			4,5	4.B FM	1,643,082	91.213	1,484,498	1,627,500	1,635,205		(1,694)			4.264	4.138	MON	5,783	70,639	03/06/2015.	04/01/2050.
12635F AV 6	CSAIL_15-C3 IS			4,5,6	1.A FE	509,521	2.609	229,058		211,726		(75,811)			0.718	4.287	MON	5,255	87,933	08/10/2015.	08/01/2048.
12637U BA 6	CSAIL_16-C7			4,5	1.A FM	3,810,985	112.563	4,164,831	3,700,000	3,769,570		(10,700)			3.958	3.595	MON	12,204	146,442	11/10/2016.	11/01/2049.
12595B BF 7	CSAIL_17-C8			4,5	1.A FM	824,000	111.393	891,146	800,000	816,391		(2,260)			3.615	3.261	MON	2,410	28,922	06/21/2017.	06/01/2050.
12595X AX 1	CSAIL_18-CX12			4,5	1.A FM	2,986,986	117.606	3,410,568	2,900,000	2,970,883		(7,866)			4.463	4.086	MON	10,787	129,439	08/08/2018.	08/01/2051.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22541S N4 6	CSFB_04-C4 IS			4,5,6	6. FE	8,737	0.001	6		6	2,364	(2,366)			0.290		MON	146	2,418	04/28/2015.	10/01/2039.
225458 Q7 6	CSFB_05-C4 IS			4,5,6	6. *	60	0.001	45		45	(4)	3				2.079	MON			08/10/2005.	08/01/2038.
22545X BB 8	CSMC_07-C1 IS			4,5,6	6. FE	4,693	0.433	7,343							0.455	25.000	MON		2,162	04/28/2015.	02/01/2040.
12690C AJ 2	CSMC_18-SITE			4,5	1.D FM	3,706,568	84.346	3,162,956	3,750,000	3,721,437		7,877			4.782	5.037	MON	14,944	182,315	12/12/2018.	04/01/2036.
12690C AL 7	CSMC_18-SITE			4,5	2.B FM	3,541,020	79.097	2,966,149	3,750,000	3,611,348		37,416			4.782	6.038	MON	14,944	182,315	12/12/2018.	04/01/2036.
126438 AC 4	CSMC_20-NET IS			4,5,6	1.C FE	1,634,998	5.311	1,516,157		1,502,445		(132,554)			1.260	2.700	MON	29,984	125,812	07/31/2020.	08/01/2037.
23307E AL 5	DBGS_19-1735			4,5	1.D FM	9,709,823	94.487	9,448,650	10,000,000	9,744,117		24,889			4.195	4.567	MON	34,955	426,446	04/03/2019.	04/01/2037.
23307E AN 1	DBGS_19-1735			4,5	4.B FE	4,630,157	76.898	3,844,875	5,000,000	4,672,271		30,916			4.334	5.318	MON	18,060	213,223	04/03/2019.	04/01/2037.
23312L AU 2	DBJPM_16-C1			4,5	3.B FM	1,637,570	105.225	1,673,074	1,590,000	1,617,421		(4,753)			4.195	3.824	MON	5,558	66,701	03/31/2016.	05/01/2049.
23312L AV 0	DBJPM_16-C1			4,5	4.B FM	621,584	93.601	664,568	710,000	658,103		8,580			3.346	4.953	MON	1,980	24,309	03/31/2016.	05/01/2049.
23312L AW 8	DBJPM_16-C1 IS			4,5,6	1.A FE	1,315,161	5.600	685,350		693,672		(155,716)			1.436	4.090	MON	14,648	187,803	04/05/2016.	05/01/2049.
23312V AJ 5	DBJPM_16-C3			4	1.A FM	1,029,932	102.052	1,020,519	1,000,000	1,017,822		(2,897)			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	1.A FE	964,996	6.676	551,424		527,741		(110,886)			1.469	3.000	MON	10,114	128,661	07/27/2016.	08/01/2049.
23312V AL 0	DBJPM_16-C3 IS			4,5,6	1.D FE	502,454	4.950	292,050		285,717		(52,406)			0.976	3.000	MON	4,799	61,795	07/27/2016.	08/01/2049.
30292P AE 8	FREMF_15-K45			4,5	1.D FM	1,564,313	108.359	1,733,747	1,600,000	1,583,323		3,734			3.589	3.868	MON	4,786	58,419	06/01/2015.	04/01/2048.
30293X AJ 9	FREMF_15-K51			4,5	1.D FM	3,902,078	110.279	4,846,762	4,395,000	4,122,478		49,812			3.954	5.462	MON	14,480	176,738	01/19/2016.	10/01/2048.
30294D AN 3	FREMF_16-K52			4,5	1.D FM	2,705,098	110.424	3,312,729	3,000,000	2,831,455		28,930			3.925	5.217	MON	9,812	119,747	08/24/2016.	01/01/2049.
30289U AS 1	FREMF_16-K56			4,5	1.D FM	1,083,259	110.664	1,217,300	1,100,000	1,089,946		1,633			3.940	4.130	MON	3,611	44,075	07/27/2016.	06/01/2049.
302949 AQ 5	FREMF_17-K62			4,5	1.D FM	9,988,646	109.312	11,425,248	10,452,000	10,130,985		45,822			3.874	4.462	MON	33,745	411,707	05/18/2018.	01/01/2050.
302956 AG 2	FREMF_18-K79			4,5	1.A FM	1,765,251	114.055	2,052,985	1,800,000	1,773,034		2,994			4.211	4.449	MON	6,317	77,068	08/08/2018.	07/01/2051.
30297H AG 6	FREMF_18-K81			4,5	1.D FM	7,187,523	114.294	8,464,591	7,406,000	7,226,020		19,377			4.167	4.546	MON	25,717	313,873	10/03/2018.	09/01/2051.
30297R AE 9	FREMF_18-K84			4,5	1.D FM	13,445,362	114.148	15,980,776	14,000,000	13,548,001		47,147			4.183	4.680	MON	48,800	594,574	11/15/2018.	10/01/2028.
30308R AN 6	FREMF_18-K86			4,5	1.D FM	9,451,890	114.679	11,467,930	10,000,000	9,537,281		46,914			4.293	5.009	MON	35,776	436,467	12/19/2018.	11/01/2051.
30309K AL 4	FREMF_19-K1511			4,5	1.D FM	3,365,191	97.933	3,427,645	3,500,000	3,375,565		6,490			4.564	4.932	MON	13,311	162,395	05/08/2019.	03/01/2034.
30298F AJ 3	FREMF_19-K735			4,5	2.B FM	4,147,608	110.786	4,431,436	4,000,000	4,118,673		(19,901)			4.018	3.409	MON	13,394	163,525	07/17/2019.	05/01/2026.
30310X AE 9	FREMF_19-K94			4,5	2.B FM	7,802,194	113.532	8,663,612	7,631,000	7,781,948		(14,882)			3.966	3.693	MON	25,218	307,790	07/09/2019.	07/01/2052.
396789 KZ 1	GCCFC_05-GG3 IS			4,5,6	6. FE	14,545	1.528	6,251							0.926	24.999	MON		4,805	01/26/2005.	08/01/2042.
36828Q SE 7	GECMC_06-C1 IS			4,5,6	6. *	40	0.001	5									MON			04/28/2009.	03/01/2044.
36170U AC 5	GFORC_05-RRA IS			4,5,6	6. *	455	0.306	139									MON			06/26/2014.	08/01/2036.
361849 D5 8	GMACC_04-C1 IS			34	6. *	31,410	1.933	55,205							1.672		MON			04/07/2004.	03/01/2038.
36228C WD 1	GSMS_05-GG4 IS			4,5,6	6. FE	1,909	1.727	14,753							1.834	25.000	MON		2,649	07/01/2006.	07/01/2039.
36192B AY 3	GSMS_12-GC6			4	1.A FM	2,696,178	101.567	2,710,127	2,668,323	2,671,568		(4,780)			3.482	3.299	MON	7,743	92,911	04/28/2015.	01/01/2045.
36197X AQ 7	GSMS_13-GC12			4,5	1.A FM	3,372,565	104.614	3,666,721	3,505,000	3,456,351		19,236			3.777	4.401	MON	11,032	132,384	04/28/2015.	06/01/2046.
36248G AF 7	GSMS_13-GC16 IS			4,5,6	1.A FE	2,003,402	2.454	552,791		457,782		(230,393)			1.023	12.500	MON	19,196	256,843	11/15/2013.	11/01/2046.
36250H AG 8	GSMS_14-GC26 IS			4,5,6	1.A FE	4,220,134	3.034	1,615,625		1,624,929		(510,840)			0.961	3.860	MON	42,651	585,098	11/24/2014.	11/01/2047.
36250G AW 5	GSMS_15-GC30			4,5	1.D FM	900,859	103.080	1,030,799	1,000,000	939,975		11,872			4.077	5.641	MON	3,397	41,414	12/01/2016.	05/01/2050.
36250V AD 4	GSMS_15-GC34			4	1.A FM	613,875	111.321	667,928	600,000	608,394		(1,642)			3.506	3.183	MON	1,753	21,036	07/07/2017.	10/01/2048.
36258R BC 6	GSMS_20-GC47 IS			4,5,6	1.A FE	3,626,401	8.879	3,630,326		3,416,132		(211,425)			1.132	3.930	MON	38,566	285,770	05/12/2020.	05/01/2053.
44421L AG 7	HY_16-10HY			4,5	1.A FM	2,174,778	107.574	2,327,819	2,163,925	2,170,473		(1,063)			2.977	2.918	MON	5,368	65,486	08/08/2016.	08/01/2038.
44421G AL 7	HY_19-30HY			4,5	2.B FE	4,636,140	102.616	4,930,680	4,805,000	4,656,959		14,391			3.443	3.869	MON	13,787	168,200	06/24/2019.	07/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46361T AL 6	ICOT_13-IRV			4,5	1.A FM	709,585	102.518	784,262	765,000	746,514		7,291			3.173	4.252	MON	1,416	24,679	04/28/2015.	05/10/2048.
45257Y AL 4	IFUND_14-1			4,5	1.A FM	1,657,235	98.303	1,581,697	1,609,000	1,645,170		(2,349)			5.236	4.974	MON	7,021	84,247	11/04/2014.	08/01/2047.
45257Y AN 0	IFUND_14-1			4,5	1.A FM	1,029,912	91.781	917,807	1,000,000	1,023,893		(1,176)			6.217	5.954	MON	5,181	62,174	11/04/2014.	08/01/2047.
46639N AV 3	JPMBB_13-C12			4,5	1.A FM	977,667	105.392	1,032,838	980,000	979,301		274			4.099	4.131	MON	3,348	40,847	04/28/2015.	07/01/2045.
46642E AX 4	JPMBB_14-C21			4	1.A FM	915,599	105.549	951,972	901,929	907,088		(1,830)			3.493	3.271	MON	2,625	31,502	12/15/2015.	08/01/2047.
46642E BB 1	JPMBB_14-C21 IS			4,5,6	1.D FE	380,688	1.180	145,826		143,701		(43,711)			0.316	2.999	MON	3,252	48,681	01/15/2015.	08/01/2047.
46642N BF 2	JPMBB_14-C22 IS			4,5,6	1.A FE	1,128,736	2.544	473,862		458,244		(148,428)			0.830	4.239	MON	12,889	171,703	11/19/2015.	09/01/2047.
46643G AL 4	JPMBB_14-C24			4,5	2.B FM	1,845,265	94.606	1,702,901	1,800,000	1,819,516		(4,710)			4.407	4.094	MON	6,610	80,666	10/09/2014.	11/01/2047.
46625Y BL 6	JPMCC_04-LN2 IS			4,5,6	6. FE	3,025	0.001	5							0.512	25.000	MON	233	3,083	08/16/2004.	07/01/2041.
46625M 5P 0	JPMCC_04-PNC1 IS			34	6. *	220,386	0.001	200		0		(1)				5.750	MON			06/14/2004.	06/01/2041.
46625Y JP 9	JPMCC_05-CB11 IS			4,5,6	5.B FE	6,274	0.021	1,312							0.142	25.000	MON	742	10,704	03/28/2005.	08/01/2037.
46625Y WE 9	JPMCC_05-CB13 IS			4,5,6	6. *	31,123	0.001	51									MON			11/22/2005.	01/01/2043.
46625Y NP 4	JPMCC_05-LDP2 IS			4,5,6	6. FE	1,629	0.001	5								25.000	MON		171	07/01/2006.	07/01/2042.
46635T CG 5	JPMCC_11-C3			4	1.A FM	1,115,714	100.285	1,093,440	1,090,330	1,090,610		(2,998)			4.717	4.408	MON	4,286	47,780	08/12/2011.	02/01/2046.
46640J AX 5	JPMCC_13-C13			4,5	1.A FM	1,235,334	102.993	1,390,401	1,350,000	1,309,870		14,840			4.078	5.371	MON	4,587	55,945	04/28/2015.	01/01/2046.
46640J AT 4	JPMCC_13-C13 IS			4,5,6	1.A FE	192,506	0.277	25,276							0.118	20.798	MON	895	16,755	04/28/2015.	01/01/2046.
46639Y AW 7	JPMCC_13-LC11			4,5	2.B FM	1,128,336	88.764	1,078,480	1,215,000	1,180,904		13,635			3.958	5.257	MON	4,008	48,092	02/25/2016.	04/01/2046.
46590K AE 4	JPMCC_15-JP1			4	1.A FM	1,532,631	113.889	1,694,662	1,488,000	1,511,979		(4,420)			3.914	3.554	MON	4,853	58,240	12/15/2015.	01/01/2049.
465968 AK 1	JPMCC_17-JP7			4	1.A FM	695,245	109.569	739,590	675,000	689,087		(1,883)			4.050	3.688	MON	2,278	27,338	07/21/2017.	09/01/2050.
46590T AJ 4	JPMDB_17-C5			4,5	1.A FM	411,998	111.160	444,638	400,000	407,876		(1,151)			3.858	3.496	MON	1,286	15,430	03/17/2017.	03/01/2050.
48129R BB 0	JPMDB_19-COR6			4,5	1.A FM	10,121,284	103.032	10,303,170	10,000,000	10,110,025		(10,279)			3.928	3.782	MON	32,736	399,465	11/14/2019.	11/01/2052.
50190D AJ 5	LCCM_17-LC26			4	1.A FM	2,059,946	111.306	2,226,122	2,000,000	2,040,710		(5,715)			3.551	3.196	MON	5,918	71,020	06/22/2017.	07/03/2050.
50190D AS 5	LCCM_17-LC26			4	1.A FM	411,969	112.872	451,488	400,000	408,205		(1,121)			3.853	3.496	MON	1,284	15,412	06/22/2017.	07/03/2050.
55316P AL 1	MKT_20-525M			4,5	1.D FM	9,759,850	95.309	9,530,940	10,000,000	9,777,050		17,200			2.941	3.224	MON	24,505	249,134	02/07/2020.	02/01/2040.
55312Y BD 3	MLCFC_07-5 IS			4,5,6	6. FE	951		0							0.289	25.000	MON	43	885	04/28/2015.	08/01/2048.
61690G AH 4	MSBAM_14-C14			4,5	1.A FM	1,388,913	108.915	1,468,720	1,348,500	1,363,797		(4,707)			4.384	3.982	MON	4,927	59,118	01/30/2014.	02/01/2047.
61763X AL 0	MSBAM_14-C18			4,5	3.B FM	5,540,073	103.014	5,789,381	5,620,000	5,585,770		8,342			4.524	4.706	MON	21,189	258,412	09/18/2014.	10/01/2047.
61763X AG 1	MSBAM_14-C18 IS			4,5,6	1.A FE	2,173,883	1.896	714,879		559,086		(289,846)			0.694	12.500	MON	21,789	382,070	09/19/2014.	10/01/2047.
61764P BZ 4	MSBAM_14-C19			4	1.A FM	1,353,046	104.615	1,464,607	1,400,000	1,379,030		4,798			4.000	4.417	MON	4,667	56,000	12/09/2014.	12/01/2047.
61764X BL 8	MSBAM_15-C21			4	1.A FM	1,841,539	109.151	1,951,627	1,788,000	1,812,150		(5,436)			3.652	3.298	MON	5,441	65,298	02/13/2015.	03/01/2048.
61764X BP 9	MSBAM_15-C21			4,5	4.B FM	1,940,035	91.957	1,757,059	1,910,750	1,926,560		(3,532)			4.142	3.921	MON	6,596	80,525	08/22/2016.	03/01/2048.
61764X BK 0	MSBAM_15-C21 IS			4,5,6	1.A FE	3,244,293	2.854	1,269,765		1,357,224		(372,319)			0.876	3.590	MON	32,487	430,727	02/18/2015.	03/01/2048.
61690F AS 2	MSBAM_15-C22			4,5	1.D FM	2,382,750	89.754	2,423,366	2,700,000	2,523,218		35,410			4.215	5.963	MON	9,484	116,026	03/09/2016.	04/01/2048.
61765L AX 8	MSBAM_15-C24			4,5	1.D FM	1,732,570	108.857	1,959,419	1,800,000	1,762,235		7,314			4.342	4.862	MON	6,513	79,499	03/07/2016.	05/01/2048.
61765L AY 6	MSBAM_15-C24			4,5	1.D FM	980,606	101.027	1,182,012	1,170,000	1,062,346		19,783			4.342	6.717	MON	4,233	51,674	02/24/2016.	05/01/2048.
61765L AV 2	MSBAM_15-C24 IS			4,5,6	1.A FE	272,803	2.775	125,547		122,048		(31,068)			0.725	4.260	MON	2,732	37,171	07/27/2015.	05/01/2048.
61766R BA 3	MSBAM_16-C31 IS			4,5,6	1.A FE	2,131,295	5.755	1,222,913		1,192,714		(265,824)			1.360	3.800	MON	24,087	317,956	10/26/2016.	11/01/2049.
61691G AV 2	MSBAM_16-C32			4,5	1.A FM	3,748,296	112.701	4,101,565	3,639,320	3,708,966		(10,363)			3.994	3.634	MON	12,113	145,354	12/06/2016.	12/01/2049.
61767C AY 4	MSBAM_17-C33			4	1.A FM	2,162,843	113.515	2,383,823	2,100,000	2,142,195		(5,938)			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. *	2	0.001	8		8	(75)	11				3.201	MON			03/21/2006.	03/01/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61690Y BV 3	MSC_16-BNK2 IS			4,5,6	1.A FE	1,214,912	4.290	683,355		643,691		(155,670)			1.048	3.400	MON	13,915	180,822	11/07/2016.	11/01/2049.
61765Y AD 4	MSC_16-PSQ			4,5	1.D FM	3,649,004	78.541	3,141,656	4,000,000	3,789,068		36,134			3.826	5.021	MON	12,754	155,595	01/29/2016.	01/01/2038.
61767F BD 2	MSC_16-UB11			4	1.A FM	1,956,862	107.130	2,035,468	1,900,000	1,933,783		(5,542)			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	1.A FE	1,495,650	6.061	802,817		792,122		(202,044)			1.507	3.000	MON	16,632	231,280	08/16/2016.	08/01/2049.
61691E BD 6	MSC_16-UB12			4,5	1.A FM	4,119,851	109.582	4,383,292	4,000,000	4,076,071		(11,587)			3.778	3.418	MON	12,593	151,120	11/22/2016.	12/01/2049.
61766C AL 3	MSC_16-UBS9			4,5	1.A FM	1,028,058	97.559	1,088,755	1,116,000	1,064,200		8,531			4.698	5.754	MON	4,369	52,291	02/19/2016.	03/01/2049.
61691N AE 5	MSC_17-HR2			4	1.A FM	4,971,484	114.754	5,737,705	5,000,000	4,978,523		2,680			3.587	3.657	MON	14,946	179,350	04/12/2018.	12/01/2050.
55354J AA 2	MSDB_17-712F			4,5	1.A FM	2,017,965	108.355	2,167,098	2,000,000	2,012,440		(1,690)			3.316	3.210	MON	5,527	67,425	07/13/2017.	07/01/2039.
68241F AA 0	OLCMT_04-C3			4,5	1.A FM	13,686,108	110.295	15,305,194	13,876,560	13,857,254		11,087			5.724	5.794	MON	46,334	799,496	04/10/2019.	10/11/2030.
68245H AC 8	OMPT_17-1MKT			4	1.A FM	514,998	103.474	517,368	500,000	507,109		477			3.845	3.359	MON	1,602	19,227	02/15/2017.	02/01/2032.
78413M AL 2	SFAVE_15-5AVE			4,5	1.A FM	4,493,264	87.795	4,132,086	4,706,500	4,519,943		9,091			4.388	4.777	MON	17,210	209,964	02/05/2019.	01/01/2043.
78413M AG 3	SFAVE_15-5AVE IS			4,5,6	1.A FE	3,478,371	5.167	3,094,973		2,918,127		(145,503)			0.453	5.665	MON	22,621	315,263	11/22/2016.	01/01/2043.
90349G AN 5	UBSBB_13-C6			4,5	3.B FM	2,120,631	99.456	2,078,624	2,090,000	2,097,885		(3,372)			3.875	3.697	MON	6,749	80,990	10/02/2014.	04/01/2046.
90276C AH 4	UBSCM_17-C2			4,5	1.A FM	2,059,970	111.394	2,227,884	2,000,000	2,042,606		(5,765)			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	1.A FE	4,975,449	5.337	3,294,158		3,130,171		(614,130)			1.099	3.400	MON	56,550	732,824	08/21/2017.	08/01/2050.
90278L BD 0	UBSCM_18-C15			4,5	3.B FM	14,476,442	104.811	15,721,665	15,000,000	14,560,103		42,852			5.110	5.569	MON	63,877	779,429	12/18/2018.	12/01/2051.
90276Y AF 0	UBSCM_19-C16 IS			4,5,6	1.A FE	7,367,938	9.729	6,310,013		6,031,980		(825,548)			1.557	3.750	MON	84,167	1,068,561	03/28/2019.	04/01/2052.
92976B EC 2	WBCMT_06-C23 IS			4,5,6	6. *	4,842	0.001	51									MON			02/27/2006.	01/01/2045.
92978T BU 4	WBCMT_07-C31 IS			4,5,6	6. FE	163,468	0.001	70									MON			05/15/2007.	04/01/2047.
94989A AX 3	WFCM_14-LC18 IS			4,5,6	1.A FE	925,193	3.244	362,049		342,869		(117,932)			1.042	3.946	MON	9,691	135,131	12/16/2014.	12/01/2047.
94989A AY 1	WFCM_14-LC18 IS			4,5,6	2.B FE	658,265	1.548	286,858		271,752		(69,934)			0.377	4.289	MON	5,825	83,372	12/16/2014.	12/01/2047.
94989C BD 2	WFCM_15-C26			4,5	1.D FM	2,806,935	100.764	2,849,406	2,827,790	2,813,028		3,191			4.071	4.209	MON	9,593	115,119	08/08/2018.	02/01/2048.
94989C BA 8	WFCM_15-C26 IS			4,5,6	1.A FE	4,595,296	4.132	1,929,592		1,922,974		(535,771)			1.206	3.518	MON	46,927	614,636	02/05/2015.	02/01/2048.
94989D AY 5	WFCM_15-C27			4	1.A FM	2,581,470	109.355	2,740,827	2,506,350	2,540,731		(7,619)			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	2.C FE	916,419	1.500	414,542		403,226		(98,850)			0.355	4.202	MON	8,168	117,921	03/04/2015.	02/01/2048.
94989E AK 3	WFCM_15-LC20			4	1.A FM	3,891,583	106.666	4,030,382	3,778,500	3,830,632		(11,463)			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	1.A FE	3,566,685	3.774	1,378,716		1,420,062		(459,344)			1.311	3.450	MON	39,905	519,275	03/26/2015.	04/01/2050.
94989E AJ 6	WFCM_15-LC20 IS			4,5,6	1.F FE	2,190,071	1.896	973,120		924,580		(247,221)			0.483	3.704	MON	20,664	286,246	03/26/2015.	04/01/2050.
94989T BC 7	WFCM_15-LC22 IS			4,5,6	1.A FE	1,536,188	2.962	732,946		637,722		(181,100)			0.771	4.389	MON	15,907	213,896	01/28/2016.	09/01/2058.
95000A AU 1	WFCM_15-P2			4	1.A FM	1,197,338	113.606	1,320,667	1,162,500	1,181,143		(3,452)			3.809	3.451	MON	3,690	44,280	12/08/2015.	12/01/2048.
95000A BA 4	WFCM_15-P2			4,5	1.A FM	1,032,254	98.037	1,142,131	1,165,000	1,086,919		13,094			4.685	6.273	MON	4,549	56,021	02/24/2016.	12/01/2048.
95000A AY 3	WFCM_15-P2 IS			4,5,6	1.D FE	617,324	2.124	325,003		311,825		(66,919)			0.430	4.959	MON	5,489	84,709	12/08/2015.	12/01/2048.
95000G BA 1	WFCM_16-BNK1			4	1.A FM	1,647,912	106.082	1,697,312	1,600,000	1,628,227		(4,695)			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	1.A FE	1,422,491	7.827	813,765		778,876		(166,376)			1.741	2.820	MON	15,086	191,194	08/05/2016.	08/01/2049.
95000L BE 2	WFCM_16-C33			4,5	1.A FM	1,544,904	110.416	1,656,240	1,500,000	1,526,533		(4,556)			4.506	4.123	MON	5,633	67,590	03/18/2016.	03/01/2059.
95000L BF 9	WFCM_16-C33			4	1.D FM	1,212,385	102.213	1,430,975	1,400,000	1,289,265		17,943			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	1.A FE	1,500,177	6.720	835,799		778,823		(318,644)			1.624	4.539	MON	16,831	364,858	03/18/2016.	03/01/2059.
95000F AV 8	WFCM_16-C35			4	1.A FM	1,101,573	108.076	1,155,875	1,069,500	1,088,316		(3,143)			3.184	2.836	MON	2,838	34,053	07/15/2016.	07/01/2048.
95000F AY 2	WFCM_16-C35			4	2.B FM	1,235,978	104.830	1,257,958	1,200,000	1,221,288		(3,497)			3.438	3.087	MON	3,438	41,256	07/15/2016.	07/01/2048.

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted 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
95000H BH 4	WFCM_16-LC24			4	1.A FM	957,831	109.179	1,015,364	930,000	946,851		(2,708)			3.367	3.016	MON	2,609	31,313	09/14/2016.	10/01/2049.
95000H BM 3	WFCM_16-LC24			4,5	4.B FM	910,989	98.850	889,646	900,000	906,868		(1,045)			4.465	4.313	MON	3,348	40,852	09/14/2016.	10/01/2049.
95000J AX 6	WFCM_16-LC25			4,5	1.A FM	5,355,782	113.122	5,882,344	5,200,000	5,298,491		(14,874)			3.948	3.587	MON	17,107	209,154	11/22/2016.	12/01/2059.
95000C BH 5	WFCM_16-NXS5			4,5	1.D FM	1,239,794	110.582	1,548,147	1,400,000	1,304,563		15,424			4.992	6.584	MON	5,823	70,712	02/18/2016.	01/01/2059.
95001F AX 3	WFCM_17-RC1			4	1.A FM	1,203,422	114.019	1,368,226	1,200,000	1,202,475		(360)			3.631	3.593	MON	3,631	43,572	04/12/2018.	01/01/2060.
95001J BC 0	WFCM_18-C44			4,5	2.B FM	3,781,175	100.278	3,810,549	3,800,000	3,784,956		1,682			4.834	4.899	MON	15,308	186,781	04/30/2018.	05/01/2051.
95001N BD 9	WFCM_18-C45			4	2.B FM	1,199,911	108.377	1,300,518	1,200,000	1,199,930		8			4.727	4.728	MON	4,727	56,724	06/28/2018.	06/01/2051.
95001Q AX 9	WFCM_18-C46			4	3.B FM	3,604,909	117.910	4,126,854	3,500,000	3,583,779		(9,267)			4.382	4.015	MON	12,781	153,370	08/10/2018.	08/01/2051.
92937E AH 7	WFRBS_13-C11			4,5	1.A FM	47,498	103.778	51,889	50,000	49,161		388			4.200	5.084	MON	175	2,136	03/28/2016.	03/01/2045.
92890P AH 7	WFRBS_13-C14			4,5	2.B FM	1,511,323	104.191	1,531,602	1,470,000	1,483,663		(5,530)			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	1.A FE	499,708	0.869	123,808		106,251		(56,472)			0.407	12.500	MON	4,832	73,840	01/02/2015.	08/01/2046.
92938G AG 3	WFRBS_13-C17 IS			4,5,6	1.A FE	2,083,564	2.532	553,179		494,974		(232,607)			1.072	3.868	MON	19,507	256,969	11/06/2013.	12/01/2046.
96221Q AH 6	WFRBS_13-C18 IS			4,5,6	1.A FE	2,129,416	2.035	698,693		636,089		(342,314)			0.799	4.067	MON	22,854	380,426	12/18/2013.	12/01/2046.
92938J AL 6	WFRBS_13-UBS1			4,5	1.A FM	4,509,766	100.163	4,607,516	4,600,000	4,568,908		9,949			5.040	5.297	MON	19,319	222,687	11/22/2013.	03/01/2046.
92938V AS 4	WFRBS_14-C19			4	1.A FM	1,286,814	109.008	1,362,599	1,250,000	1,263,574		(3,950)			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	1.A FE	982,275	2.317	289,845		266,220		(132,776)			1.016	3.015	MON	10,594	143,530	01/30/2015.	03/01/2047.
92939F BA 6	WFRBS_14-C21 IS			4,5,6	1.A FE	1,910,408	2.895	840,616		841,737		(291,730)			1.031	4.389	MON	24,950	336,166	03/28/2016.	08/01/2047.
92939F BB 4	WFRBS_14-C21 IS			4,5,6	2.B FE	333,630	2.205	132,324		143,269		(37,105)			0.640	3.648	MON	3,200	43,023	01/28/2015.	08/01/2047.
92939H BC 8	WFRBS_14-C23			4,5	1.A FM	4,060,295	100.790	4,334,987	4,301,000	4,195,521		25,690			3.853	4.579	MON	13,810	168,836	02/25/2016.	10/01/2057.
92939K AJ 7	WFRBS_14-C24 IS			4,5,6	1.A FE	1,601,777	1.648	669,425		711,806		(157,688)			0.390	3.840	MON	13,189	188,242	10/28/2014.	11/01/2047.
92939L AJ 5	WFRBS_14-C25			4,5	2.B FM	5,711,815	97.490	5,477,347	5,618,368	5,662,674		(10,479)			4.313	4.090	MON	20,194	246,459	03/09/2015.	11/01/2047.
92939L AL 0	WFRBS_14-C25 IS			4,5,6	1.A FE	4,360,594	2.561	1,645,657		1,643,296		(500,961)			0.812	3.909	MON	43,478	576,855	11/19/2014.	11/01/2047.
92939L AM 8	WFRBS_14-C25 IS			4,5,6	2.B FE	1,900,000	1.279	819,283		810,936		(199,524)			0.313	4.069	MON	16,708	236,824	11/19/2014.	11/01/2047.
96221T AG 2	WFRBS_14-LC14			4,5	1.A FM	718,369	109.098	760,956	697,500	705,328		(2,410)			4.351	3.954	MON	2,529	30,348	02/04/2014.	03/01/2047.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						553,176,360	XXX	524,390,964	449,048,427	498,165,862	2,218	(12,134,040)	0	0	XXX	XXX	XXX	2,594,389	32,680,834	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C CJ 8	ACCSS_05-A			4,5	1.B FE	5,488,342	97.827	5,564,197	5,687,769	5,687,769					0.615	0.615	JAJO	6,507	90,310	06/26/2014.	07/25/2034.
13976C AE 6	AFIN_18-2			4	1.A FE	2,099,800	101.658	2,134,808	2,100,000	2,099,958		69			3.690	3.694	MON	2,368	77,490	10/23/2018.	12/20/2023.
00119H AA 8	AGL_19-1A - ABS			4,5	1.C FE	3,100,000	100.237	3,107,354	3,100,000	3,100,000					2.268	2.268	JAJO	14,259	101,785	10/04/2019.	10/20/2032.
001200 AE 4	AGL_19-2 - ABS			4,5	1.B FE	3,745,000	100.229	3,753,589	3,745,000	3,745,000					2.125	2.125	JAJO	16,138	98,182	12/13/2019.	04/20/2032.
00119T AA 2	AGL_20-5A - ABS			4,5	1.A FE	20,835,000	100.432	20,925,074	20,835,000	20,835,000					2.349	2.349	JAJO	269,178		05/27/2020.	07/20/2030.
00119V AA 7	AGL_20-6A - ABS			4,5	1.A FE	10,000,000	100.405	10,040,523	10,000,000	10,000,000					2.201	2.201	JAJO	77,646		07/21/2020.	07/20/2031.
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS			4,5	2.B FE	1,153,399	108.054	1,287,880	1,191,885	1,176,981		497			8.620	8.999	JJ	51,085	93,879	01/26/2001.	01/02/2025.
03066L AF 5	AMCAR_18-2			4	1.A FE	7,198,357	104.683	7,537,162	7,200,000	7,199,269		369			3.590	3.596	MON	9,334	258,480	08/08/2018.	06/18/2024.
00178U AC 3	AMSR_20-SFR2 - ABS			4	1.F FE	3,260,865	102.534	3,332,342	3,250,000	3,259,724		(1,140)			2.533	2.456	MON	6,860	37,274	06/25/2020.	07/01/2037.
03754Q AE 4	APEXC_15-2A - ABS			4,5	1.B FE	9,790,200	99.223	9,723,878	9,800,000	9,799,975		4,215			1.618	1.619	JAJO	32,589	270,972	05/08/2018.	10/17/2026.
03765P AL 7	APID_15-21A - ABS		C	4,5	1.C FE	6,496,210	99.220	6,449,279	6,500,000	6,499,182		1,467			1.668	1.691	JAJO	22,283	183,123	07/18/2018.	07/18/2027.
03767N AE 6	APID_18-18A - ABS		C	4,5	1.A FE	3,000,000	99.160	2,974,810	3,000,000	3,000,000					1.616	1.616	JAJO	9,560	81,641	09/21/2018.	10/22/2030.
03767N AG 1	APID_18-18A - ABS		C	4,5	1.C FE	6,700,000	100.000	6,699,977	6,700,000	6,700,000					1.866	1.866	JAJO	24,654	199,360	09/21/2018.	10/22/2030.
04017W AC 6	ARES_19-54A - ABS			4,5	1.A FE	6,000,000	100.151	6,009,081	6,000,000	6,000,000					1.557	1.557	JAJO	20,239	142,942	10/22/2019.	10/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04017W AE 2	ARES_19-54A - ABS			4,5	1.C FE	7,900,000	100.039	7,903,053	7,900,000	7,900,000					2.087	2.087	JAO..	35,720	227,169	10/22/2019.	10/15/2032.
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES			4	1.D	34,643,383	128.318	44,453,711	34,643,383	34,643,383					4.170	4.170	MON...	120,386	1,443,507	12/16/2016.	12/01/2041.
09628B AN 8	BLUEM_15-2A - ABS		C	4,5	1.C FE	2,815,000	99.453	2,799,611	2,815,000	2,815,000					1.718	1.718	JAO..	9,940	80,741	06/22/2018.	07/18/2027.
09629L AC 9	BLUEM_18-23A - ABS			4,5	1.A FE	4,000,000	100.005	4,000,191	4,000,000	4,000,000					1.668	1.668	JAO..	13,532	111,349	10/17/2018.	10/20/2031.
09629L AE 5	BLUEM_18-23A - ABS			4,5	1.C FE	15,000,000	99.126	14,868,834	15,000,000	15,000,000					1.918	1.918	JAO..	58,351	455,580	10/17/2018.	10/20/2031.
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS			4	1.D FE	282,318	100.905	284,872	282,318	282,318		0			6.550	6.550	FA.....	6,421	17,830	02/26/2009.	02/26/2021.
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS			2	1.B FE	30,449	100.012	30,453	30,449	30,449					7.570	7.570		1,146	1,153	09/16/1999.	01/02/2021.
12232K AJ 9	BURNH_18-1A - ABS			4,5	1.C FE	15,000,000	99.148	14,872,139	15,000,000	15,000,000					1.718	1.718	JAO..	52,267	425,163	11/07/2018.	10/20/2029.
22534B AE 4	CAALT_18-1A			4	1.F FE	6,989,875	101.595	7,081,165	6,970,000	6,980,735		(9,140)			3.770	3.535	MON...	11,679	153,282	06/01/2020.	06/15/2027.
22535F AC 8	CAALT_18-2A			4	1.F FE	8,967,782	102.601	9,126,332	8,895,000	8,942,369		(25,554)			4.160	3.636	MON...	16,446	255,719	06/01/2020.	09/15/2027.
22534D AC 4	CAALT_18-3			4	1.C FE	3,419,222	102.200	3,495,243	3,420,000	3,419,755		255			3.890	3.897	MON...	5,913	133,038	08/14/2018.	10/15/2027.
22534D AE 0	CAALT_18-3			4	1.F FE	10,924,234	102.892	11,174,028	10,860,000	10,897,614		(19,295)			4.040	3.795	MON...	19,500	404,657	06/05/2020.	12/15/2027.
22535K AC 7	CAALT_19-3A			4	1.C FE	2,149,584	104.307	2,242,605	2,150,000	2,149,701		106			2.860	2.865	MON...	2,733	61,490	11/13/2019.	01/16/2029.
22535K AE 3	CAALT_19-3A			4	1.F FE	2,336,571	103.844	2,419,561	2,330,000	2,334,874		(1,532)			3.060	2.987	MON...	3,169	71,298	11/20/2019.	03/15/2029.
22536B AC 6	CAALT_20-3A			4	1.C FE	4,923,807	101.297	4,988,892	4,925,000	4,923,871		65			1.770	1.777	MON...	3,874	12,834	10/16/2020.	12/17/2029.
22536B AE 2	CAALT_20-3A			4	1.F FE	4,749,657	101.548	4,823,544	4,750,000	4,749,674		17			2.280	2.282	MON...	4,813	15,944	10/16/2020.	02/15/2030.
12510H AB 6	CAUTO_20-1A			4	1.A FE	5,962,549	104.192	6,205,287	5,955,610	5,962,110		(439)			3.030	3.010	MON...	8,020	160,683	01/17/2020.	02/15/2050.
12510H AD 2	CAUTO_20-1A			4	1.E FE	1,758,968	103.048	1,812,884	1,759,267	1,759,019		51			3.190	3.194	MON...	2,494	50,196	01/15/2020.	02/15/2050.
12481X AS 9	CBAM_18-6A - ABS		C	4,5	1.C FE	5,900,000	100.000	5,899,980	5,900,000	5,900,000					2.337	2.337	JAO..	29,873	169,147	11/27/2019.	01/15/2031.
12478C AA 9	CBAM_18-8A - ABS			4,5	1.A FE	5,500,000	99.487	5,471,788	5,500,000	5,500,000					1.338	1.338	JAO..	14,927	134,703	08/29/2018.	10/20/2029.
12478C AE 1	CBAM_18-8A - ABS			4,5	1.C FE	8,300,000	98.880	8,207,007	8,300,000	8,300,000					1.818	1.818	JAO..	30,604	243,672	08/29/2018.	10/20/2029.
17305E DT 9	CCCIT_07-A3			4	1.A FE	2,381,002	149.801	3,015,498	2,013,000	2,290,267		(10,738)			6.150	4.919	JD.....	5,502	123,800	06/14/2010.	06/15/2039.
22823R AA 7	CCITY_20-1A - ABS		C	4,5	1.A FE	20,000,000	100.625	20,124,906	20,000,000	20,000,000					2.334	2.334	JAO..	245,044		06/17/2020.	07/20/2030.
12549Q BA 2	CIFC_14-3A - ABS		C	4,5	1.A FE	10,000,000	99.754	9,975,373	10,000,000	10,000,000					1.416	1.416	JAO..	27,922	251,803	10/10/2018.	10/22/2031.
12549Q BC 8	CIFC_14-3A - ABS		C	4,5	1.A FE	5,500,000	99.603	5,478,181	5,500,000	5,500,000					1.666	1.666	JAO..	18,069	152,471	10/10/2018.	10/22/2031.
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS				2.A FE	1,465	99.212	1,509	1,521	1,519		6			6.703	7.096	JD.....	5	102	11/08/2005.	06/15/2021.
12595M AC 1	CPS_18-A			4	1.A FE	514,860	100.462	517,364	514,984	514,973		28			3.050	3.059	MON...	698	13,882	01/09/2018.	12/15/2023.
12656C AC 9	CPS_20-B			4	1.C FE	2,999,721	101.831	3,054,939	3,000,000	2,999,804		82			2.110	2.115	MON...	2,813	32,529	06/03/2020.	04/15/2026.
12656C AE 5	CPS_20-B			4	1.F FE	3,599,510	103.948	3,742,132	3,600,000	3,599,616		105			3.300	3.306	MON...	5,280	61,050	06/03/2020.	04/15/2026.
14889K AN 2	CRMN_15-1A - ABS		C	4,5	1.C FE	3,390,000	98.306	3,332,557	3,390,000	3,390,000					1.516	1.516	JAO..	10,134	88,808	12/20/2017.	04/22/2027.
23222T AQ 3	CTWTR_14-1 - ABS		C	4,5	1.A FE	6,400,000	99.608	6,374,883	6,400,000	6,400,000					1.937	1.937	JAO..	26,858	197,181	05/25/2017.	07/15/2026.
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS			4	2.B	2,995,509	136.027	4,074,691	2,995,509	2,995,509					7.870	7.870	MON...	13,752	234,735	09/30/2009.	10/10/2031.
126659 AA 9	CVS PASSTHROUGH TRUST - ABS				2.B IF	3,007,992	132.249	3,978,052	3,007,992	3,007,992					8.353	8.353	MON...	14,657	250,160	06/10/2009.	07/10/2031.
26244M AN 2	DRSLF_16-45A - ABS		C	4,5	1.A FE	4,625,000	99.171	4,586,657	4,625,000	4,625,000					1.637	1.637	JAO..	16,403	128,213	10/05/2018.	10/15/2030.
26251C AG 9	DRSLF_18-61A - ABS		C	4,5	1.C FE	15,000,000	100.000	14,999,956	15,000,000	15,000,000					1.868	1.868	JAO..	57,589	453,087	10/31/2018.	01/17/2032.
26251Y AE 6	DRSLF_18-65A - ABS		C	4,5	1.C FE	3,500,000	99.714	3,489,995	3,500,000	3,500,000					1.818	1.818	JAO..	13,078	103,957	08/28/2018.	07/18/2030.
269330 AA 4	E3_19-1 - ABS			4	1.A FE	5,918,377	102.800	6,084,271	5,918,557	5,918,379		3			3.100	3.100	MS.....	51,475	187,815	06/21/2019.	09/20/2055.
30167H AE 8	EART_20-1A			4	1.F FE	2,613,450	102.208	2,677,855	2,620,000	2,615,174		1,724			2.490	2.613	MON...	2,899	38,056	06/05/2020.	01/15/2025.
30167Y AC 5	EART_20-2A			4	1.C FE	4,999,387	101.995	5,099,735	5,000,000	4,999,588		202			2.080	2.087	MON...	4,622	53,444	06/02/2020.	07/15/2024.
30167Y AE 1	EART_20-2A			4	1.F FE	13,068,536	104.582	13,668,828	13,070,000	13,068,863		327			3.280	3.285	MON...	19,053	220,302	06/02/2020.	05/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26857L AA 0	ELFI_20-A			4	1.A FE	10,253,688	101.570	10,417,942	10,256,888	10,253,535		(153)			1.730	1.738	MON	2,957	86,084	06/18/2020.	08/25/2045.
26857L AB 8	ELFI_20-A			4,5	1.C FE	3,498,322	101.530	3,553,564	3,500,000	3,498,460		139			2.980	2.984	MON	1,738	52,150	06/18/2020.	08/25/2045.
29002H AA 7	ELMW3_19-3A - ABS			4,5	1.A FE	3,000,000	100.117	3,003,499	3,000,000	3,000,000					1.607	1.607	JAJO	10,445	71,773	10/16/2019.	10/15/2032.
29002H AE 9	ELMW3_19-3A - ABS			4,5	1.C FE	3,000,000	100.039	3,001,158	3,000,000	3,000,000					2.187	2.187	JAJO	14,215	87,723	10/16/2019.	10/15/2032.
29003B AA 9	ELMW5_20-2A - ABS			4,5	1.A FE	10,000,000	100.322	10,032,168	10,000,000	10,000,000					2.026	2.026	JAJO	94,558		06/26/2020.	07/24/2031.
33844F AE 7	FCAT_16-4-D			4	1.B FE	379,937	101.521	385,779	380,000	379,990		10			3.890	3.894	MON	657	14,782	10/19/2016.	11/15/2022.
33845D AB 7	FCAT_18-4			4	1.B FE	2,274,572	102.392	2,329,427	2,275,000	2,274,864		126			3.880	3.887	MON	3,923	88,270	11/15/2018.	10/16/2023.
35105M AC 5	FCRT_18-2			4	1.A FE	3,261,289	100.718	3,285,363	3,261,939	3,261,859		218			3.640	3.650	MON	5,277	109,647	10/29/2018.	05/15/2023.
35105M AD 3	FCRT_18-2			4	1.A FE	1,999,898	102.330	2,046,590	2,000,000	1,999,970		32			3.800	3.802	MON	3,378	76,000	10/29/2018.	11/15/2023.
35105M AE 1	FCRT_18-2			4	1.A FE	2,799,658	103.608	2,901,010	2,800,000	2,799,861		92			3.980	3.984	MON	4,953	111,440	10/29/2018.	02/15/2024.
36321L AC 3	GALXY_18-26A - ABS			4,5	1.C FE	8,500,000	100.006	8,500,517	8,500,000	8,500,000					1.913	1.913	FMAN	17,612	237,864	10/23/2018.	11/22/2031.
361886 CJ 1	GFORT_20-1			4	1.C FE	5,748,885	100.469	5,776,973	5,750,000	5,748,995		110			1.030	1.037	MON	2,632	14,642	09/09/2020.	08/15/2025.
361886 CK 8	GFORT_20-1			4	1.F FE	4,799,398	100.352	4,816,872	4,800,000	4,799,457		59			1.480	1.484	MON	3,157	17,563	09/09/2020.	08/15/2025.
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS			4	2.C PL	4,028,305	130.113	5,241,355	4,028,305	4,028,305					7.150	7.150	JD	24,002	270,681	02/23/2011.	12/01/2030.
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS			4	2.C PL	4,028,305	130.113	5,241,355	4,028,305	4,028,305					7.150	7.150	JD	24,002	288,024	02/23/2011.	12/01/2030.
38082J AA 7	GLDN_16-2A - ABS			4	1.A FE	681,626	103.113	702,847	681,626	681,626					3.160	3.160	MS	6,043	20,595	10/25/2016.	09/20/2047.
38123H AN 4	GOLD9_14-9A - ABS		C	4,5	1.A FE	12,000,000	100.000	12,000,003	12,000,000	12,000,000					1.323	1.323	JAJO	28,229	282,147	09/20/2018.	10/29/2029.
38123H AQ 7	GOLD9_14-9A - ABS		C	4,5	1.A FE	4,500,000	98.987	4,454,434	4,500,000	4,500,000					1.513	1.513	JAJO	12,106	114,498	09/20/2018.	10/29/2029.
38123H AS 3	GOLD9_14-9A - ABS		C	4,5	1.C FE	5,000,000	99.467	4,973,340	5,000,000	5,000,000					1.813	1.813	JAJO	16,118	142,470	09/20/2018.	10/29/2029.
38218G AA 0	GOODG_18-1 - ABS		C	4	1.A FE	3,058,429	106.603	3,260,698	3,058,745	3,058,439		5			3.930	3.931	AO	25,377	122,367	04/20/2018.	10/15/2053.
41154X AE 5	HARB_18-1A - ABS			4,5	1.A FE	13,400,000	99.433	13,324,088	13,400,000	13,400,000					1.618	1.618	JAJO	43,975	366,226	11/15/2018.	01/20/2031.
42770R AA 8	HERO_14-1A - ABS			4	1.A FE	507,277	106.283	517,170	486,597	505,126		(1,108)			4.750	3.502	MS	6,485	21,457	12/07/2016.	09/20/2038.
42770U AA 1	HERO_15-2A - ABS			4	1.A FE	444,991	105.848	461,211	435,731	451,331		(1,773)			3.990	3.655	MS	4,878	17,703	12/07/2016.	09/20/2040.
428041 AY 3	HFLF_17-1			4	1.B FE	194,950	100.225	195,438	195,000	194,997		8			2.880	2.887	MON	328	5,616	04/18/2017.	04/10/2031.
428041 AZ 0	HFLF_17-1			4	1.E FE	169,985	100.064	170,108	170,000	169,999		2			3.140	3.142	MON	311	5,338	04/18/2017.	04/10/2031.
428041 BA 4	HFLF_17-1			4	2.A FE	204,981	99.974	204,946	205,000	204,999		3			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.A	8,151,420	112.282	9,153,178	8,151,949	8,163,296		(4,470)			7.650	7.567	MON	36,378	618,985	03/01/2000.	01/10/2023.
46187B AB 9	IHSFR_17-SFR2 - ABS			4,5	1.B FE	3,526,102	99.758	3,516,466	3,525,000	3,525,000		(1,102)			1.309	1.309	MON	1,923	11,563	09/21/2020.	12/17/2036.
46185J AA 6	IHSFR_18-SFR1 - ABS			4,5	1.A FE	4,427,659	99.168	4,390,812	4,427,659	4,427,659					0.859	0.859	MON	1,585	60,028	01/26/2018.	03/17/2037.
46185J AG 3	IHSFR_18-SFR1 - ABS			4,5	2.A FE	2,400,000	100.000	2,399,998	2,400,000	2,400,000					1.609	1.609	MON	1,609	51,077	01/26/2018.	03/17/2037.
46187V AE 9	IHSFR_18-SFR3 - ABS			4,5	1.E FE	21,800,000	99.732	21,741,598	21,800,000	21,800,000					1.459	1.459	MON	13,249	430,703	06/15/2018.	07/17/2037.
46187V AG 4	IHSFR_18-SFR3 - ABS			4,5	1.G FE	5,509,063	100.124	5,506,837	5,500,000	5,506,163		(2,900)			1.809	1.601	MON	4,145	19,734	10/15/2020.	07/17/2037.
46187X AA 3	IHSFR_18-SFR4 - ABS			4,5	1.A FE	3,857,246	100.745	3,884,757	3,856,041	3,856,338		(908)			1.259	1.080	MON	2,022	12,130	10/01/2020.	01/17/2038.
46187X AC 9	IHSFR_18-SFR4 - ABS			4,5	1.B FE	5,003,125	100.000	4,999,995	5,000,000	5,000,382		(2,743)			1.409	1.231	MON	2,935	17,665	09/21/2020.	01/17/2038.
46187X AG 0	IHSFR_18-SFR4 - ABS			4,5	1.G FE	1,201,500	99.757	1,197,084	1,200,000	1,200,742		(758)			1.809	0.370	MON	904	5,453	10/09/2020.	01/17/2038.
46617N AU 1	JFIN CLO LTD JFIN_14 - ABS			4,5	1.A FE	8,100,000	99.641	8,070,949	8,100,000	8,100,000					1.868	1.868	JAJO	30,688	241,907	06/23/2017.	07/20/2026.
46617N AY 3	JFIN CLO LTD JFIN_14 - ABS			4,5	1.B FE	3,900,000	99.885	3,895,507	3,900,000	3,900,000					2.568	2.568	JAJO	20,312	144,153	06/23/2017.	07/20/2026.
493268 AW 6	KSLT_00-A			3	1.A FE	2,771	99.899	2,769	2,771	2,771					0.527	0.527	FMAN	2	70	06/15/2000.	05/25/2029.
493268 AU 0	KSLT_99-B			3	1.A FE	251,991	99.928	251,809	251,991	251,991					0.927	0.927	FMAN	240	2,858	04/28/2015.	11/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
50190A AK 8	LCM_17A - ABS			4,5	1.A FE	3,000,000	99.249	2,977,470	3,000,000	3,000,000					1.367	1.367	JAJO	8,885	75,044	08/24/2018.	10/15/2031.
50190A AM 4	LCM_17A - ABS			4,5	1.A FE	3,000,000	99.241	2,977,220	3,000,000	3,000,000					1.637	1.637	JAJO	10,640	83,279	08/24/2018.	10/15/2031.
50190A AR 3	LCM_17A - ABS			4,5	1.C FE	2,000,000	98.526	1,970,515	2,000,000	2,000,000					1.837	1.837	JAJO	7,960	59,586	08/24/2018.	10/15/2031.
50188W AE 8	LCM_20A - ABS		C	4,5	1.A FE	2,300,000	99.739	2,293,988	2,300,000	2,300,000					1.258	1.258	JAJO	5,869	54,465	09/18/2018.	10/20/2027.
50188W AF 5	LCM_20A - ABS		C	4,5	1.C FE	9,200,000	99.701	9,172,527	9,200,000	9,200,000					1.768	1.768	JAJO	32,990	265,431	09/18/2018.	10/20/2027.
50189G AG 7	LCM_22A - ABS		C	4,5	1.C FE	20,000,000	98.330	19,665,908	20,000,000	20,000,000					1.668	1.668	JAJO	67,662	556,745	11/01/2018.	10/20/2028.
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS			2	2.B	7,912,268	116.605	9,006,193	7,723,657	7,788,780		(9,070)			6.650	6.375	MON	42,802	509,107	11/05/2003.	08/01/2027.
532619 AM 5	LROCK_14-3A - ABS		C	4,5	1.A FE	3,000,000	99.843	2,995,277	3,000,000	3,000,000					1.768	1.768	JAJO	10,758	86,553	01/30/2017.	10/20/2026.
55954L AC 7	MAGNE_15-14RA - ABS			4,5	1.A FE	5,500,000	99.632	5,479,781	5,500,000	5,500,000					1.338	1.338	JAJO	15,124	136,447	09/06/2018.	10/18/2031.
55954L AE 3	MAGNE_15-14RA - ABS			4,5	1.C FE	2,100,000	100.000	2,099,994	2,100,000	2,100,000					1.818	1.818	JAJO	7,847	62,374	09/06/2018.	10/18/2031.
55954N AA 7	MAGNE_19-23A - ABS			4,5	1.A FE	5,000,000	100.050	5,002,486	5,000,000	5,000,000					1.515	1.515	JAJO	14,096	120,170	10/10/2019.	10/25/2032.
55954N AC 3	MAGNE_19-23A - ABS			4,5	1.C FE	15,000,000	100.000	14,999,937	15,000,000	15,000,000					1.965	1.965	JAJO	54,849	425,571	10/10/2019.	10/25/2032.
56844X BG 3	MARNR_15-1A - ABS			4,5	1.A FE	15,000,000	99.410	14,911,505	15,000,000	15,000,000					1.198	1.198	JAJO	36,451	183,003	02/10/2020.	04/20/2029.
56845A AW 8	MARNR_16-3A - ABS		C	4,5	1.C FE	10,000,000	99.501	9,950,099	10,000,000	10,000,000					1.709	1.709	JAJO	33,233	155,064	02/14/2020.	07/23/2029.
56844A AA 7	MARNR_19-1A - ABS			4,5	1.A FE	6,750,000	100.165	6,761,138	6,750,000	6,750,000					1.714	1.714	FMAN	20,251	184,114	03/29/2019.	04/30/2032.
56844A AC 3	MARNR_19-1A - ABS			4,5	1.C FE	10,000,000	100.082	10,008,177	10,000,000	10,000,000					2.214	2.214	FMAN	38,752	323,595	03/29/2019.	04/30/2032.
55281B AA 7	MCFCL_17-2A - ABS			4,5	1.A FE	92,500,000	99.610	92,138,975	92,500,000	92,500,000					1.943	1.943	JAJO	364,519	2,870,427	06/13/2017.	07/20/2030.
55281B AQ 2	MCFCL_17-2A - ABS			4,5	1.A FE	30,944,800	99.610	30,824,023	30,944,800	30,944,800					1.943	1.943	JAJO	121,946	960,268	03/07/2018.	07/20/2030.
55281B AN 9	MCFCL_17-2A IS - ABS			4,5,6	2.B FE	76,077,880	99.333	75,570,397		72,007,668		175,118			4.988	8.285	JAJO	929,315	6,351,529	03/07/2018.	07/20/2030.
55320R AJ 6	MP7_18-1A - ABS			4,5	1.C FE	9,275,000	99.020	9,184,106	9,275,000	9,275,000					1.818	1.818	JAJO	34,656	275,485	08/14/2018.	10/18/2028.
585504 AD 5	MWST_19-2 - ABS			4,5	2.A FE	6,485,000	99.901	6,478,606	6,485,000	6,485,000					1.498	1.498	MON	1,079	131,544	10/21/2019.	11/25/2052.
629682 AA 3	NADG_19-1 - ABS			4	1.F FE	12,974,800	102.589	13,310,744	12,974,800	12,974,800					3.368	3.368	MON	3,642	459,887	11/21/2019.	12/28/2049.
63939E AB 9	NAVSL_15-AA			4	1.A FE	2,365,878	101.941	2,412,690	2,366,749	2,366,474		(86)			2.650	2.658	MON	2,788	60,619	01/13/2015.	12/15/2028.
65341K BB 1	NFMOT_18-1A			4	1.F FE	4,604,580	100.341	4,620,698	4,605,000	4,604,982		148			3.570	3.573	MON	7,307	164,399	03/06/2018.	02/15/2023.
65341K BE 5	NFMOT_18-2A			4	1.F FE	4,959,543	102.571	5,087,541	4,960,000	4,959,874		154			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.B	2,169,767	126.742	2,750,008	2,169,767	2,169,767					5.242	5.242	MON	6,635	113,233	07/12/2010.	12/10/2032.
67400F AE 1	OAKCL_18-1 - ABS			4,5	1.C FE	7,477,500	98.814	7,411,078	7,500,000	7,483,218		4,132			2.068	2.130	JAJO	31,457	239,196	06/21/2019.	10/20/2030.
67401U AE 7	OAKCL_19-2 - ABS			4,5	1.C FE	19,000,000	100.055	19,010,433	19,000,000	19,000,000					2.437	2.437	JAJO	100,318	681,964	04/12/2019.	04/15/2031.
67400E AE 4	OAKCL_19-3A - ABS			4,5	1.C FE	12,200,000	100.023	12,202,843	12,200,000	12,200,000					2.218	2.218	JAJO	54,880	502,397	07/17/2019.	07/20/2031.
67402C AG 1	OAKCL_19-4A - ABS		C	4,5	1.C FE	6,650,000	100.165	6,660,976	6,650,000	6,650,000					2.218	2.218	JAJO	29,914	214,988	09/26/2019.	10/20/2032.
67402F AA 7	OAKCL_20-1A - ABS			4,5	1.A FE	10,000,000	100.226	10,022,592	10,000,000	10,000,000					2.316	2.316	JAJO	126,107		05/14/2020.	07/15/2029.
67592C AE 6	OCT39_18-3A - ABS			4,5	1.C FE	12,500,000	100.002	12,500,222	12,500,000	12,500,000					2.068	2.068	JAJO	52,428	373,313	10/12/2018.	10/20/2030.
69376B AA 4	PACEF_20-1A - ABS			4	1.A FE	6,776,151	103.536	6,977,382	6,739,121	6,776,034		(117)			3.000	2.974	MS	56,721	44,880	10/21/2020.	09/20/2055.
70016R AE 5	PAIA_18-1A - ABS			4,5	1.C FE	6,500,000	98.961	6,432,484	6,500,000	6,500,000					2.118	2.118	JAJO	27,921	210,598	10/05/2018.	10/20/2031.
70017W AA 1	PAIA_19-1A - ABS			4,5	1.A FE	5,000,000	100.909	5,045,445	5,000,000	5,000,000					1.701	1.701	FMAN	10,868	129,744	04/23/2019.	05/15/2032.
70017W AC 7	PAIA_19-1A - ABS			4,5	1.C FE	10,000,000	99.936	9,993,624	10,000,000	10,000,000					2.221	2.221	FMAN	28,379	312,499	04/23/2019.	05/15/2032.
74114B AJ 2	PART_20-1A			4	2.B FE	2,499,959	100.577	2,514,430	2,500,000	2,499,961		2			1.620	1.621	MON	1,800	5,963	10/14/2020.	11/16/2026.
69688A AA 9	PLMRS_13-2A - ABS		C	4,5	1.A FE	5,000,000	99.504	4,975,223	5,000,000	5,000,000					1.418	1.418	JAJO	14,571	128,029	09/11/2018.	10/17/2031.
69688A AC 5	PLMRS_13-2A - ABS		C	4,5	1.A FE	2,800,000	99.060	2,773,666	2,800,000	2,800,000					1.668	1.668	JAJO	9,599	78,852	09/11/2018.	10/17/2031.
69688A AE 1	PLMRS_13-2A - ABS		C	4,5	1.C FE	5,500,000	100.002	5,500,089	5,500,000	5,500,000					1.968	1.968	JAJO	22,247	171,754	09/11/2018.	10/17/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69700H AE 0	PSTAT_18-2A - ABS		C	4,5	1.F FE	4,492,250	97.706	4,396,780	4,500,000	4,500,000		1,838			1.687	1.687	JAO..	16,447	127,205	06/07/2018.	07/15/2026.
69700L AC 5	PSTAT_18-3A - ABS			4,5	1.B FE	2,731,438	99.251	2,729,389	2,750,000	2,749,990		7,390			1.571	1.574	FMAN.	5,520	67,715	06/26/2018.	08/15/2026.
69700L AE 1	PSTAT_18-3A - ABS			4,5	1.F FE	2,000,000	98.755	1,975,109	2,000,000	2,000,000					2.121	2.121	FMAN.	5,420	60,461	06/26/2018.	08/15/2026.
75888H AC 5	REG12_19-1A - ABS		C	4,5	1.A FE	2,400,000	99.865	2,396,749	2,400,000	2,400,000					1.887	1.887	JAO..	9,812	72,723	09/03/2019.	10/15/2032.
75888R AC 3	REG15_18-4A - ABS			4,5	1.A FE	7,000,000	99.670	6,976,916	7,000,000	7,000,000					1.445	1.445	JAO..	18,822	176,841	09/20/2018.	10/25/2031.
75888R AE 9	REG15_18-4A - ABS			4,5	1.D FE	14,995,000	100.000	14,999,930	15,000,000	14,996,262		919			2.065	2.072	JAO..	57,641	473,753	06/25/2019.	10/25/2031.
75887N AL 3	REGT6_16-1A - ABS			4,5	1.A FE	4,941,469	99.765	4,929,869	4,941,469	4,941,469					1.298	1.298	JAO..	13,010	119,020	10/10/2018.	07/20/2028.
75887N AN 9	REGT6_16-1A - ABS			4,5	1.B FE	3,700,000	99.650	3,687,052	3,700,000	3,700,000					1.668	1.668	JAO..	12,517	102,998	10/10/2018.	07/20/2028.
75888A AQ 9	REGT7_16-1A - ABS		C	4,5	1.A FE	10,000,000	99.851	9,985,091	10,000,000	10,000,000					1.299	1.299	MJSD.	3,968	198,917	11/21/2018.	12/20/2028.
75888A AS 5	REGT7_16-1A - ABS		C	4,5	1.C FE	18,250,000	98.839	18,038,046	18,250,000	18,250,000					1.689	1.689	MJSD.	9,416	444,885	11/21/2018.	12/20/2028.
78443C BV 5	SLMA_05-A			4,5	1.A FE	22,536,902	96.549	21,793,183	22,572,171	22,562,852		1,676			0.527	0.538	MJSD.	5,612	253,096	08/04/2005.	12/15/2038.
78443C CL 6	SLMA_06-A			4,5	1.A FE	2,519,609	96.110	2,807,651	2,921,286	2,725,801		12,108			0.507	2.156	MJSD.	699	31,399	12/04/2013.	06/15/2039.
78443C CY 8	SLMA_06-BW			4,5	1.F FE	7,265,019	96.179	7,595,009	7,896,760	7,586,094		23,711			0.417	1.327	MJSD.	1,553	78,048	06/26/2014.	12/15/2039.
83609W AS 9	SNDPT_15-3A - ABS		C	4,5	1.A FE	10,600,000	99.297	10,525,453	10,600,000	10,600,000					1.668	1.668	JAO..	35,861	295,075	06/05/2018.	01/20/2028.
83609W AU 4	SNDPT_15-3A - ABS		C	4,5	1.D FE	5,900,000	98.986	5,840,163	5,900,000	5,900,000					2.118	2.118	JAO..	25,344	191,159	06/05/2018.	01/20/2028.
83609J AL 3	SNDPT_16-1A - ABS			4,5	1.A FE	9,500,000	99.719	9,473,330	9,500,000	9,500,000					1.318	1.318	JAO..	25,397	230,742	11/20/2018.	07/20/2028.
83614N AC 7	SNDPT_19-3A - ABS			4,5	1.A FE	1,400,000	100.266	1,403,724	1,400,000	1,400,000					1.965	1.965	JAO..	5,119	47,678	09/04/2019.	10/25/2032.
83404K AC 7	SOFI_17-E			4	1.A FE	4,856,560	101.734	4,898,845	4,815,366	4,852,299		(4,261)			2.720	2.331	MON...	2,183	84,106	04/27/2020.	11/26/2040.
83401B AB 2	SOFI_17-F			4	1.A FE	1,441,448	102.214	1,455,562	1,424,037	1,441,624		176			2.840	2.369	MON...	674	25,768	04/27/2020.	01/25/2041.
85771K AE 3	SPST_20-WL1 - ABS			4,5	2.C FE	15,000,000	99.978	14,996,760	15,000,000	15,000,000					2.898	2.898	MON...	4,830	220,863	06/24/2020.	06/25/2051.
85771K AF 0	SPST_20-WL1 - ABS			4,5	2.C FE	25,000,000	99.978	24,994,600	25,000,000	25,000,000					3.398	3.398	MON...	9,439	431,300	06/24/2020.	06/25/2051.
86212X AA 8	STR_19-1 - ABS			4	1.A FE	3,616,328	100.237	3,626,053	3,617,497	3,616,498		150			2.820	2.826	MON...	3,117	101,850	11/06/2019.	11/20/2049.
89640R AU 3	TRNTS_14-2A - ABS		C	4,5	1.C FE	1,499,250	99.611	1,494,172	1,500,000	1,500,000					1.887	1.887	JAO..	6,132	45,452	07/26/2017.	07/15/2026.
89640R AV 1	TRNTS_14-2A - ABS		C	4,5	1.C FE	1,499,250	99.611	1,494,172	1,500,000	1,500,000					1.887	1.887	JAO..	6,132	45,452	07/26/2017.	07/15/2026.
90139Q AB 3	TWIN BROOK I - OFFSHORE - ABS			4,5	1.E PL	11,676,413	100.147	11,693,551	11,676,413	11,676,413					3.500	3.500	JAO..	104,439	466,661	04/25/2019.	04/25/2024.
90139P AB 5	TWIN BROOK I - ONSHORE - ABS			4,5	1.E PL	11,849,102	100.147	11,866,494	11,849,102	11,849,102					3.500	3.500	JAO..	105,984	473,293	04/25/2019.	04/25/2024.
90139# AA 9	TWINBROOK II - OFFSHORE - ABS			4,5	1.E PL	50,718,780	100.274	50,985,168	50,845,895	50,723,046		4,265			4.250	4.375	JAO..	204,309		12/16/2020.	06/09/2026.
90139* AA 3	TWINBROOK II - ONSHORE - ABS			4,5	1.E PL	68,827,392	100.274	69,188,890	68,999,891	68,832,679		5,287			4.250	4.375	JAO..	246,350		12/16/2020.	06/09/2026.
92330J CE 4	VENTR_15-20A - ABS		C	4,5	1.B FE	16,200,000	98.910	16,023,412	16,200,000	16,200,000					1.487	1.487	JAO..	52,189	424,999	12/15/2017.	04/15/2027.
92331K AX 0	VENTR_23R - ABS			4,5	1.A FE	1,987,093	99.545	1,978,059	1,987,093	1,987,093					1.288	1.288	JAO..	5,260	47,585	07/11/2018.	07/19/2028.
92331K AZ 5	VENTR_23R - ABS			4,5	1.C FE	7,300,000	99.243	7,244,741	7,300,000	7,300,000					1.868	1.868	JAO..	28,027	217,625	07/11/2018.	07/19/2028.
92331K BB 7	VENTR_23R - ABS			4,5	1.F FE	9,100,000	99.154	9,023,055	9,100,000	9,100,000					2.468	2.468	JAO..	46,161	326,493	07/11/2018.	07/19/2028.
92558K AA 6	VIBR_18-10A - ABS			4,5	1.A FE	5,500,000	99.257	5,459,117	5,500,000	5,500,000					1.418	1.418	JAO..	15,819	139,164	08/30/2018.	10/20/2031.
92558K AC 2	VIBR_18-10A - ABS			4,5	1.C FE	7,000,000	99.411	6,958,754	7,000,000	7,000,000					1.968	1.968	JAO..	27,940	216,153	08/30/2018.	10/20/2031.
92558N AC 6	VIBR_19-11A - ABS			4,5	1.C FE	10,715,000	100.000	10,714,959	10,715,000	10,715,000					2.068	2.068	JAO..	44,941	440,562	06/21/2019.	07/20/2032.
92917K AB 0	VOYA_18-3A - ABS			4,5	1.A FE	5,200,000	99.193	5,158,028	5,200,000	5,200,000					1.637	1.637	JAO..	18,442	144,350	09/17/2018.	10/15/2031.
92917K AC 8	VOYA_18-3A - ABS			4,5	1.C FE	6,900,000	100.001	6,900,049	6,900,000	6,900,000					1.887	1.887	JAO..	28,209	209,078	09/17/2018.	10/15/2031.
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS			4	1.C	5,396,352	117.662	6,349,436	5,396,352	5,396,352					5.110	5.110	MON...	4,596	274,925	12/29/2011.	12/25/2036.
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS			4	2.B	1,073,638	115.049	1,235,206	1,073,638	1,073,638					5.361	5.361	MON...	3,358	64,211	09/23/2005.	10/10/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS			4	1.D	613,626	108.107	663,375	613,626	613,626					5.480	5.480	JJ	16,720	30,191	12/22/2005.	01/02/2025.
94978# DA 2	WELLS FARGO-WACHOVIA BANK - ABS			4	1.D	983,859	109.837	1,080,643	983,859	983,859					5.480	5.480	JJ	26,808	49,355	12/22/2005.	01/02/2025.
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS			4	1.D	110,876	109.837	121,783	110,876	110,876					5.480	5.480	JJ	3,021	5,562	12/22/2005.	01/02/2025.
96042G AJ 1	WLAKE_18-3			4	1.B FE	11,398,611	100.967	11,510,215	11,400,000	11,399,791		474			3.610	3.615	MON	18,291	411,540	08/10/2018.	10/16/2023.
96041L AF 9	WLAKE_19-2A			4	2.A FE	9,999,060	103.507	10,350,740	10,000,000	9,999,460		260			3.200	3.203	MON	14,222	320,000	06/12/2019.	11/15/2024.
96042H AL 4	WLAKE_19-3A			4	2.B FE	9,294,394	102.702	9,546,169	9,295,000	9,294,598		171			2.720	2.722	MON	11,237	252,824	10/17/2019.	11/15/2024.
96042K AE 3	WLAKE_20-1A			4	1.F FE	5,014,744	102.732	5,209,555	5,071,000	5,026,710		11,966			2.520	2.958	MON	5,680	74,544	06/01/2020.	04/15/2025.
96042P AE 2	WLAKE_20-2A			4	1.F FE	3,364,496	102.051	3,434,013	3,365,000	3,364,587		90			2.010	2.015	MON	3,006	32,315	06/16/2020.	07/15/2025.
96042P AF 9	WLAKE_20-2A			4	2.B FE	9,998,626	103.415	10,341,490	10,000,000	9,998,823		197			2.760	2.764	MON	12,267	131,867	06/16/2020.	01/15/2026.
96042Q AL 4	WLAKE_20-3A			4	2.B FE	5,399,038	101.194	5,464,471	5,400,000	5,399,093		54			1.650	1.655	MON	3,960	15,345	10/06/2020.	02/17/2026.
98162D AJ 8	WOSAT_18-1A			4	1.C FE	1,999,735	102.164	2,043,286	2,000,000	1,999,917		86			3.860	3.865	MON	3,431	77,200	11/06/2018.	01/15/2025.
98625L AA 0	YCLO_18-1A - ABS			4,5	1.A FE	6,000,000	99.713	5,982,797	6,000,000	6,000,000					1.396	1.396	JAJO	16,516	149,862	08/20/2018.	10/22/2031.
98625L AC 6	YCLO_18-1A - ABS			4,5	1.C FE	2,100,000	100.009	2,100,191	2,100,000	2,100,000					1.966	1.966	JAJO	8,141	64,621	08/20/2018.	10/22/2031.
05379H AA 2	AVISTA CAPITAL II - ABS			13	2.C FE	8,583,110	85.353	8,535,300	10,000,000	8,916,392		52,604			1.100	1.868	MJSD	9,475	192,754	12/28/2011.	01/01/9999.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,478,272,347	XXX	1,500,135,173	1,404,496,021	1,475,115,178	0	216,082	0	0	XXX	XXX	XXX	5,853,717	40,245,528	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,535,025,766	XXX	6,396,326,264	5,396,113,363	5,453,764,651	2,218	(12,899,460)	262,943	1,874,650	XXX	XXX	XXX	47,930,476	232,063,426	XXX	XXX
Hybrid Securities - Issuer Obligations																					
857477 AX 1	STATE STREET CORP			5	2.A FE	3,775,718	94.455	3,687,511	3,904,000	3,816,848		10,945			0.781	1.785	FMAN	3,981	64,501	12/21/2016.	05/15/2028.
4299999. Hybrid Securities - Issuer Obligations						3,775,718	XXX	3,687,511	3,904,000	3,816,848	0	10,945	0	0	XXX	XXX	XXX	3,981	64,501	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
15346W AC 4	CENTRAL FIDELITY CAPITAL TRUST I			13	2.B FE	15,487,350	94.158	14,123,760	15,000,000	15,000,131		(19)			1.237	1.237	JAJO	40,199	355,393	07/16/1997.	04/15/2027.
21869M AA 5	CORESTATES CAPITAL III			13	2.B FE	11,451,085	93.414	10,929,473	11,700,000	11,610,020		13,894			0.791	0.920	FMAN	12,083	194,495	09/25/2000.	02/15/2027.
32082C AC 1	FIRST MARYLAND CAPITAL II			13	2.A FE	16,473,180	93.758	15,751,411	16,800,000	16,690,877		16,884			1.064	1.175	FMAN	29,803	342,514	02/11/2005.	02/01/2027.
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II			5	3.A FE	390,060	98.250	580,658	591,000	390,060					4.000	6.586	MJSD	2,036	23,968	04/28/2015.	01/01/9999.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						43,801,675	XXX	41,385,302	44,091,000	43,691,088	0	30,758	0	0	XXX	XXX	XXX	84,119	916,370	XXX	XXX
4899999. Total - Hybrid Securities						47,577,393	XXX	45,072,813	47,995,000	47,507,936	0	41,703	0	0	XXX	XXX	XXX	88,100	980,871	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO		A	5	3.B FE	242,534	98.469	238,820	242,534	242,534					1.967	1.967	MON	631	6,384	11/19/2019.	11/14/2026.
BHM275 13 8	ALLIANT HOLDINGS INTERMEDIATE LLC			5	4.B FE	433,376	99.938	433,309	433,578	433,386		10			4.250	4.257	MON	2,957		12/21/2020.	10/08/2027.
02376C AX 3	AMERICAN AIRLINES GROUP INC			5	4.A FE	259,727	85.500	222,366	260,077	259,770		43			1.979	2.000	MON	243	6,642	01/29/2020.	01/29/2027.
BHM1VQ Q6 3	BAUSCH HEALTH COMPANIES INC		A	5	3.B FE	1,458,014	99.563	1,469,270	1,475,718	1,458,754		740			3.240	2.792	MON	2,123	10,633	01/28/2021.	06/02/2025.
BHM27W U5 2	ENERGIZER HOLDINGS INC			5	3.A FE	52,901	99.813	53,067	53,167	52,901					3.000		MON	84		01/04/2021.	12/16/2027.
BHM27X DY 6	ENERGIZER HOLDINGS INC			5	3.A FE	62,519	99.813	62,716	62,833	62,519					3.000		MON	225		01/28/2021.	12/16/2027.
51508P AG 9	GOLDEN NUGGET LLC			5	4.B FE		96.328								2.737	4.343	MON		1,208	02/04/2020.	10/04/2023.
52729K AP 1	LEVEL 3 PARENT LLC			5	3.A FE	118,212	98.229	115,974	118,065	118,065		(119)			1.967	1.967	MON	306	3,021	11/29/2019.	03/01/2027.
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC			5	3.A FE	1,243,852	98.850	1,236,827	1,251,216	1,244,369		517			2.467	2.561	MON	4,071	23,655	08/20/2020.	03/15/2027.
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC				6. FE		38.000								7.366	7.561	MON		1,658	08/14/2018.	03/27/2025.
BHM27X DX 8	MILEAGE PLUS HOLDINGS LLC			5	2.C FE	266,314	103.938	265,042	255,000	266,314					5.467		MON	503		01/28/2021.	06/20/2027.
55328H AE 1	MPH ACQUISITION HOLDINGS LLC			5	4.B FE		98.503								4.000	5.843	MON		1,899	05/15/2019.	06/07/2023.
81753H AD 3	SERTA SIMMONS BEDDING LLC			5	6. FE	131,327	37.125	369,357	994,901	91,123		(69,583)	310,403		9.000	10.702	MON	19,401	79,493	06/20/2017.	10/21/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BHM26W E0 2	SKYMILES IP LIMITED		C	5	2.B FE	259,063	103.534	258,835	250,000	259,063					4.750		MON	429		01/28/2021.	09/16/2027.
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC			5	3.B FE	943,708	98.763	930,787	942,445	942,445		(1,262)			1.967	1.967	MON	2,450	18,578	01/31/2020.	04/16/2025.
BHM1WW 7A 1	SS&C TECHNOLOGIES INC				3.B FE		99.482								2.558	4.386	MON		974	08/16/2019.	04/16/2025.
BHM252 2T 9	T-MOBILE USA INC			5	2.B FE		99.893								3.225	3.469	MON		285	05/12/2020.	04/01/2027.
22051U AM 7	VERTIV INTERMEDIATE HOLDING II COR			5	4.B FE		93.900								5.000	6.145	MON		44	05/07/2018.	11/30/2023.
BHM21Y 1D 9	WELLS ENTERPRISES INC			5	4.A FE	936,678	99.625	931,414	934,920	934,234		(2,158)			3.217	3.235	MON	6,582	34,663	02/10/2020.	03/29/2025.
6499999. Unaffiliated Bank Loans - Acquired						6,408,223	XXX	6,587,784	7,274,454	6,365,475	0	(71,813)	310,403	0	XXX	XXX	XXX	40,006	189,137	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						6,408,223	XXX	6,587,784	7,274,454	6,365,475	0	(71,813)	310,403	0	XXX	XXX	XXX	40,006	189,137	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,269,785,039	XXX	5,362,976,489	4,291,196,381	4,248,752,858	0	(2,629,238)	262,943	4,749,053	XXX	XXX	XXX	48,226,172	186,019,411	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						370,604,943	XXX	397,807,208	380,377,633	378,389,836	0	1,365,668	0	0	XXX	XXX	XXX	809,050	10,365,081	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						637,316,231	XXX	596,570,232	460,513,427	566,004,113	2,218	(22,312,364)	0	0	XXX	XXX	XXX	3,348,989	41,009,182	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,529,825,456	XXX	1,550,073,765	1,456,097,333	1,526,692,221	0	186,967	0	0	XXX	XXX	XXX	6,001,502	41,530,232	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						6,408,223	XXX	6,587,784	7,274,454	6,365,475	0	(71,813)	310,403	0	XXX	XXX	XXX	40,006	189,137	XXX	XXX
8399999. Grand Total - Bonds						6,813,939,893	XXX	7,914,015,477	6,595,459,229	6,726,204,503	2,218	(23,460,778)	573,346	4,749,053	XXX	XXX	XXX	58,425,719	279,113,042	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1,686,709,067	1B 159,078,384	1C 465,879,546	1D 506,178,095	1E 342,095,177	1F 740,982,583	1G 596,623,901
2A 703,862,451	2B 771,853,481	2C 438,992,823				
3A 79,997,721	3B 91,411,598	3C 58,086,553				
4A 18,089,381	4B 19,977,413	4C 1,418,643				
5A 13,742,312	5B 15,261,754	5C 15,872,433				
6 91,186						

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, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
060505 EN 0	BANK OF AMERICA CORP			2,705,000.000	100.00	1.090	2,934,925	113.305	3,064,900	2,934,925	47,668	82,503					0		2.C FE	07/20/2020.
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			655.900	1.00	10,000.000	6,558,980	10,000.003	6,558,982	6,558,982		559,367					0		6. *	12/31/2020.
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A			205.990	1.00	10,000.010	2,059,902	10,000.017	2,059,903	2,059,903		156,880					0		6. *	12/31/2020.
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP			46,393.180	1.00	95.000	4,407,352	95.000	4,407,352	4,407,352		524,044					0		6. *	12/31/2020.
55331# 11 8	MPE FLOW HOUSE INC			6,925.440	1.00	103.360	715,792	103.768	718,641	718,641		53,233		(28)			(28)		5.B	12/31/2020.
89832Q AF 6	TRUIST FINANCIAL CORP			9,900,000.000	100.00	1.000	9,907,150	114.251	11,310,849	9,907,150	227,653						0		2.B FE	06/17/2020.
BHM21B G3 5	MES PARTNERS INC			23,286.760	1.00				0							9,346	(9,346)		6. *	07/29/2019.
BHM26Y UV 2	MPE FLOW HOUSE INC			73.970	1.00	999.980	73,968	999.977	73,968	73,968							0		5.A Z	09/22/2020.
BHM26Y Y2 2	MES PARTNERS INC - C			1,012.500	1.00	1,000.000	1,012,500	1,000.000	1,012,500	1,012,500							0		5.A Z	09/22/2020.
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		5.B GI	06/30/2014.
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI			37,624.310	1.00	50.000	1,881,215	50.000	1,881,215	1,881,215		154,492					0		5.B GI	12/31/2020.
BHM1PT U2 8	PLASTIC COMPONENTS INC			12,078.120	1.00	100.000	1,207,812	100.000	1,207,812	1,207,812		89,468					0		5.B GI	12/31/2020.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							38,401,440	XXX	39,937,966	38,404,292	275,321	1,619,985	0	(28)	0	9,346	(9,374)	0	XXX	XXX
8999999. Total - Preferred Stocks							38,401,440	XXX	39,937,966	38,404,292	275,321	1,619,985	0	(28)	0	9,346	(9,374)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 9,907,150	2C 2,934,925				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 1,086,468	5B 11,443,085	5C 0				
6 13,029,811						

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, NAIC Designation Modifier and SVO Administrative Symbol
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.	
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	1,111.111	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	418	0.001	418					(198,654)	300,282	(498,936)		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	0		0						174,898	(174,898)		02/28/2018.	
BHM26Y Y3 0	MES PARTNERS INC - WTS.			279,423.000	0		0							0		09/22/2020.	
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	150	1.000	150	150		93,770				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.	
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	40					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.			21,477.000	2,147,700	100.000	2,147,700	2,147,700		120,720				0		04/08/2016.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					15,441,123	XXX	15,441,122	15,440,707	40	214,490	0	(198,654)	475,180	(673,834)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
02740# 10 7	AMERICAN MATURITY LIFE INSURANCE COMPANY.			12,500.000	50,328,899	4,026.312	50,328,899	47,652,293				691,900		691,900		04/27/2018.	
45069# 10 9	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE CO.			2,000.000	621,689,840	310,844.920	621,689,840	1,000,001		400,000,000		(357,594,493)		(357,594,493)		04/27/2018.	
45070# 10 6	TALCOTT RESOLUTION INTERNATIONAL LIFE REASSURANCE CO.			1,000,000.000	12,214,756	12.215	12,214,756	10,792,348				146,086		146,086		04/27/2018.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					684,233,495	XXX	684,233,495	59,444,642	0	400,000,000	0	(356,756,507)	0	(356,756,507)	0	XXX	XXX
9899999. Total Common and Preferred Stock					738,076,058	XXX	739,612,583	113,289,641	275,361	401,834,475	0	(356,955,189)	484,526	(357,439,715)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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, NAIC Designation Modifier and SVO Administrative Symbol

1A .....0 1B .....0 1C .....0 1D .....0 1E .....0 1F .....0 1G .....

2A .....0 2B 0 2C 0

3A .....0 3B 0 3C 0

4A .....0 4B 0 4C 0

5A .....0 5B 0 5C 0

6 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38380N 5G 0	GNR_20-25 IS		02/19/2020	JEFFERIES & CO. INC.		5,981,206		45,351
912810 SL 3	TREASURY BOND		05/12/2020	Various		125,337,449	110,500,000	350,956
912810 SP 4	TREASURY BOND		10/27/2020	CITIGROUP GLOBAL MARKETS, INC.		98,139,688	103,000,000	284,789
912810 SS 8	TREASURY BOND		12/23/2020	Various		116,167,551	117,300,000	157,284
0599999.	Total - Bonds - U.S. Government					345,625,894	330,800,000	838,380
Bonds - All Other Government								
29135L AH 3	ABU DHABI (EMIRATE OF)	D	04/14/2020	Various		1,017,900	1,000,000	
445545 AL 0	HUNGARY (REPUBLIC OF)	D	05/26/2020	CAMBRIDGE INTERNATIONAL SECURITIES		1,486,790	1,324,000	12,167
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	02/25/2020	STIFEL, NICOLAUS & COMPANY INCORPOR		474,000	400,000	8,919
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	02/24/2020	MARKET AXESS TRADING PLATFORM		215,728	200,000	938
74727P BA 8	QATAR (STATE OF)	D	04/15/2020	Various		1,551,920	1,400,000	13,911
74727P BD 2	QATAR (STATE OF)	D	04/07/2020	DEUTSCHE BANK SECURITIES INC		399,240	400,000	
1099999.	Total - Bonds - All Other Government					5,145,578	4,724,000	35,935
Bonds - U.S. Special Revenue and Special Assessment								
16876H AB 5	CHILDRENS HEALTH SYSTEM OF TEXAS		07/28/2020	GOLDMAN SACHS & CO LLC		15,000,000	15,000,000	
3131XH M5 2	FHLMC 30YR UMBS MIRROR		07/22/2020	EXCHANGE		186,407	180,762	422
3137BS PA 5	FHMS_K058 IS		01/27/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,600,125		36,158
3137FR EL 1	FHMS_K104 IS		02/21/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,665,952		23,213
3137FT G2 7	FHMS_K109 IS		05/21/2020	BANC OF AMERICA SECURITIES LLC		3,362,496		35,790
3137FT ZS 9	FHMS_K110 IS		06/17/2020	MORGAN STANLEY & CO. LLC		1,959,097		16,870
3137FV 5Q 1	FHMS_K113 IS		07/31/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,768,552		4,947
3137F6 2Q 9	FHMS_K118 IS		10/21/2020	AMHERST PIERPONT SECURITIES LLC		1,310,614		13,651
3137FT FU 6	FHMS_K738 IS		05/08/2020	GOLDMAN SACHS & CO LLC		2,703,512		19,253
3137FT FW 2	FHMS_K738 IS		05/08/2020	GOLDMAN SACHS & CO LLC		637,545		4,120
3137F7 2J 3	FHMS_Q014 IS		11/13/2020	WELLS FARGO ADVISORS, LLC		832,424		6,809
56035D BW 1	MAIN STR NAT GAS INC GA GAS SU		05/01/2020	CITIGROUP GLOBAL MARKETS, INC.		1,486,916	1,270,000	29,986
62548L AA 0	MULTICARE HEALTH SYSTEM		07/15/2020	MORGAN STANLEY & CO. LLC		15,000,000	15,000,000	
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG		04/28/2020	RAYMOND JAMES & ASSOCIATES, INC.		10,247,968	10,105,000	
889184 AD 9	TOLEDO HOSPITAL		02/13/2020	Various		24,691,302	20,785,000	273,869
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					85,452,909	62,340,762	465,087
Bonds - Industrial and Miscellaneous								
68245X AH 2	1011778 BC UNLIMITED LIABILITY CO	A	12/23/2020	Various		659,349	647,000	5,566
00287Y CA 5	ABBVIE INC		11/19/2020	EXCHANGE		12,409,134	12,450,000	249,311
00287Y CB 3	ABBVIE INC		11/19/2020	EXCHANGE		12,392,412	12,450,000	261,623
00119T AA 2	AGL_20-5A - ABS		05/27/2020	MIZUHO SECURITIES USA INC.		20,835,000	20,835,000	
00119V AA 7	AGL_20-6A - ABS		07/21/2020	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000	
009158 AZ 9	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	CITIGROUP GLOBAL MARKETS, INC.		7,535,754	7,560,000	
009158 BA 3	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	CITIGROUP GLOBAL MARKETS, INC.		5,026,636	5,045,000	
14180L AA 4	AIR TRANSPORT SERVICES GROUP INC		01/31/2020	SUNTRUST ROBINSON HUMPHREY, INC.		601,481	597,000	189
01883L AB 9	ALLIANT HOLDINGS INTERMEDIATE LLC		10/15/2020	Various		414,999	415,000	66
019736 AG 2	ALLISON TRANSMISSION INC		11/12/2020	Various		187,059	187,000	
02209S BK 8	ALTRIA GROUP INC		05/04/2020	BARCLAYS CAPITAL INC.		6,057,030	6,106,000	
00910G A* 4	AMAZON SAN BERNARDINO AIR CARGO		01/09/2020	MESIROW FINANCIAL INC.		6,670,871	6,670,871	
00164V AD 5	AMC NETWORKS INC		12/11/2020	Various		1,008,577	991,000	17,251
03063# AD 6	AMERICOLD REALTY OPERATING PARTNER		12/30/2020	BANC OF AMERICA SECURITIES LLC		15,143,050	15,143,050	
00175P AC 7	AMN HEALTHCARE INC		10/09/2020	JP MORGAN SECURITIES LLC		211,313	210,000	

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
00178U AC 3	AMSR_20-SFR2 - ABS		06/25/2020	Various		3,260,865	3,250,000	967
03969A AN 0	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	05/28/2020	CITIGROUP GLOBAL MARKETS, INC		202,005	201,000	438
03969A AQ 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/06/2020	Various		657,313	650,000	
043436 AU 8	ASBURY AUTOMOTIVE GROUP INC		11/11/2020	EXCHANGE		580,314	572,000	5,005
05323* AA 7	AUTOMATION SMC HOLDINGS INC		12/31/2020	SCHEDULED ACQUISITION		4,190	4,190	
05324# AA 2	AUTOMATION SMC HOLDINGS INC		12/31/2020	SCHEDULED ACQUISITION		936,272	936,272	
05454N AA 7	AXALTA COATING SYSTEMS US HOLDINGS	D	07/29/2020	Various		699,678	688,000	910
05970F AC 5	BANCO SANTANDER CHILE	D	02/21/2020	BANC OF AMERICA SECURITIES LLC		763,875	750,000	2,531
05969B AD 5	BANCO SANTANDER MEXICO SA INSTITUC	D	04/15/2020	MORGAN STANLEY & CO. LLC		1,202,925	1,200,000	
06051G JB 6	BANK OF AMERICA CORP		04/22/2020	BANC OF AMERICA SECURITIES LLC		14,730,000	14,730,000	
07387# AA 2	BEAR SWAMP FINANCE LP		03/31/2020	SCHEDULED ACQUISITION		0	0	
080555 AF 2	BELO CORP		10/20/2020	SUMRIDGE PARTNERS, LLC		391,125	350,000	2,608
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2020	SCHEDULED ACQUISITION		1,795	1,795	
097023 CW 3	BOEING CO		04/30/2020	CITIGROUP GLOBAL MARKETS, INC		30,000,000	30,000,000	
102590 A# 3	BOWLES FLUIDICS CORPORATION		12/31/2020	SCHEDULED ACQUISITION		175,668	175,668	
102590 A@ 5	BOWLES FLUIDICS CORPORATION		12/31/2020	SCHEDULED ACQUISITION		199,642	199,642	
110122 CQ 9	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		6,495,941	6,509,000	26,104
110122 DJ 4	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		5,269,606	5,000,000	107,639
110122 DK 1	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		1,030,762	1,080,000	8,483
110122 DL 9	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		20,077,701	20,344,000	385,688
11135F AS 0	BROADCOM INC		08/13/2020	EXCHANGE		12,109,969	12,125,000	137,585
11135F AZ 4	BROADCOM INC		08/13/2020	EXCHANGE		1,727,333	1,750,000	24,378
118230 AQ 4	BUCKEYE PARTNERS LP		12/15/2020	Various		1,454,809	1,475,000	13,050
118230 AT 8	BUCKEYE PARTNERS LP		02/13/2020	Various		530,296	527,000	
12433A AJ 8	BX_20-FOX		10/29/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
12467A AF 5	C&S GROUP ENTERPRISES LLC		12/22/2020	Various		274,268	273,000	108
22534B AE 4	CAALT_18-1A		06/01/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,989,875	6,970,000	13,138
22535F AC 8	CAALT_18-2A		06/01/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,668,163	6,595,000	13,718
22534D AE 0	CAALT_18-3		06/05/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,054,505	2,025,000	5,454
22536B AC 6	CAALT_20-3A		10/16/2020	WELLS FARGO ADVISORS, LLC		4,923,807	4,925,000	
22536B AE 2	CAALT_20-3A		10/16/2020	WELLS FARGO ADVISORS, LLC		4,749,657	4,750,000	
131347 CM 6	CALPINE CORP		12/11/2020	BANC OF AMERICA SECURITIES LLC		188,598	182,000	2,730
14879E AE 8	CATALENT PHARMA SOLUTIONS INC		12/11/2020	JEFFERIES & CO. INC		251,626	240,000	2,951
12510H AB 6	CAUTO_20-1A		01/17/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,422,474	6,415,000	
12510H AD 2	CAUTO_20-1A		01/15/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,759,701	1,760,000	
22823R AA 7	CCITY_20-1A - ABS	C	06/17/2020	CITIGROUP GLOBAL MARKETS, INC		20,000,000	20,000,000	
1248EP BT 9	CCO HOLDINGS LLC		03/03/2020	Various		417,215	396,000	6,990
1248EP CD 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		07/20/2020	BANC OF AMERICA SECURITIES LLC		236,320	224,000	4,167
15135B AM 3	CENTENE CORPORATION		02/19/2020	Various		478,908	454,000	2,399
15135B AR 2	CENTENE CORPORATION		05/08/2020	EXCHANGE		812,306	810,000	14,535
15135B AS 0	CENTENE CORPORATION		02/05/2020	Various		7,432,091	6,885,000	53,528
15135B AT 8	CENTENE CORPORATION		05/08/2020	EXCHANGE		13,477,663	12,892,000	251,752
17328R BD 0	CGCMT_20-GC46		02/13/2020	CITIGROUP GLOBAL MARKETS, INC		8,234,401	7,995,000	19,732
159864 AE 7	CHARLES RIVER LABORATORIES INTERNA		10/20/2020	Various		328,475	318,000	3,848
16411Q AB 7	CHENIERE ENERGY PARTNERS LP		11/19/2020	Various		344,619	336,000	1,309
16411Q AE 1	CHENIERE ENERGY PARTNERS LP		01/22/2020	Various		543,238	530,000	8,738

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
16411Q AG 6	CHENIERE ENERGY PARTNERS LP		07/09/2020	EXCHANGE		947,668	934,000	11,442
193051 AQ 2	COLD_20-ICE5		10/22/2020	GOLDMAN SACHS & CO LLC		14,939,999	15,000,000	
19687X AA 5	COLT_19-1		05/11/2020	HILLTOP SECURITIES		362,039	358,343	443
21871@ AE 0	CORESITE LP		07/14/2020	CITIGROUP GLOBAL MARKETS, INC		12,000,000	12,000,000	
12656C AC 9	CPS_20-B		06/03/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,999,721	3,000,000	
12656C AE 5	CPS_20-B		06/03/2020	CREDIT SUISSE SECURITIES (USA) LLC		3,599,510	3,600,000	
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I		12/16/2020	Various		473,161	473,000	1,649
126307 BF 3	CSC HOLDINGS LLC		08/04/2020	Various		430,000	430,000	
Q1297# AM 0	CSL FINANCE PTY LTD	C	05/27/2020	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	
Q1297# AN 8	CSL FINANCE PTY LTD	C	05/27/2020	CITIGROUP GLOBAL MARKETS, INC		3,000,000	3,000,000	
12656* AQ 5	CSLB HOLDINGS INC		05/27/2020	CITIGROUP GLOBAL MARKETS, INC		6,000,000	6,000,000	
126438 AC 4	CSMC_20-NET IS		07/31/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,634,998		6,584
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT		10/01/2020	SCHEDULED ACQUISITION		46,147	46,147	
23311V AJ 6	DCP MIDSTREAM OPERATING LP		06/19/2020	Various		476,769	476,000	
244199 BK 0	DEERE & CO		03/25/2020	CITIGROUP GLOBAL MARKETS, INC		9,999,800	10,000,000	
24702R AF 8	DELL INC		03/02/2020	SUMRIDGE PARTNERS, LLC		119,140	112,000	2,811
25470D BK 4	DISCOVERY COMMUNICATIONS LLC		09/21/2020	HIMCO OPERATIONAL TRANSACTION		2,482,139	3,067,168	
266228 F# 7	DUQUESNE LIGHT HOLDINGS INC		05/05/2020	MUFG SECURITIES AMERICAS INC		4,000,000	4,000,000	
30167H AE 8	EART_20-1A		06/05/2020	CITIGROUP GLOBAL MARKETS, INC		2,613,450	2,620,000	4,349
30167Y AC 5	EART_20-2A		06/02/2020	DEUTSCHE BANK SECURITIES INC		4,999,387	5,000,000	
30167Y AE 1	EART_20-2A		06/02/2020	DEUTSCHE BANK SECURITIES INC		13,068,536	13,070,000	
28035Q AA 0	EDGEWELL PERSONAL CARE CO		11/16/2020	Various		533,288	511,000	7,295
26857L AA 0	ELFI_20-A		06/18/2020	BMO CAPITAL MARKETS CORP		12,496,100	12,500,000	
26857L AB 8	ELFI_20-A		06/18/2020	BMO CAPITAL MARKETS CORP		3,498,322	3,500,000	
29003B AA 9	ELMW5_20-2A - ABS		06/26/2020	RBC CAPITAL MARKETS, LLC		10,000,000	10,000,000	
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP		12/02/2020	GOLDMAN SACHS & CO LLC		1,024,391	992,000	22,683
29260F AF 7	ENDEAVOR ENERGY RESOURCES LP/ EER		06/04/2020	Various		408,918	400,000	142
29272W AD 1	ENERGIZER HOLDINGS INC		11/16/2020	Various		603,429	595,000	1,587
29275Y AC 6	ENERSYS		01/24/2020	JEFFERIES & CO. INC		281,400	280,000	1,599
29362U AB 0	ENTEGRIS INC		11/30/2020	Various		309,915	300,000	4,076
29362U AC 8	ENTEGRIS INC		04/29/2020	Various		464,580	464,000	14
26884L AF 6	EQT CORP		12/17/2020	STIFEL, NICOLAUS & COMPANY INCORPOR		297,000	300,000	2,600
26884L AL 3	EQT CORP		12/15/2020	Various		557,578	541,000	1,589
294429 AS 4	EQUIFAX INC		04/22/2020	JP MORGAN SECURITIES LLC		3,785,793	3,793,000	
345397 A6 0	FORD MOTOR CREDIT COMPANY LLC		07/17/2020	Various		776,770	772,000	966
345397 A8 6	FORD MOTOR CREDIT COMPANY LLC		08/12/2020	CITIGROUP GLOBAL MARKETS, INC		840,000	840,000	
345397 YT 4	FORD MOTOR CREDIT COMPANY LLC		08/26/2020	Various		1,300,634	1,322,000	14,252
34960P AB 7	FORTRESS TRANSPORTATION AND INFRAS		12/22/2020	MORGAN STANLEY & CO. LLC		97,383	95,000	1,412
34960P AC 5	FORTRESS TRANSPORTATION AND INFRAS		11/05/2020	Various		236,095	221,000	5,639
35671D BJ 3	FREEPORT-MCMORAN INC		02/19/2020	UBS SECURITIES LLC		122,188	115,000	1,673
35671D CC 7	FREEPORT-MCMORAN INC		10/30/2020	CITIGROUP GLOBAL MARKETS, INC		194,370	186,000	1,602
35671D CE 3	FREEPORT-MCMORAN INC		12/21/2020	JEFFERIES & CO. INC		300,199	289,000	3,709
35671D CH 6	FREEPORT-MCMORAN INC		07/13/2020	JP MORGAN SECURITIES LLC		64,000	64,000	
369550 BJ 6	GENERAL DYNAMICS CORPORATION		03/23/2020	BANC OF AMERICA SECURITIES LLC		5,254,605	5,333,000	
361886 CJ 1	GFORT_20-1		09/09/2020	BARCLAYS CAPITAL INC		5,748,885	5,750,000	
361886 CK 8	GFORT_20-1		09/09/2020	BARCLAYS CAPITAL INC		4,799,398	4,800,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS		12/01/2020	SCHEDULED ACQUISITION		242,557	242,557	
37953T AB 1	GLOBAL SHIP LEASE INC	D	11/02/2020	DEUTSCHE BANK SECURITIES INC		204,000	200,000	9,272
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL CO		01/17/2020	JP MORGAN SECURITIES LLC		483,750	450,000	416
398905 AN 9	GROUP 1 AUTOMOTIVE INC		08/11/2020	Various		757,897	751,000	
36258K BB 3	GSMBS_20-INV1		06/19/2020	GOLDMAN SACHS & CO LLC		5,427,500	5,200,000	14,661
36258K BE 7	GSMBS_20-INV1		06/19/2020	GOLDMAN SACHS & CO LLC		12,341,032	12,262,000	34,572
36258R BC 6	GSMS_20-GC47 IS		05/12/2020	GOLDMAN SACHS & CO LLC		3,627,557		28,345
197677 AJ 6	HCA INC		02/26/2020	Various		109,682	93,000	1,169
42704L AA 2	HERC HOLDINGS INC		06/17/2020	BANC OF AMERICA SECURITIES LLC		156,825	153,000	3,600
432833 AJ 0	HILTON DOMESTIC OPERATING COMPANY		11/17/2020	Various		298,099	298,000	
436440 AK 7	HOLOGIC INC		07/17/2020	MUFG SECURITIES AMERICAS INC		740,406	725,000	8,458
46187B AB 9	IHSFR_17-SFR2 - ABS		09/21/2020	BARCLAYS CAPITAL INC		3,526,102	3,525,000	764
46187V AG 4	IHSFR_18-SFR3 - ABS		10/15/2020	WELLS FARGO ADVISORS, LLC		5,509,063	5,500,000	2,951
46187X AA 3	IHSFR_18-SFR4 - ABS		10/01/2020	DEUTSCHE BANK SECURITIES INC		4,646,251	4,644,800	2,910
46187X AC 9	IHSFR_18-SFR4 - ABS		09/21/2020	BARCLAYS CAPITAL INC		5,003,125	5,000,000	1,167
46187X AG 0	IHSFR_18-SFR4 - ABS		10/09/2020	WELLS FARGO ADVISORS, LLC		1,201,500	1,200,000	1,620
45688C AB 3	INGEVITY CORP		12/23/2020	Various		509,198	504,000	1,564
458140 BL 3	INTEL CORPORATION		03/20/2020	BANC OF AMERICA SECURITIES LLC		17,484,075	17,500,000	
46647P BP 0	JP MORGAN CHASE & CO		05/06/2020	JP MORGAN SECURITIES LLC		10,795,000	10,795,000	
46647P BM 7	JPMORGAN CHASE & CO		04/15/2020	JP MORGAN SECURITIES LLC		20,000,000	20,000,000	
483007 AJ 9	KAISER ALUMINUM CORPORATION		12/11/2020	JP MORGAN SECURITIES LLC		155,625	150,000	2,004
513075 BR 1	LAMAR MEDIA CORP		10/21/2020	EXCHANGE		596,484	607,000	6,070
513272 AB 0	LAMB WESTON HOLDINGS INC		12/11/2020	Various		478,104	466,000	1,400
52532X AC 9	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS, INC		1,575,340	1,581,000	
52532X AE 5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS, INC		2,253,686	2,283,000	
538034 AX 7	LIVE NATION ENTERTAINMENT INC		12/17/2020	JP MORGAN SECURITIES LLC		79,000	79,000	
539830 BQ 1	LOCKHEED MARTIN CORPORATION		05/15/2020	MORGAN STANLEY & CO. LLC		5,268,919	5,315,000	
50212Y AC 8	LPL HOLDINGS INC		03/04/2020	Various		630,376	613,000	6,365
556079 AC 5	MACQUARIE BANK LTD	D	05/27/2020	CITIGROUP GLOBAL MARKETS, INC		8,175,000	8,175,000	
56844X BG 3	MARNR_15-1A - ABS		02/10/2020	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	
56845A AW 8	MARNR_16-3A - ABS	C	02/14/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
57233# AA 3	MARSHALL EXCELSIOR CO		12/31/2020	SCHEDULED ACQUISITION		62,631	62,631	
57636Q AQ 7	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS, INC		7,468,200	7,500,000	
58013M FR 0	MCDONALDS CORPORATION		03/25/2020	JP MORGAN SECURITIES LLC		9,885,500	10,000,000	
58174# AE 4	MCKINSEY & CO	C	06/11/2020	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	
552676 AT 5	MDC HOLDINGS INC		07/21/2020	BNP PARIBAS SECURITIES CORP		416,850	420,000	359
55342U AM 6	MEDICAL PROPERTIES TRUST INC		11/19/2020	GOLDMAN SACHS & CO LLC		148,000	148,000	
58517# AD 2	MEGGITT PLC	D	11/19/2020	BARCLAYS CAPITAL INC		5,000,000	5,000,000	
58517# AE 0	MEGGITT PLC	D	11/19/2020	BARCLAYS CAPITAL INC		2,000,000	2,000,000	
588056 AW 1	MERCER INTERNATIONAL INC	C	10/20/2020	SEAPORT GLOBAL SECURITIES LLC		206,325	210,000	3,112
55303X AJ 4	MGM GROWTH PROPERTIES OPERATING PA		02/14/2020	DEUTSCHE BANK SECURITIES INC		788,375	700,000	2,013
594087 AV 0	MICHAELS STORES INC		11/19/2020	Various		723,773	723,000	1,131
594918 CC 6	MICROSOFT CORPORATION		06/01/2020	HIMCO OPERATIONAL TRANSACTION		29,407,761	29,437,000	
594918 CD 4	MICROSOFT CORPORATION		06/01/2020	HIMCO OPERATIONAL TRANSACTION		19,680,009	21,799,809	
59565X AC 4	MIDCONTINENT COMMUNICATIONS		11/30/2020	Various		148,730	143,000	2,618
59748T AA 7	MIDLAND COGENERATION VENTURE LP		02/19/2020	SEAPORT GLOBAL SECURITIES LLC		328,072	323,224	8,404

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
60040# AB 8	MILLENNIUM PIPELINE CO LLC		06/30/2020	SCHEDULED ACQUISITION		0	0	
55316P AL 1	MKT_20-525M		02/07/2020	BARCLAYS CAPITAL INC		9,759,850	10,000,000	20,421
60855R AJ 9	MOLINA HEALTHCARE INC		06/23/2020	Various		427,518	425,000	567
615394 AM 5	MOOG INC		05/27/2020	Various		486,978	480,000	4,144
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT		02/28/2020	MORGAN STANLEY & CO. LLC		209,000	200,000	933
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT		03/13/2020	Various		4,564,039	4,352,000	12,264
626738 AE 8	MURPHY OIL USA INC		10/20/2020	Various		406,334	383,000	3,554
63486* AA 9	NATIONAL BASKETBALL ASSOCIATION IN		12/16/2020	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	
63861C AA 7	NATIONSTAR MORTGAGE HOLDINGS INC		10/07/2020	CREDIT SUISSE SECURITIES (USA) LLC		306,375	300,000	4,200
63861C AC 3	NATIONSTAR MORTGAGE HOLDINGS INC		09/28/2020	Various		465,000	465,000	2,879
63861C AD 1	NATIONSTAR MORTGAGE HOLDINGS INC		12/01/2020	MORGAN STANLEY & CO. LLC		88,000	88,000	
63938C AK 4	NAVIENT CORP		07/23/2020	BANC OF AMERICA SECURITIES LLC		312,650	338,000	8,450
78442F ET 1	NAVIENT CORP		02/14/2020	BANC OF AMERICA SECURITIES LLC		301,700	280,000	6,860
64110L AT 3	NETFLIX INC		01/23/2020	BANC OF AMERICA SECURITIES LLC		460,738	410,000	4,818
645869 G* 3	NEW JERSEY NATURAL GAS CO		06/30/2020	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
64828M AP 2	NRZT_17-3A		06/03/2020	AMHERST PIERPONT SECURITIES LLC		17,729,930	16,599,115	8,300
64830K BA 4	NRZT_18-3A		06/18/2020	AMHERST PIERPONT SECURITIES LLC		11,586,749	10,860,456	28,509
67022* AF 0	NSTAR GAS CO		05/07/2020	KEYBANC CAPITAL MARKETS, INC		3,000,000	3,000,000	
67402F AA 7	OAKCL_20-1A - ABS		05/14/2020	BARCLAYS CAPITAL INC		10,000,000	10,000,000	
67095# AA 9	OMEGA ACQUISITION CORP		10/01/2020	SCHEDULED ACQUISITION		115,278	115,278	
BHM20Y YL 6	OMEGA ACQUISITION CORP		10/01/2020	SCHEDULED ACQUISITION		38,429	38,429	
682189 AQ 8	ON SEMICONDUCTOR CORPORATION		08/21/2020	Various		543,041	539,000	145
682691 AA 8	ONEMAIN FINANCE CORP		12/11/2020	Various		341,729	341,000	
683715 AC 0	OPEN TEXT CORP	A	06/30/2020	Various		1,246,093	1,254,000	4,399
69376B AA 4	PACEF_20-1A - ABS		10/21/2020	Various		7,443,196	7,405,114	3,215
701885 AJ 4	PARSLEY ENERGY LLC		02/12/2020	Various		585,000	585,000	85
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FINANC		08/04/2020	Various		1,250,345	1,215,000	28,470
701885 AH 8	PARSLEY ENERGY LLC/ PARSLEY FINANC		10/14/2020	GOLDMAN SACHS & CO LLC		155,250	150,000	23
74114B AJ 2	PART_20-1A		10/14/2020	WELLS FARGO ADVISORS, LLC		2,499,959	2,500,000	
69318F AJ 7	PBF HOLDING COMPANY LLC		12/07/2020	EXCHANGE		514,541	506,000	9,445
69327R AJ 0	PDC ENERGY INC (DELAWARE)		03/26/2020	Various		478,930	560,000	7,584
720186 AM 7	PIEDMONT NATURAL GAS COMPANY INC		05/18/2020	MIZUHO SECURITIES USA INC		9,928,700	10,000,000	
72756# AA 9	PLASTIC COMPONENTS INC		12/31/2020	SCHEDULED ACQUISITION		31,763	31,763	
74166M AF 3	PRIME SECURITY SERVICES BORROWER L		08/18/2020	DEUTSCHE BANK SECURITIES INC		376,546	379,000	
69370C AB 6	PTC INC		01/31/2020	Various		502,625	497,000	
69370C AC 4	PTC INC		05/14/2020	Various		563,259	563,000	1,846
745867 AW 1	PULTE GROUP INC		03/02/2020	SUMRIDGE PARTNERS, LLC		99,900	90,000	41
745867 AX 9	PULTE GROUP INC		03/04/2020	SUMRIDGE PARTNERS, LLC		247,808	222,000	1,449
74840L AB 8	QUICKEN LOANS INC		01/16/2020	RBC CAPITAL MARKETS, LLC		560,494	537,000	470
74841C AA 9	QUICKEN LOANS LLC		12/15/2020	Various		160,000	160,000	1,493
74913E AJ 9	QWEST CAPITAL FUNDING		12/16/2020	Various		253,296	237,000	4,987
913017 BT 5	RAYTHEON TECHNOLOGIES CORPORATION		05/20/2020	RBC CAPITAL MARKETS, LLC		9,801,120	8,000,000	171,000
78081B AF 0	ROYALTY PHARMA PLC		08/24/2020	BANC OF AMERICA SECURITIES LLC		2,541,811	2,667,000	
78653# AA 0	SAFEMARK INC		12/31/2020	SCHEDULED ACQUISITION		761,946	761,946	
80282K AP 1	SANTANDER HOLDINGS USA INC		06/24/2020	JANE STREET EXECUTION SERVICES LLC		1,768,416	1,635,000	32,573
80282K AZ 9	SANTANDER HOLDINGS USA INC		02/11/2020	EXCHANGE		5,932,626	5,940,000	67,978
81180W BB 6	SEAGATE HDD CAYMAN	D	12/08/2020	Various		316,485	317,000	36

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
05545M AC 6	SIGNATURE AVIATION US HOLDINGS INC		12/08/2020	MORGAN STANLEY & CO. LLC		150,750	150,000	1,650
82967N BG 2	SIRIUS XM RADIO INC		11/24/2020	Various		710,015	692,000	7,013
78442P GD 2	SLM CORP		10/26/2020	JP MORGAN SECURITIES LLC		330,000	330,000	
83404K AC 7	SOFI_17-E		04/27/2020	GOLDMAN SACHS & CO LLC		6,555,605	6,500,000	1,964
83401B AB 2	SOFI_17-F		04/27/2020	GOLDMAN SACHS & CO LLC		2,024,453	2,000,000	631
85771K AE 3	SPST_20-WL1 - ABS		06/24/2020	JEFFERIES & CO. INC		15,000,000	15,000,000	
85771K AF 0	SPST_20-WL1 - ABS		06/24/2020	JEFFERIES & CO. INC		25,000,000	25,000,000	
78480@ AA 1	SR SMITH LLC		06/30/2020	SCHEDULED ACQUISITION		218,917	218,917	
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE)		05/18/2020	Various		424,140	412,000	8,278
858912 AG 3	STERICYCLE INC		12/18/2020	Various		187,246	183,000	404
87105N AA 8	SWITCH LTD		09/10/2020	Various		271,150	269,000	
87166B AA 0	SYNEOS HEALTH INC		11/25/2020	Various		424,971	422,000	154
87470L AJ 0	TALLGRASS ENERGY PARTNERS LP/TALLG		12/23/2020	Various		220,650	220,000	65
87612B BJ 0	TARGA RESOURCES PARTNERS LP/TARGA		12/22/2020	JP MORGAN SECURITIES LLC		122,850	117,000	1,317
87724R AJ 1	TAYLOR MORRISON COMMUNITIES INC		07/08/2020	CITIGROUP GLOBAL MARKETS, INC		345,000	345,000	
879369 AE 6	TELEFLEX INCORPORATED		04/21/2020	JP MORGAN SECURITIES LLC		567,000	560,000	10,768
87952V AP 1	TELESAT CANADA / TELESAT LLC	A	08/24/2020	Various		753,743	745,000	6,512
883203 CA 7	TEXTRON INC		05/08/2020	CITIGROUP GLOBAL MARKETS, INC		12,695,555	12,700,000	75,671
27409L AE 3	THE EAST OHIO GAS COMPANY		06/02/2020	JP MORGAN SECURITIES LLC		4,990,903	5,063,000	
90139# AA 9	TWINBROOK II - OFFSHORE - ABS		12/16/2020	DIRECT WITH ISSUER		52,050,966	52,181,420	
90139* AA 3	TWINBROOK II - ONSHORE - ABS		12/16/2020	DIRECT WITH ISSUER		70,442,034	70,618,580	
911312 BW 5	UNITED PARCEL SERVICE INC		03/19/2020	Various		12,977,840	13,000,000	
91324P DY 5	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC		4,373,634	4,505,000	
91324P DZ 2	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC		5,835,719	6,005,000	
91324P EA 6	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC		5,845,567	6,005,000	
92343V FM 1	VERIZON COMMUNICATIONS INC		10/06/2020	HIMCO OPERATIONAL TRANSACTION		1,519,481	2,232,035	
92552V AL 4	VIASAT INC		09/15/2020	Various		622,593	595,000	13,007
91533B AE 0	VIATRIS INC		06/17/2020	GOLDMAN SACHS & CO LLC		7,304,774	7,320,000	
91533B AF 7	VIATRIS INC		06/18/2020	Various		13,280,077	13,170,000	
92564R AD 7	VICI PROPERTIES LP/VICI NOTE CO IN		06/24/2020	Various		1,391,044	1,394,000	4,738
92769X AP 0	VIRGIN MEDIA SECURED FINANCE PLC	D	11/19/2020	Various		472,519	435,000	440
95000U 2M 4	WELLS FARGO & COMPANY		03/23/2020	WELLS FARGO ADVISORS, LLC		12,500,000	12,500,000	
96042K AE 3	WLAKE_20-1A		06/01/2020	CANTOR FITZGERALD & CO		5,014,744	5,071,000	6,389
96042P AE 2	WLAKE_20-2A		06/16/2020	BMO CAPITAL MARKETS CORP		3,364,496	3,365,000	
96042P AF 9	WLAKE_20-2A		06/16/2020	BMO CAPITAL MARKETS CORP		9,998,626	10,000,000	
96042Q AL 4	WLAKE_20-3A		10/06/2020	WELLS FARGO ADVISORS, LLC		5,399,038	5,400,000	
98212B AH 6	WPX ENERGY INC		03/26/2020	JEFFERIES & CO. INC		129,250	235,000	4,467
98212B AL 7	WPX ENERGY INC		08/05/2020	Various		530,250	546,000	825
98212B AM 5	WPX ENERGY INC		07/20/2020	Various		246,788	250,000	979
984851 AG 0	YARA INTERNATIONAL ASA	D	05/28/2020	JP MORGAN SECURITIES LLC		700,000	700,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					1,067,126,564	1,060,611,219	2,483,961
Bonds - Unaffiliated Bank Loans								
BHM275 13 8	ALLIANT HOLDINGS INTERMEDIATE LLC		12/21/2020	MORGAN STANLEY & CO. LLC		434,788	435,000	
02376C AX 3	AMERICAN AIRLINES GROUP INC		01/29/2020	HIMCO OPERATIONAL TRANSACTION		259,727	260,077	
BHM1VQ Q6 3	BAUSCH HEALTH COMPANIES INC	A	12/31/2020	Various		1,525,293	1,544,000	
BHM27W U5 2	ENERGIZER HOLDINGS INC		12/31/2020	JP MORGAN SECURITIES LLC		52,901	53,167	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BHM27X DY 6	ENERGIZER HOLDINGS INC.		12/31/2020	JP MORGAN SECURITIES LLC		62,519	62,833	
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC.		08/20/2020	Various		1,255,621	1,263,000	
BHM27X DX 8	MILEAGE PLUS HOLDINGS LLC		12/31/2020	Various		266,314	255,000	
BHM219 XL 1	NASCAR HOLDINGS LLC		01/28/2020	Various		(908)	(902)	
BHM26W E0 2	SKYMILES IP LIMITED	C	12/31/2020	BARCLAYS CAPITAL INC.		259,063	250,000	
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC.		01/31/2020	HIMCO OPERATIONAL TRANSACTION		953,587	952,311	
BHM21Y 1D 9	WELLS ENTERPRISES INC.		02/10/2020	BMO CAPITAL MARKETS CORP.		326,163	325,000	
8299999. Total - Bonds - Unaffiliated Bank Loans						5,395,066	5,399,486	0
8399997. Total - Bonds - Part 3						1,508,746,010	1,463,875,466	3,823,364
8399998. Total - Bonds - Summary Item from Part 5						294,056,702	293,988,509	372,842
8399999. Total - Bonds						1,802,802,713	1,757,863,976	4,196,206
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
060505 EN 0	BANK OF AMERICA CORP.		07/20/2020	BANC OF AMERICA SECURITIES LLC	2,705,000.000	2,934,925	100.00	
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		12/31/2020	HIMCO OPERATIONAL TRANSACTION	15.690	156,880	1.00	
23989* 12 3	DPL HOLDING CORPORATION		12/31/2020	HIMCO OPERATIONAL TRANSACTION	61.670	616,660	1.00	
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP.		12/31/2020	HIMCO OPERATIONAL TRANSACTION	5,516.250	524,044	1.00	
BHM26Y Y2 2	MES PARTNERS INC - C		09/22/2020	HIMCO OPERATIONAL TRANSACTION	1,012.500	1,012,500	1.00	
55331# 11 8	MPE FLOW HOUSE INC.		12/31/2020	HIMCO OPERATIONAL TRANSACTION	510.720	53,233	1.00	
BHM26Y UV 2	MPE FLOW HOUSE INC.		09/22/2020	HIMCO OPERATIONAL TRANSACTION	73.970	73,968	1.00	
53226# 12 9	MPE POWER STRUCTURES INC - PFD A		06/30/2020	HIMCO OPERATIONAL TRANSACTION	2,718.250	370,415	1.00	
89832Q AF 6	TRUIST FINANCIAL CORP.		06/17/2020	Various	9,900,000.000	9,907,150	100.00	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						15,649,775	XXX	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
BHM1PT U2 8	PLASTIC COMPONENTS INC.		12/31/2020	HIMCO OPERATIONAL TRANSACTION	894.680	89,468	1.00	
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI.		12/31/2020	HIMCO OPERATIONAL TRANSACTION	3,089.840	154,492	1.00	
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred						243,959	XXX	0
8999997. Total - Preferred Stocks - Part 3						15,893,734	XXX	0
8999999. Total - Preferred Stocks						15,893,734	XXX	0
9899999. Total - Preferred and Common Stocks						15,893,734	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						1,818,696,447	XXX	4,196,206

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
Bonds - U.S. Government																				
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD		10/07/2020.	SCHEDULED REDEMPTION		138,530	138,530	138,530	138,530				0		138,530			0	4,278	09/30/2036.
36200Q JD 7	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		320	320	333	362		(42)		(42)		320			0	14	03/01/2032.
36200Q WP 5	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		123	123	128	138		(15)		(15)		123			0	5	01/01/2032.
36200W TB 7	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		148	148	151	156		(7)		(7)		148			0	7	11/01/2031.
36201C PY 4	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,762	1,762	1,788	1,802		(40)		(40)		1,762			0	71	01/01/2032.
36201E 3C 2	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,119	1,119	1,150	1,187		(68)		(68)		1,119			0	49	05/01/2032.
36201F PK 7	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		4,658	4,658	4,787	4,950		(292)		(292)		4,658			0	204	05/01/2032.
36201F Q6 7	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,077	1,077	1,107	1,134		(57)		(57)		1,077			0	47	05/01/2032.
36201F T5 6	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,979	2,979	3,036	3,117		(138)		(138)		2,979			0	204	03/01/2032.
36201J EW 5	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		3,658	3,658	3,763	3,856		(198)		(198)		3,658			0	145	04/01/2032.
36201U AH 7	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		3,589	3,589	3,742	4,025		(437)		(437)		3,589			0	147	08/01/2032.
36209A 6R 6	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		40	40	40	41		(1)		(1)		40			0	2	07/01/2030.
36209E VR 0	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		106	106	110	118		(12)		(12)		106			0	4	10/01/2028.
36209S TU 5	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		4,948	4,948	5,159	5,310		(361)		(361)		4,948			0	233	06/01/2028.
3620A1 X7 8	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,856	1,856	1,917	1,941		(84)		(84)		1,856			0	83	06/01/2039.
3620A8 LU 5	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		3,477	3,477	3,584	3,615		(138)		(138)		3,477			0	113	08/01/2039.
3620A9 SH 5	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		15,602	15,602	16,085	16,075		(473)		(473)		15,602			0	502	09/01/2039.
3620AC 3Z 5	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		20,293	20,293	20,914	20,985		(692)		(692)		20,293			0	625	09/01/2039.
3620AC 4G 6	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,309	2,309	2,379	2,397		(88)		(88)		2,309			0	80	09/01/2039.
36211S XZ 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,587	1,587	1,655	1,722		(135)		(135)		1,587			0	28	11/01/2029.
36212J WR 3	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		105	105	106	107		(2)		(2)		105			0	5	08/01/2030.
36213D 3C 0	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,072	1,072	1,099	1,099		(26)		(26)		1,072			0	44	02/01/2032.
36213E YA 8	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		96	96	98	100		(4)		(4)		96			0	4	04/01/2032.
36213S EB 7	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		368	368	375	387		(19)		(19)		368			0	16	06/01/2031.
36213T 6Y 4	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,452	2,452	2,499	2,553		(101)		(101)		2,452			0	107	10/01/2031.
36213V R2 6	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		5,628	5,628	5,916	5,853		(225)		(225)		5,628			0	253	11/01/2031.
36213X T5 3	GNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		178	178	190	187		(9)		(9)		178			0	8	05/01/2032.
36225B G7 7	GNMA 30YR PLATINUM		12/01/2020.	SCHEDULED REDEMPTION		1,178	1,178	1,218	1,256		(79)		(79)		1,178			0	55	12/01/2029.
36225B LL 0	GNMA 30YR PLATINUM		12/01/2020.	SCHEDULED REDEMPTION		5,229	5,229	5,408	5,590		(361)		(361)		5,229			0	241	12/01/2030.
36225B NC 8	GNMA 30YR PLATINUM		12/01/2020.	SCHEDULED REDEMPTION		309	309	315	322		(14)		(14)		309			0	15	05/01/2031.
36225B PM 4	GNMA 30YR PLATINUM		12/01/2020.	SCHEDULED REDEMPTION		2,549	2,549	2,626	2,723		(173)		(173)		2,549			0	120	09/01/2031.
36225B TE 8	GNMA 30YR PLATINUM		12/01/2020.	SCHEDULED REDEMPTION		17,281	17,281	18,018	19,466		(2,186)		(2,186)		17,281			0	730	05/01/2032.
36179U CA 8	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		256,462	256,462	255,981	255,975		487		487		256,462			0	5,663	09/01/2048.
36179U CB 6	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,032,735	1,032,735	1,053,713	1,053,566		(20,831)		(20,831)		1,032,735			0	25,088	09/01/2048.
36202E 3E 7	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		31,738	31,738	32,383	32,419		(681)		(681)		31,738			0	945	03/01/2039.
36202F CN 4	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		17,044	17,044	17,237	17,226		(182)		(182)		17,044			0	528	11/01/2039.
36202F DB 9	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		15,291	15,291	15,687	15,661		(370)		(370)		15,291			0	462	12/01/2039.
36202F E6 9	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		44,722	44,722	45,175	45,246		(525)		(525)		44,722			0	1,364	03/01/2040.
36202F EH 5	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		35,615	35,615	35,892	35,891		(276)		(276)		35,615			0	1,060	02/01/2040.
36202F GW 0	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		23,311	23,311	25,905	26,699		(3,387)		(3,387)		23,311			0	695	06/01/2040.
36202F HY 5	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		268,661	268,661	287,085	290,314		(21,654)		(21,654)		268,661			0	8,855	07/01/2040.

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 LP 9	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		88,917	88,917	93,110	93,840		(4,923)		(4,923)		88,917			0	2,697	10/01/2040.
3620AR JT 9	GNMA2 30YR		12/01/2020.	SCHEDULED REDEMPTION		59,691	59,691	61,965	61,825		(2,134)		(2,134)		59,691			0	1,805	10/01/2040.
38377L TS 7	GNR_10-131		09/01/2020.	SCHEDULED REDEMPTION		263,576	263,576	271,851	264,626		(1,050)		(1,050)		263,576			0	6,318	05/01/2040.
38378N HQ 9	GNR_13-175 IS		12/16/2020.	PREPAYMENT PENALTY		57,495							0					0	57,495	05/01/2055.
38378X TX 9	GNR_14-148 IS		12/16/2020.	PREPAYMENT PENALTY		79,867							0					0	76,149	10/01/2056.
38379R HG 1	GNR_16-39		01/21/2020.	Various		1,786,672	1,764,310	1,770,512	1,768,431		8		8		1,768,439		18,233	18,233	7,138	01/01/2056.
38379U JW 7	GNR_16-41		01/09/2020.	Various		1,830,164	1,838,265	1,831,372	1,833,802		(34)		(34)		1,833,768		(3,604)	(3,604)	5,706	06/01/2057.
38379U SR 8	GNR_16-64		01/09/2020.	Various		835,957	842,065	845,157	844,160		16		16		844,176		(8,219)	(8,219)	2,564	12/01/2057.
38379R LJ 0	GNR_17-1		01/16/2020.	Various		4,348,998	4,363,295	4,272,961	4,299,308		(203)		(203)		4,299,105		49,892	49,892	15,444	12/01/2058.
38380J DK 1	GNR_17-168		01/16/2020.	Various		2,510,945	2,515,165	2,451,991	2,468,695		(60)		(60)		2,468,634		42,311	42,311	9,081	12/01/2059.
38380J DW 5	GNR_17-168 IS		12/16/2020.	PREPAYMENT PENALTY		44,572							0					0	44,572	12/01/2059.
38380J FS 2	GNR_17-171		01/09/2020.	Various		1,723,204	1,740,037	1,696,740	1,708,336		(179)		(179)		1,708,157		15,047	15,047	5,194	09/01/2059.
38380J HY 7	GNR_17-181		01/16/2020.	Various		3,880,586	3,882,707	3,796,256	3,819,817		50		50		3,819,866		60,720	60,720	13,745	02/01/2059.
38379R MX 8	GNR_17-22		01/08/2020.	Various		5,512,499	5,547,984	5,438,758	5,469,819		(594)		(594)		5,469,225		43,273	43,273	16,174	12/01/2057.
38379R MK 6	GNR_17-23		01/22/2020.	Various		5,822,699	5,822,699	5,691,688	5,731,158		(40)		(40)		5,731,118		91,581	91,581	22,628	05/01/2059.
38379U 6J 0	GNR_17-24		01/08/2020.	Various		6,101,995	6,155,529	6,025,927	6,068,304		(708)		(708)		6,067,595		34,399	34,399	17,945	12/01/2056.
38379U 6M 3	GNR_17-28		01/08/2020.	Various		6,982,355	7,035,569	6,898,156	6,942,102		(717)		(717)		6,941,385		40,970	40,970	20,509	02/01/2057.
38379U 7E 0	GNR_17-30		01/09/2020.	Various		4,445,778	4,478,968	4,392,538	4,417,992		(465)		(465)		4,417,527		28,251	28,251	13,368	08/01/2058.
38379R QA 4	GNR_17-35		01/16/2020.	Various		2,775,834	2,787,579	2,710,049	2,733,124		(179)		(179)		2,732,946		42,889	42,889	9,867	05/01/2059.
38379U 7H 3	GNR_17-46		01/09/2020.	Various		2,868,143	2,891,136	2,818,519	2,841,585		(352)		(352)		2,841,233		26,910	26,910	8,628	11/01/2057.
38379R UK 7	GNR_17-64		01/08/2020.	Various		9,058,358	9,124,558	8,929,949	8,987,296		(1,120)		(1,120)		8,986,175		72,183	72,183	26,602	11/01/2057.
38379U 4D 5	GNR_17-9		01/08/2020.	Various		7,374,988	7,427,367	7,300,870	7,340,656		(583)		(583)		7,340,073		34,914	34,914	21,647	09/01/2056.
38380J ND 6	GNR_18-10 IS		12/16/2020.	PREPAYMENT PENALTY		1,623,109							0					0	1,623,109	04/01/2060.
38380J VN 5	GNR_18-47		01/23/2020.	Various		4,899,033	4,842,615	4,678,798	4,728,856		18,441		18,441		4,747,297		151,735	151,735	19,513	09/01/2050.
38380J XK 9	GNR_18-50		02/01/2020.	Various		8,875,118	8,749,708	8,461,241	8,553,123		(436)		(436)		8,552,687		322,431	322,431	41,307	06/01/2058.
38380J 8R 2	GNR_18-95 IS		12/16/2020.	PREPAYMENT PENALTY		663,465							0					0	663,465	01/01/2060.
38380N KC 2	GNR_19-105 IS		12/16/2020.	PREPAYMENT PENALTY		319,934							0					0	319,934	08/01/2061.
38380M G5 4	GNR_19-14 IS		12/16/2020.	PREPAYMENT PENALTY		154,293							0					0	154,293	11/01/2060.
38380M K7 5	GNR_19-17 IS		12/16/2020.	PREPAYMENT PENALTY		1,027,265							0					0	1,027,265	12/01/2060.
38380M E9 8	GNR_19-8 IS		10/16/2020.	PREPAYMENT PENALTY		447,312							0					0	447,312	11/01/2060.
38380N 5G 0	GNR_20-25 IS		10/16/2020.	PREPAYMENT PENALTY		4,687							0					0	4,687	01/01/2062.
83162C VN 0	SBAP_13-20E		11/01/2020.	SCHEDULED REDEMPTION		77,951	77,951	72,421	74,860		3,091		3,091		77,951			0	1,672	05/01/2033.
83162C VV 2	SBAP_13-20J		10/01/2020.	SCHEDULED REDEMPTION		38,300	38,300	38,300	38,300				0		38,300			0	1,344	10/01/2033.
83162C ZZ 9	SBAP_18-20K		11/01/2020.	SCHEDULED REDEMPTION		426,697	426,697	426,697	426,697				0		426,697			0	17,437	11/01/2038.
83162C ZS 5	SBAP_18-25B		08/01/2020.	SCHEDULED REDEMPTION		74,523	74,523	74,523	74,523				0		74,523			0	2,812	08/01/2043.
83162C A2 9	SBAP_18-25E		11/01/2020.	SCHEDULED REDEMPTION		89,041	89,041	89,041	89,041				0		89,041			0	3,591	11/01/2043.
912810 RD 2	TREASURY BOND		10/27/2020.	Various		105,222,662	71,822,000	70,018,557	70,236,950		33,085		33,085		70,270,035		34,952,627	34,952,627	2,515,889	11/15/2043.
912810 SE 9	TREASURY BOND		07/24/2020.	Various		23,730,336	15,758,000	16,843,825	16,823,112		(13,076)		(13,076)		16,810,036		6,920,300	6,920,300	365,885	11/15/2048.
912810 SL 3	TREASURY BOND		05/27/2020.	Various		122,743,644	106,000,000	120,149,684			(12,136)		(12,136)		120,137,547		2,606,097	2,606,097	412,148	02/15/2050.
912828 NT 3	TREASURY NOTES		08/15/2020.	MATURED		2,775,000	2,775,000	2,835,703	2,779,268		(4,268)		(4,268)		2,775,000			0	72,844	08/15/2020.
0599999.	Total - Bonds - U.S. Government					343,615,863	281,253,454	293,004,441	173,543,704	0	(42,464)	0	(42,464)	0	293,650,924	0	45,542,940	45,542,940	8,152,884	XXX

Bonds - All Other Government

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
29135L AA 8	ABU DHABI (EMIRATE OF)	D	06/02/2020.	BNP PARIBAS SECURITIES CORP.		215,000	200,000	210,210	209,973		(498)		(498)		209,475		5,525	5,525	4,045	10/11/2027.
29135L AF 7	ABU DHABI (EMIRATE OF)	D	06/03/2020.	BANC OF AMERICA SECURITIES LLC.		2,005,000	2,000,000	1,935,500	1,935,721		550		550		1,936,271		68,729	68,729	42,535	09/30/2049.
M0153C AD 6	ABU DHABI (EMIRATE OF)	D	05/29/2020.	BANC OF AMERICA SECURITIES LLC.		472,080	400,000	432,260	432,126		(305)		(305)		431,821		40,259	40,259	10,588	10/11/2047.
P14517 AA 7	BANCO NACIONAL DE COMERCIO EXTERIO.	D	11/06/2020.	Various		3,384,500	3,200,000	3,162,150	3,171,370		706		706		3,172,076		212,424	212,424	136,135	10/14/2025.
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE	D	12/05/2020.	SCHEDULED REDEMPTION		61,388	61,388	41,518	42,330		19,057		19,057		61,388			0		06/05/2034.
Y09292 AD 8	BOC AVIATION LTD	D	02/21/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		1,239,300	1,200,000	1,160,960	1,173,849		1,196		1,196		1,175,045		64,255	64,255	23,917	01/31/2023.
12634M AE 0	CNOOC FINANCE 2015 USA LLC	..	06/03/2020.	BNP PARIBAS SECURITIES CORP.		920,400	800,000	796,728	797,178		121		121		797,299		123,101	123,101	20,708	05/02/2028.
P3143N AQ 7	CODELCO INC.	D	07/07/2020.	JP MORGAN SECURITIES LLC.		223,312	200,000	194,900	195,007		69		69		195,076		28,236	28,236	8,311	07/17/2042.
195325 BQ 7	COLOMBIA (REPUBLIC OF)	D	06/02/2020.	JP MORGAN SECURITIES LLC.		1,477,000	1,400,000	1,388,800	1,390,778		873		873		1,391,652		85,348	85,348	43,244	02/26/2024.
195325 BR 5	COLOMBIA (REPUBLIC OF)	D	10/23/2020.	Various		1,581,250	1,290,000	1,400,919	1,393,694		(1,256)		(1,256)		1,392,438		188,812	188,812	71,983	02/26/2044.
195325 CU 7	COLOMBIA (REPUBLIC OF)	D	11/09/2020.	Various		1,649,572	1,400,000	1,441,064	1,439,157		(716)		(716)		1,438,441		211,131	211,131	61,583	06/15/2045.
195325 DL 6	COLOMBIA (REPUBLIC OF)	D	06/02/2020.	Various		4,024,250	3,800,000	3,833,340	3,824,749		(1,401)		(1,401)		3,823,348		200,902	200,902	87,252	04/25/2027.
195325 DP 7	COLOMBIA (REPUBLIC OF)	D	10/19/2020.	BNP PARIBAS SECURITIES CORP.		228,500	200,000	196,900	197,184		201		201		197,385		31,115	31,115	9,900	03/15/2029.
200447 AE 0	COMISION FEDERAL DE ELECTRICIDAD	D	10/20/2020.	CITIGROUP GLOBAL MARKETS, INC.		480,000	400,000	396,584	396,793		44		44		396,836		83,164	83,164	20,825	06/16/2045.
P29595 AB 4	COMISION FEDERAL DE ELECTRICIDAD	D	05/29/2020.	CITIGROUP GLOBAL MARKETS, INC.		419,000	400,000	412,400	409,627		(487)		(487)		409,139		9,861	9,861	14,725	02/23/2027.
219868 CB 0	CORPORACION ANDINA DE FOMENTO	D	06/03/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		2,146,200	2,100,000	2,095,359	2,096,688		653		653		2,097,341		48,859	48,859	55,738	02/11/2022.
21987D AD 6	CORPORACION FINANCIERA DE DESARROL	D	11/05/2020.	Various		3,356,755	3,000,000	3,136,906	3,091,930		(8,697)		(8,697)		3,083,233		273,522	273,522	160,824	07/15/2025.
P31389 AY 8	CORPORACION FINANCIERA DE DESARROL	D	06/01/2020.	HSBC SECURITIES (USA) INC.		832,800	800,000	841,200	817,673		(3,445)		(3,445)		814,227		18,573	18,573	31,139	02/08/2022.
P3143N AW 4	CORPORACION NACIONAL DEL COBRE DE	D	12/22/2020.	Various		6,059,890	5,400,000	5,701,852	5,611,112		(19,304)		(19,304)		5,591,808		468,082	468,082	213,775	09/16/2025.
V73789 AD 7	COTE D IVOIRE (REPUBLIC OF)	D	06/02/2020.	BANC OF AMERICA SECURITIES LLC.		594,000	600,000	634,500	626,662		(1,307)		(1,307)		625,355		(31,355)	(31,355)	41,544	03/03/2028.
25714P CF 3	DOMINICAN REPUBLIC	D	05/20/2020.	OPPENHEIMER & CO., INC.		692,125	700,000	714,000	713,434		(80)		(80)		713,354		(21,229)	(21,229)	29,117	04/30/2044.
25714P CW 6	DOMINICAN REPUBLIC	D	05/20/2020.	MARKET AXESS TRADING PLATFORM.		190,082	200,000	222,428	222,231		(154)		(154)		222,078		(31,996)	(31,996)	11,226	01/27/2045.
25714P DT 2	DOMINICAN REPUBLIC (GOVERNMENT)	D	05/20/2020.	HSBC SECURITIES (USA) INC.		389,000	400,000	420,000	415,590		(723)		(723)		414,867		(25,867)	(25,867)	19,635	01/25/2027.
25714P DZ 8	DOMINICAN REPUBLIC (GOVERNMENT)	D	05/20/2020.	CITIGROUP GLOBAL MARKETS, INC.		289,950	300,000	300,000	300,000				0		300,000		(10,050)	(10,050)	15,150	07/19/2028.
279158 AJ 8	ECOPETROL SA	D	10/23/2020.	Various		507,307	460,000	418,600	420,217		459		459		420,676		86,631	86,631	22,131	05/28/2045.
29246Q AB 1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	06/02/2020.	JP MORGAN SECURITIES LLC.		469,000	400,000	429,800	428,353		(255)		(255)		428,098		40,902	40,902	17,167	01/25/2047.
P37466 AJ 1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	05/07/2020.	TENDER TRANSACTION		863,000	800,000	849,600	842,975		(3,458)		(3,458)		839,518		23,482	23,482	28,817	02/04/2024.
29245J AL 6	EMPRESA NACIONAL DEL PETROLEO ENAP	D	10/15/2020.	MARKET AXESS TRADING PLATFORM.		702,108	600,000	599,490	599,531		30		30		599,561		102,547	102,547	30,013	11/06/2029.
P37110 AG 1	EMPRESA NACIONAL DEL PETROLEO ENAP	D	05/29/2020.	HSBC SECURITIES (USA) INC.		1,028,500	1,000,000	1,068,725	1,026,769		(5,673)		(5,673)		1,021,096		7,404	7,404	23,222	12/06/2021.
P37110 AJ 5	EMPRESA NACIONAL DEL PETROLEO ENAP	D	06/03/2020.	MARKET AXESS TRADING PLATFORM.		213,436	200,000	210,900	207,589		(621)		(621)		206,967		6,469	6,469	5,226	10/30/2024.
Y2387E AD 3	EXPORT IMPORT BANK OF MALAYSIA BHD	D	06/05/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		3,237,824	3,200,000	3,123,780	3,148,007		12,358		12,358		3,160,365		77,459	77,459	50,482	10/20/2021.
30216J AA 3	EXPORT-IMPORT BANK OF INDIA	D	04/13/2020.	Various		1,720,044	1,800,000	1,709,646	1,798,228		538	88,585	(88,047)		1,710,180		9,864	9,864	42,188	08/05/2026.
Y23874 GR 8	EXPORT-IMPORT BANK OF INDIA	D	04/17/2020.	Various		2,216,852	2,200,000	2,198,306	2,241,698		(3,257)	40,104	(43,361)		2,198,337		18,515	18,515	67,533	01/14/2023.
445545 AH 9	HUNGARY (REPUBLIC OF)	D	06/01/2020.	CITIGROUP GLOBAL MARKETS, INC.		929,688	850,000	944,690	903,595		(6,908)		(6,908)		896,687		33,001	33,001	35,789	02/21/2023.
455780 CE 4	INDONESIA (REPUBLIC OF)	D	06/04/2020.	Various		1,516,250	1,400,000	1,402,500	1,402,413		(17)		(17)		1,402,395		113,855	113,855	52,563	01/11/2048.
Y20721 BE 8	INDONESIA (REPUBLIC OF)	D	06/04/2020.	MARKET AXESS TRADING PLATFORM.		458,744	400,000	416,200	415,425		(169)		(169)		415,256		43,488	43,488	11,974	04/15/2043.
Y20721 BM 0	INDONESIA (REPUBLIC OF)	D	06/03/2020.	HSBC SECURITIES (USA) INC.		976,400	800,000	837,000	835,734		(321)		(321)		835,413		140,987	140,987	36,444	01/15/2045.
Y20721 BS 7	INDONESIA (REPUBLIC OF)	D	06/02/2020.	Various		5,115,280	5,000,000	5,008,750	5,004,810		(926)		(926)		5,003,884		111,396	111,396	162,636	01/08/2022.
Y7276L DE 5	KAZAKHSTAN (REPUBLIC OF)	D	11/06/2020.	Various		1,169,692	1,000,000	1,008,750	1,005,512		(678)		(678)		1,004,834		164,858	164,858	62,240	07/21/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
Y7276L DF 2	KAZAKHSTAN (REPUBLIC OF)	D	11/04/2020.	Various		1,244,480	800,000	790,800	791,285		101		101		791,387		453,093	453,093	61,678	07/21/2045.
N4826L AD 4	KAZAKHSTAN TEMIR ZHOLY FINANCE BV	D	10/19/2020.	CREDIT SUISSE SECURITIES (USA)		1,077,600	800,000	863,800	861,495		(671)		(671)		860,824		216,776	216,776	60,928	07/10/2042.
48667Q AN 5	KAZMUNAYGAS NATIONAL CO	D	11/03/2020.	MARKET AXESS TRADING PLATFORM.		224,776	200,000	202,500	201,950		(194)		(194)		201,757		23,019	23,019	9,922	04/19/2027.
48667Q AP 0	KAZMUNAYGAS NATIONAL CO	D	11/03/2020.	MARKET AXESS TRADING PLATFORM.		742,548	600,000	596,100	596,203		50		50		596,253		146,295	146,295	36,033	04/19/2047.
48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC	D	11/06/2020.	Various		1,587,278	1,200,000	1,233,010	1,232,460		(253)		(253)		1,232,207		355,071	355,071	63,608	10/24/2048.
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)	D	07/07/2020.	Various		1,289,375	1,155,000	1,158,073	1,159,721		(197)		(197)		1,159,524		129,851	129,851	31,052	03/20/2027.
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	06/15/2020.	Various		4,498,728	4,490,000	4,653,103	4,179,818		(1,716)		(1,716)		4,652,103		(153,375)	(153,375)	152,162	03/08/2044.
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO	D	05/29/2020.	Various		2,647,300	2,600,000	2,600,984	2,599,804		(228)		(228)		2,599,576		47,724	47,724	64,671	03/28/2027.
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	06/15/2020.	MARKET AXESS TRADING PLATFORM.		414,644	400,000	406,628	191,922		(164)		(164)		407,486		7,158	7,158	10,250	01/11/2028.
V5311V AA 8	MOROCCO (KINGDOM OF)	D	02/20/2020.	GOLDMAN SACHS & CO LLC		421,800	400,000	410,500	404,948		(236)		(236)		404,712		17,088	17,088	3,484	12/11/2022.
Y44709 AE 6	NK KAZMUNAYGAZ AO	D	11/03/2020.	MARKET AXESS TRADING PLATFORM.		223,056	200,000	202,400	201,977		(283)		(283)		201,694		21,362	21,362	9,790	04/24/2025.
698299 AW 4	PANAMA (REPUBLIC OF)	D	06/18/2020.	STANDARD CHARTERED SECURITIES (NORT		496,608	350,000	450,400	439,768		(2,034)		(2,034)		437,735		58,873	58,873	29,610	01/26/2036.
698299 BK 9	PANAMA REPUBLIC OF (GOVERNMENT)	D	06/01/2020.	JP MORGAN SECURITIES LLC		2,746,900	2,600,000	2,601,900	2,601,832		(66)		(66)		2,601,766		145,134	145,134	70,749	01/23/2030.
P75744 AG 0	PARAGUAY REPUBLIC OF (GOVERNMENT)	D	06/01/2020.	CITIGROUP GLOBAL MARKETS, INC.		445,120	400,000	448,000	447,944		(321)		(321)		447,622		(2,502)	(2,502)	19,980	03/30/2050.
69370P AC 5	PERTAMINA PERSERO PT	D	10/19/2020.	Various		781,000	600,000	588,366	588,515		76		76		588,591		192,409	192,409	27,661	11/07/2048.
715638 BM 3	PERU (THE REPUBLIC OF)	D	06/29/2020.	Various		1,927,242	1,220,000	1,457,761	1,449,105		(1,550)		(1,550)		1,447,555		479,687	479,687	38,853	11/18/2050.
P7794G AH 5	PERU (THE REPUBLIC OF)	D	03/07/2020.	CALL TRANSACTION		335,000	335,000	246,393	292,710		856		856		293,566		41,434	41,434	6,700	03/07/2027.
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE	D	11/30/2020.	SCHEDULED REDEMPTION		701,139	701,139	612,570	635,738		65,401		65,401		701,139			0		06/02/2025.
71568Q AC 1	PERUSAHAAN LISTRIK NEGARA (PERSERO	D	11/03/2020.	Various		850,448	800,000	792,250	793,244		921		921		794,165		56,283	56,283	25,163	05/15/2027.
71568P AB 5	PERUSAHAAN LISTRIK NEGARA PT	D	11/03/2020.	BANC OF AMERICA SECURITIES LLC		470,065	410,000	388,950	389,332		362		362		389,693		80,372	80,372	22,183	10/24/2042.
718286 BN 6	PHILIPPINES (REPUBLIC OF)	D	11/04/2020.	JP MORGAN SECURITIES LLC		247,300	200,000	243,000	227,423		(3,419)		(3,419)		224,003		23,297	23,297	12,100	03/30/2026.
718286 BZ 9	PHILIPPINES (REPUBLIC OF)	D	11/04/2020.	JP MORGAN SECURITIES LLC		713,250	600,000	607,700	607,260		(209)		(209)		607,051		106,199	106,199	30,678	01/20/2040.
69370P AA 9	PT PERTAMINA PERSERO	D	10/28/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		1,057,000	800,000	813,300	812,603		(187)		(187)		812,416		244,584	244,584	47,300	05/30/2044.
75405U AA 4	RAS LNG 3	D	06/04/2020.	CITIGROUP GLOBAL MARKETS, INC.		12,061,875	10,500,000	9,731,162	10,190,327		23,531		23,531		10,213,858		1,848,017	1,848,017	699,587	09/30/2027.
77586R AC 4	ROMANIA (REPUBLIC OF)	D	03/04/2020.	BARCLAYS CAPITAL INC		69,025	50,000	49,938	49,943		0		0		49,943		19,082	19,082	1,906	01/22/2044.
77586R AD 2	ROMANIA (REPUBLIC OF)	D	02/13/2020.	UBS SECURITIES LLC		33,225	30,000	29,693	29,841		5		5		29,846		3,379	3,379	837	01/22/2024.
77586T AA 4	ROMANIA (REPUBLIC OF)	D	01/06/2020.	UBS SECURITIES LLC		1,248,300	1,140,000	1,312,425	1,213,361		(651)		(651)		1,212,710		35,590	35,590	32,276	02/07/2022.
77586T AC 0	ROMANIA (REPUBLIC OF)	D	02/13/2020.	BNP PARIBAS SECURITIES CORP		583,200	540,000	536,023	538,234		58		58		538,292		44,908	44,908	11,550	08/22/2023.
X7360W AV 4	ROMANIA (REPUBLIC OF)	D	03/04/2020.	CITIGROUP GLOBAL MARKETS, INC.		1,794,375	1,450,000	1,455,438	1,455,325		(15)		(15)		1,455,309		339,066	339,066	16,720	06/15/2048.
80413T AL 3	SAUDI ARABIA (KINGDOM OF)	D	06/03/2020.	Various		2,149,500	1,800,000	1,908,400	1,907,225		(599)		(599)		1,906,626		242,874	242,874	79,800	01/16/2050.
M6320U AC 3	SAUDI ARABIA (KINGDOM OF)	D	06/23/2020.	CITIGROUP GLOBAL MARKETS, INC.		463,040	400,000	440,000	439,844		(413)		(413)		439,431		23,609	23,609	11,950	10/26/2046.
M6320U AT 6	SAUDI ARABIA (KINGDOM OF)	D	06/04/2020.	MARKET AXESS TRADING PLATFORM.		456,544	400,000	442,600	441,021		(1,674)		(1,674)		439,346		17,198	17,198	11,278	04/16/2029.
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	D	05/29/2020.	CITIGROUP GLOBAL MARKETS, INC.		3,087,000	2,520,000	2,562,705	2,560,888		(245)		(245)		2,560,643		526,357	526,357	58,548	06/18/2050.
917288 BK 7	URUGUAY (ORIENTAL REPUBLIC OF)	D	06/01/2020.	STANDARD CHARTERED SECURITIES (NORT		684,000	600,000	611,250	610,568		(362)		(362)		610,206		73,794	73,794	22,604	01/23/2031.
91822Q 2B 2	UZBEKISTAN (REPUBLIC OF)	D	12/17/2020.	Various		2,154,983	2,000,000	2,003,475	2,003,000		(324)		(324)		2,002,675		152,308	152,308	110,616	02/20/2024.
1099999. Total - Bonds - All Other Government						103,983,202	93,852,527	94,748,812	94,332,345	0	51,548	128,690	(77,142)	0	94,944,931	0	9,038,271	9,038,271	3,674,549	XXX
Bonds - U.S. States, Territories and Possessions																				
452152 FA 4	ILLINOIS ST	..	03/27/2020.	WELLS FARGO ADVISORS, LLC		2,613,280	2,395,000	2,555,848	2,547,370		(1,529)		(1,529)		2,545,842		67,439	67,439	80,532	04/01/2035.
1799999. Total - Bonds - U.S. States, Territories & Possessions						2,613,280	2,395,000	2,555,848	2,547,370	0	(1,529)	0	(1,529)	0	2,545,842	0	67,439	67,439	80,532	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
Bonds - U.S. Special Revenue and Special Assessment																				
3128FY 5N 1	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		6,844	6,844	7,026	7,031		(187)		(187)		6,844			0	320	04/01/2028.
31292G TN 6	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,526	1,526	1,552	1,551		(26)		(26)		1,526			0	72	10/01/2027.
31292G Y5 9	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		10	10	10	10		(0)		(0)		10			0	0	03/01/2029.
31292H 4H 4	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		32,852	32,852	32,505	32,508		344		344		32,852			0	1,002	12/01/2033.
31296P TL 6	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		5,426	5,426	5,457	5,456		(31)		(31)		5,426			0	244	10/01/2033.
31298F 2A 9	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		234	234	233	233		1		1		234			0	8	01/01/2031.
31298F JL 7	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		247	247	246	246		1		1		247			0	11	01/01/2031.
3132GG A7 0	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		4,463	4,463	4,645	4,633		(170)		(170)		4,463			0	54	08/01/2041.
3132GG BD 6	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,650	1,650	1,717	1,708		(58)		(58)		1,650			0	39	08/01/2041.
3132GG BZ 7	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		21,043	21,043	21,901	21,857		(814)		(814)		21,043			0	656	08/01/2041.
3132GJ EE 5	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		5,152	5,152	5,362	5,379		(227)		(227)		5,152			0	128	09/01/2041.
3132GJ MJ 5	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		13,601	13,601	14,155	14,160		(559)		(559)		13,601			0	305	09/01/2041.
3132GJ QQ 5	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		796	796	828	826		(30)		(30)		796			0	19	09/01/2041.
3132GK BW 5	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		3,599	3,599	3,737	3,743		(144)		(144)		3,599			0	34	10/01/2041.
3132GK DE 3	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		18,709	18,709	19,428	19,341		(632)		(632)		18,709			0	424	10/01/2041.
3132GK DR 4	FGOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		10,965	10,965	11,413	11,326		(361)		(361)		10,965			0	207	10/01/2041.
3132GK EN 2	FGOLD 30YR		07/22/2020.	Various		205,581	199,884	208,036	206,552		(971)		(971)		205,581			0	4,935	10/01/2041.
31283H QX 6	FGOLD 30YR GIANT		12/01/2020.	SCHEDULED REDEMPTION		3,263	3,263	3,373	3,389		(126)		(126)		3,263			0	122	03/01/2032.
31283H X8 3	FGOLD 30YR GIANT		12/01/2020.	SCHEDULED REDEMPTION		3,044	3,044	3,166	3,212		(168)		(168)		3,044			0	115	08/01/2033.
3128M7 BX 3	FGOLD 30YR GIANT		12/01/2020.	SCHEDULED REDEMPTION		2,917	2,917	3,102	3,115		(198)		(198)		2,917			0	113	12/01/2038.
31334W MM 0	FHLMC 30YR UMBS		01/01/2020.	Various		(10,498)					(8,213)		(8,213)		(8,213)		(2,285)	(2,285)	12,690	06/01/2049.
3131XH M5 2	FHLMC 30YR UMBS MIRROR		12/01/2020.	SCHEDULED REDEMPTION		17,083	17,083	17,622			(538)		(538)		17,083			0	219	10/01/2041.
3132DV 3L 7	FHLMC 30YR UMBS SUPER		01/01/2020.	Various		(14,343)					(12,326)		(12,326)		(12,326)		(2,017)	(2,017)	29,564	07/01/2049.
3132DV 3R 4	FHLMC 30YR UMBS SUPER		12/01/2020.	SCHEDULED REDEMPTION		1,825,463	1,825,463	1,930,427	1,928,533		(103,070)		(103,070)		1,825,463			0	49,762	07/01/2049.
3132VQ N5 1	FHLMC GOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		288,801	288,801	290,110	290,025		(1,224)		(1,224)		288,801			0	5,825	06/01/2049.
3132WP LD 7	FHLMC GOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		496,410	496,410	491,368	491,621		4,789		4,789		496,410			0	12,027	07/01/2047.
3132XV RG 0	FHLMC GOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,006,520	2,006,520	2,078,002	2,082,475		(75,956)		(75,956)		2,006,520			0	52,496	12/01/2047.
3132XX MY 2	FHLMC GOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		427,843	427,843	423,364	424,000		3,843		3,843		427,843			0	12,590	03/01/2048.
3132Y1 UJ 5	FHLMC GOLD 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,040,316	1,040,316	1,079,653	1,074,987		(34,671)		(34,671)		1,040,316			0	35,289	08/01/2048.
31335B HE 9	FHLMC GOLD 30YR GIANT		12/01/2020.	SCHEDULED REDEMPTION		2,599,962	2,599,962	2,690,554	2,690,853		(90,891)		(90,891)		2,599,962			0	61,769	08/01/2047.
312903 NH 6	FHLMC_121		01/02/2020.	Various		6	6	30			6		6		6			0	1	02/13/2021.
312910 ZD 7	FHLMC_1306		12/01/2020.	SCHEDULED REDEMPTION		143	26	724	539		(396)		(396)		143			0	159	06/01/2022.
31394J WW 3	FHLMC_2680		12/15/2020.	SCHEDULED REDEMPTION		87,937	87,937	88,102	87,964		(27)		(27)		87,937			0	757	10/15/2022.
31362J UN 3	FN 6/12 11TH COFI ARM		12/01/2020.	SCHEDULED REDEMPTION		2,594	2,594	2,527	2,554		40		40		2,594			0	86	06/01/2028.
31418P 6N 0	FNMA 15YR		12/01/2020.	SCHEDULED REDEMPTION		19,104	19,104	19,574	19,449		(344)		(344)		19,104			0	575	03/01/2025.
31419A BJ 5	FNMA 15YR		12/01/2020.	SCHEDULED REDEMPTION		17,908	17,908	19,096	18,698		(791)		(791)		17,908			0	558	06/01/2025.
31371H VJ 4	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		7	7	7	7				0		7			0	0	09/01/2029.
31371L CD 9	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,763	1,763	1,820	1,827		(64)		(64)		1,763			0	56	09/01/2033.
31371L DH 9	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		20,500	20,500	20,623	20,620		(120)		(120)		20,500			0	710	10/01/2033.
31383J WE 6	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		206	206	206	206				0		206			0	8	07/01/2029.
31383M QB 2	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,372	2,372	2,400	2,402		(30)		(30)		2,372			0	111	12/01/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31383Q FC 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		512	512	512	512				0		512			0	24	08/01/2029.
31383S W5 5	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		664	664	664	664				0		664			0	31	10/01/2029.
31386M ZB 9	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		3,352	3,352	3,412	3,434		(81)		(81)		3,352			0	132	10/01/2030.
3138A2 BL 2	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		7,044	7,044	7,341	7,300		(256)		(256)		7,044			0	192	12/01/2040.
3138AK SA 8	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		12,451	12,451	12,976	13,026		(575)		(575)		12,451			0	303	08/01/2041.
3138AR X3 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		12,085	12,085	12,595	12,511		(426)		(426)		12,085			0	321	09/01/2041.
3138EG EW 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		25,373	25,373	26,440	26,328		(955)		(955)		25,373			0	666	11/01/2040.
31390B WE 4	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		6,052	6,052	6,407	6,334		(282)		(282)		6,052			0	264	04/01/2032.
31390P GK 7	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		4,845	4,845	5,066	5,314		(470)		(470)		4,845			0	217	08/01/2032.
31391W 5H 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		3,399	3,399	3,511	3,530		(131)		(131)		3,399			0	88	04/01/2033.
31400J SJ 9	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		307	307	317	320		(12)		(12)		307			0	11	02/01/2033.
31401B 4L 6	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,936	2,936	2,956	2,956		(20)		(20)		2,936			0	81	05/01/2033.
31401B NS 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		8,228	8,228	8,285	8,289		(61)		(61)		8,228			0	302	04/01/2033.
31402C PL 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		53,227	53,227	55,966	56,104		(2,877)		(2,877)		53,227			0	1,652	11/01/2033.
31402C U6 7	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,365	2,365	2,442	2,451		(86)		(86)		2,365			0	76	03/01/2034.
31402E AQ 1	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		486	486	503	510		(24)		(24)		486			0	12	07/01/2033.
31403F JW 5	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		39,015	39,015	39,218	39,210		(195)		(195)		39,015			0	1,733	10/01/2033.
31404B SQ 6	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		16,375	16,375	17,411	17,319		(944)		(944)		16,375			0	530	02/01/2034.
31405A U9 2	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		6,338	6,338	6,238	6,234		105		105		6,338			0	236	06/01/2034.
31406A 6Y 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		2,332	2,332	2,363	2,369		(37)		(37)		2,332			0	80	12/01/2034.
31406D EL 6	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		331	331	335	335		(4)		(4)		331			0	11	12/01/2034.
31410G RA 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		20,205	20,205	21,816	23,359		(3,153)		(3,153)		20,205			0	794	12/01/2037.
31412N SL 1	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		11,221	11,221	11,998	11,975		(754)		(754)		11,221			0	355	12/01/2038.
31413U TQ 2	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		13,122	13,122	13,813	13,840		(718)		(718)		13,122			0	440	12/01/2037.
31415Q P9 1	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		43,575	43,575	47,680	48,668		(5,093)		(5,093)		43,575			0	1,363	01/01/2038.
31416B VH 8	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,518	1,518	1,568	1,580		(63)		(63)		1,518			0	49	12/01/2034.
31418M A2 8	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		7,686	7,686	8,055	8,099		(413)		(413)		7,686			0	267	08/01/2037.
31418M PU 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		26,399	26,399	28,268	29,323		(2,924)		(2,924)		26,399			0	1,038	03/01/2037.
31419A VB 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		36,902	36,902	40,188	41,901		(4,999)		(4,999)		36,902			0	1,279	04/01/2037.
3138EL 5M 1	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,869,835	1,869,835	1,998,386	1,985,121		(115,287)		(115,287)		1,869,835			0	56,673	11/01/2043.
3138EM HU 8	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		147,626	147,626	157,603	156,523		(8,896)		(8,896)		147,626			0	4,678	01/01/2044.
3138ER NP 1	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,666,971	1,666,971	1,667,492	1,667,459		(488)		(488)		1,666,971			0	36,457	10/01/2046.
3138WA SP 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		96,453	96,453	99,603	99,245		(2,792)		(2,792)		96,453			0	2,599	01/01/2044.
3138WF BK 1	FNMA 30YR		01/01/2020.	Various		6					13		13		13		(7)	(7)	2,907	07/01/2045.
3138WJ AU 2	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		315,188	315,188	315,090	315,095		94		94		315,188			0	6,765	10/01/2046.
3138X0 PT 9	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		164,373	164,373	170,835	170,013		(5,641)		(5,641)		164,373			0	4,564	07/01/2043.
3138X1 UK 0	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		406,606	406,606	430,749	425,126		(18,520)		(18,520)		406,606			0	10,853	08/01/2043.
3138XB XY 5	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		813,048	813,048	868,945	863,530		(50,482)		(50,482)		813,048			0	25,638	12/01/2043.
3138XF C4 5	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		5,657	5,657	5,914	5,882		(225)		(225)		5,657			0	125	04/01/2044.
3138XQ VJ 7	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		168,491	168,491	173,230	172,867		(4,375)		(4,375)		168,491			0	3,650	07/01/2044.
3138XS EJ 2	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		380,744	380,744	391,452	389,836		(9,092)		(9,092)		380,744			0	8,496	07/01/2044.

SCHEDULE D - PART 4

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

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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
3138Y5 WF 9	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		119,835	119,835	128,352	129,020		(9,185)		(9,185)		119,835			0	3,315	12/01/2044.
31402R UN 7	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		51,186	51,186	54,272	55,910		(4,725)		(4,725)		51,186			0	1,840	02/01/2035.
3140FC JD 1	FNMA 30YR		01/01/2020.	Various		11					35		35		35		(24)	(24)	3,209	08/01/2046.
3140FN AS 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		872,291	872,291	897,369	898,061		(25,770)		(25,770)		872,291			0	18,607	07/01/2047.
3140J8 LL 5	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		7,910,933	7,910,933	7,991,278	7,993,467		(82,535)		(82,535)		7,910,933			0	173,967	09/01/2046.
3140J9 EJ 6	FNMA 30YR		12/01/2020.	Various		606,534	606,468	599,551	1,420,491		7,077		7,077		606,675		(141)	(141)	19,307	11/01/2047.
31410L VC 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		1,680,438	1,680,438	1,690,153	1,689,494		(9,056)		(9,056)		1,680,438			0	36,344	01/01/2047.
31413L 2G 3	FNMA 30YR		12/01/2020.	SCHEDULED REDEMPTION		327	327	331	332		(5)		(5)		327			0	13	09/01/2037.
31359S JT 8	FNMA_01-5		12/01/2020.	SCHEDULED REDEMPTION		16,059	16,059	16,238	16,201		(141)		(141)		16,059			0	799	03/01/2031.
313921 A5 7	FNMA_01-65		12/25/2020.	SCHEDULED REDEMPTION		19,911	19,911	19,949	20,163		(253)		(253)		19,911			0	185	11/25/2031.
31392D WQ 1	FNMA_02-51		12/25/2020.	SCHEDULED REDEMPTION		20,623	20,623	20,656	20,635		(12)		(12)		20,623			0	176	08/25/2032.
31396V NH 7	FNMA_07-26		12/01/2020.	SCHEDULED REDEMPTION		2,173,378	2,173,378	1,973,578	2,071,912		101,467		101,467		2,173,378			0	74,201	04/01/2037.
31396W G5 9	FNMA_07-65		12/01/2020.	SCHEDULED REDEMPTION		1,086,120	1,086,120	981,346	1,030,947		55,173		55,173		1,086,120			0	39,336	07/01/2037.
31397L TB 5	FNMA_08-49		12/01/2020.	SCHEDULED REDEMPTION		8,675	8,675	9,131	9,212		(537)		(537)		8,675			0	263	04/01/2038.
313603 B4 3	FNMA_90-18		02/01/2020.	SCHEDULED REDEMPTION		66	66	59	66		0		0		66			0	1	03/01/2020.
487312 AA 8	KEENAN FT DETRICK ENERGY 144A		11/15/2020.	SCHEDULED REDEMPTION		43,153	43,153	43,153	43,153				0		43,153			0	2,629	05/15/2033.
626207 YM 0	MUNICIPAL ELEC AUTH GA - BABS		04/01/2020.	CALL TRANSACTION		54,000	54,000	61,297	61,247		(14)		(14)		61,233		(7,233)	(7,233)	1,797	04/01/2057.
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LE		12/15/2020.	SCHEDULED REDEMPTION		578,020	578,020	673,410	672,465		(94,445)		(94,445)		578,020			0	33,410	12/15/2032.
3137G0 AL 3	STACR_14-DN1		04/09/2020.	Various		3,408,460	3,433,374	3,431,043	3,432,117		246		246		3,432,363		(23,903)	(23,903)	37,026	02/25/2024.
3137G0 FT 1	STACR_15-DNA2		04/27/2020.	SCHEDULED REDEMPTION		281,799	281,799	281,799	281,799				0		281,799			0	2,213	12/25/2027.
3137G0 GT 0	STACR_15-DNA3		08/25/2020.	SCHEDULED REDEMPTION		1,659,751	1,659,751	1,659,549	1,659,603		147		147		1,659,751			0	27,553	04/25/2028.
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB		07/01/2020.	MATURED		1,220,000	1,220,000	1,220,000	1,220,000				0		1,220,000			0	65,514	07/01/2020.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						37,386,931	37,430,790	37,924,257	38,853,822	0	(628,009)	0	(628,009)	0	37,422,542	0	(35,610)	(35,610)	1,001,715	XXX
Bonds - Industrial and Miscellaneous																				
00287Y BR 9	ABBVIE INC.		11/19/2020.	EXCHANGE		12,409,134	12,450,000	12,407,740	12,407,894		1,240		1,240		12,409,134			0	501,424	11/21/2039.
00287Y BS 7	ABBVIE INC.		11/19/2020.	EXCHANGE		12,392,412	12,450,000	12,391,428	12,391,537		875		875		12,392,412			0	526,185	11/21/2049.
04542B KS 0	ABFC_05-HE1		12/28/2020.	SCHEDULED REDEMPTION		394,656	394,656	383,433	390,859		3,797		3,797		394,656			0	3,919	03/25/2035.
00841L AV 8	ABMT_14-3		12/01/2020.	SCHEDULED REDEMPTION		87,229	87,229	86,667	86,774		455		455		87,229			0	2,372	11/01/2044.
00841X BJ 8	ABMT_15-2		12/01/2020.	SCHEDULED REDEMPTION		226,874	226,874	209,672	211,524		15,350		15,350		226,874			0	6,200	03/01/2045.
00842A AD 1	ABMT_15-4		12/01/2020.	SCHEDULED REDEMPTION		2,765,036	2,765,036	2,768,924	2,767,822		(2,786)		(2,786)		2,765,036			0	68,204	06/01/2045.
04541G SK 9	ABSHE_05-HE5		12/28/2020.	SCHEDULED REDEMPTION		281,667	281,667	266,880	275,421		6,247		6,247		281,667			0	2,703	06/25/2035.
04541G TM 4	ABSHE_05-HE6		08/25/2020.	SCHEDULED REDEMPTION		214,881	214,881	208,456	214,461		420		420		214,881			0	1,567	07/25/2035.
00432C CJ 8	ACCSS_05-A		10/26/2020.	SCHEDULED REDEMPTION		1,835,176	1,835,176	1,770,830	1,835,176				0		1,835,176			0	27,326	07/25/2034.
004421 MF 7	ACE_05-HE2		12/28/2020.	SCHEDULED REDEMPTION		307,711	307,711	299,278	305,155		2,556		2,556		307,711			0	3,518	04/25/2035.
004421 PS 6	ACE_05-HE4		04/27/2020.	SCHEDULED REDEMPTION		122,745	122,745	117,605	120,860		1,886		1,886		122,745			0	682	07/25/2035.
00130H BW 4	AES CORP		02/03/2020.	CITIGROUP GLOBAL MARKETS, INC.		575,968	558,000	570,128	567,867		(296)		(296)		567,572		8,396	8,396	9,378	04/15/2025.
00130H BT 1	AES CORPORATION (THE)		01/31/2020.	CITIGROUP GLOBAL MARKETS, INC.		350,325	346,000	351,623	350,314		(370)		(370)		349,944		381	381	3,701	05/15/2023.
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS.		01/02/2020.	SCHEDULED REDEMPTION		205,594	205,594	198,955	202,937		2,657		2,657		205,594			0	17,722	01/02/2025.
14180L AA 4	AIR TRANSPORT SERVICES GROUP INC.		05/20/2020.	SUNTRUST ROBINSON HUMPHREY, INC.		126,880	128,000	128,000					0		128,000		(1,120)	(1,120)	1,925	02/01/2028.
01185* AA 3	ALASKA VENTURES LLC		12/31/2020.	SCHEDULED REDEMPTION		259,749	259,749	259,749	259,749				0		259,749			0	9,916	06/30/2033.
018522 J# 0	ALLETE INC.		09/15/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,000	09/15/2020.

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
36186C BY 8	ALLY FINANCIAL INC.		04/06/2020.	CITIGROUP GLOBAL MARKETS, INC.		603,910	524,000	624,870	617,209		(1,483)		(1,483)		615,725		(11,815)	(11,815)	18,282	11/01/2031.
030506 AA 7	AMERICAN WOODMARK CORPORATION		03/04/2020.	Various		489,270	475,000	459,814	462,520		262		262		462,783		26,487	26,487	10,395	03/15/2026.
031162 CD 0	AMGEN INC.		12/10/2020.	BNP PARIBAS SECURITIES CORP		29,206,068	22,782,000	17,603,321	17,779,982		63,749		63,749		17,843,730		11,362,338	11,362,338	1,036,655	06/15/2048.
00252F CU 3	AMIT_05-4		12/28/2020.	SCHEDULED REDEMPTION		1,336,092	1,336,092	1,336,092	1,336,092				0		1,336,092			0	13,977	10/25/2035.
00175P AB 9	AMN HEALTHCARE INC.		02/11/2020.	SUNTRUST ROBINSON HUMPHREY, INC.		102,250	100,000	100,394	100,377		(8)		(8)		100,369		1,881	1,881	1,696	10/01/2027.
03072S QC 2	AMSI_04-R3		12/28/2020.	SCHEDULED REDEMPTION		330,015	330,015	309,989	317,022		12,993		12,993		330,015			0	2,711	05/25/2034.
03072S RX 5	AMSI_04-R5		12/28/2020.	SCHEDULED REDEMPTION		702,316	702,316	667,268	682,763		19,553		19,553		702,316			0	7,644	07/25/2034.
03072S SM 8	AMSI_04-R6		12/28/2020.	SCHEDULED REDEMPTION		511,811	511,811	516,371	512,534		(724)		(724)		511,811			0	7,858	07/25/2034.
03072S TZ 8	AMSI_04-R8		04/27/2020.	SCHEDULED REDEMPTION		243,068	243,068	242,460	243,031		37		37		243,068			0	1,259	09/25/2034.
03072S UA 1	AMSI_04-R8		12/28/2020.	SCHEDULED REDEMPTION		638,618	638,618	588,726	611,680		26,938		26,938		638,618			0	9,246	09/25/2034.
03072S S7 1	AMSI_05-R10		12/28/2020.	SCHEDULED REDEMPTION		238,904	238,904	199,560	223,180		15,725		15,725		238,904			0	2,924	01/25/2036.
03072S G3 3	AMSI_05-R6		12/28/2020.	SCHEDULED REDEMPTION		651,044	651,044	627,444	638,356		12,688		12,688		651,044			0	7,753	08/25/2035.
03072S J9 7	AMSI_05-R7		12/28/2020.	SCHEDULED REDEMPTION		534,945	534,945	475,433	514,830		20,115		20,115		534,945			0	5,710	09/25/2035.
03072S L9 4	AMSI_05-R8		12/28/2020.	SCHEDULED REDEMPTION		733,935	733,935	664,326	714,653		19,281		19,281		733,935			0	7,652	10/25/2035.
03523T BT 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		05/12/2020.	CITIGROUP GLOBAL MARKETS, INC.		8,221,520	8,000,000	6,246,486	6,295,924		8,324		8,324		6,304,248		1,917,272	1,917,272	214,058	10/06/2048.
03464N AB 8	AOMT_18-3		09/01/2020.	SCHEDULED REDEMPTION		447,802	447,802	447,797	447,799		4		4		447,802			0	7,544	09/01/2048.
03764U AU 7	APID _13-16A - ABS	C	02/27/2020.	CALL TRANSACTION		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	97,168	01/19/2025.
040850 A* 0	ARKANSAS ELECTRIC COOPERATIVE CORP		12/30/2020.	SCHEDULED REDEMPTION		437,500	437,500	437,500	437,500				0		437,500			0	30,909	12/30/2030.
042856 AA 2	ARRW_18-1		12/01/2020.	SCHEDULED REDEMPTION		2,375,482	2,375,482	2,375,433	2,375,458		24		24		2,375,482			0	55,440	04/01/2048.
042856 AB 0	ARRW_18-1		12/01/2020.	SCHEDULED REDEMPTION		1,249,213	1,249,213	1,249,200	1,249,207		6		6		1,249,213			0	30,765	04/01/2048.
05324# AA 2	AUTOMATION SMC HOLDINGS INC.		06/30/2020.	SCHEDULED REDEMPTION		0	0	0	0				0		0			0		07/10/2022.
053773 BC 0	AVIS BUDGET CAR RENTAL LLC.		02/06/2020.	GOLDMAN SACHS & CO LLC.		490,100	464,000	468,924	468,713		(100)		(100)		468,612		21,488	21,488	16,082	07/15/2027.
05357H AA 8	AVMT_13-AVM		06/01/2020.	SCHEDULED REDEMPTION		2,600,000	2,600,000	2,689,482	2,613,570		(13,570)		(13,570)		2,600,000			0	49,466	12/01/2032.
07386H ME 8	BALTA_04-10		12/28/2020.	SCHEDULED REDEMPTION		60,655	60,655	49,851	55,286		5,369		5,369		60,655			0	950	09/25/2034.
P0956J CG 8	BANCO DE CREDITO DEL PERU	D	01/30/2020.	BANC OF AMERICA SECURITIES LLC		518,987	491,000	529,359	510,853		(518)		(518)		510,335		8,652	8,652	7,072	04/01/2023.
05967B AB 1	BANCO SANTANDER CHILE	D	02/21/2020.	BANC OF AMERICA SECURITIES LLC		469,238	450,000	461,250	454,521		(238)		(238)		454,283		14,954	14,954	7,508	09/20/2022.
05969B AD 5	BANCO SANTANDER MEXICO SA INSTITUC	D	06/01/2020.	MARKET AXESS TRADING PLATFORM.		321,474	300,000	300,000					0		300,000		21,474	21,474	2,060	04/17/2025.
070101 E@ 5	BASIN ELECTRIC POWER COOPERATIVE I		10/01/2020.	SCHEDULED REDEMPTION		412,000	412,000	412,000	412,000				0		412,000			0	16,480	10/01/2031.
91911K AN 2	BAUSCH HEALTH COMPANIES INC.	A	07/30/2020.	Various		1,150,051	1,105,000	1,120,931	1,117,878		(1,819)		(1,819)		1,116,059		33,992	33,992	34,231	11/01/2025.
07387# AA 2	BEAR SWAMP FINANCE LP		12/31/2020.	SCHEDULED REDEMPTION		185,189	185,189	185,189	185,189				0		185,189			0	9,646	10/08/2025.
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES		12/01/2020.	SCHEDULED REDEMPTION		343,165	343,165	343,165	343,165				0		343,165			0	9,234	12/01/2041.
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2020.	SCHEDULED REDEMPTION		35,009	35,009	35,009	34,811				0		35,009			0	2,293	02/26/2021.
097023 CQ 6	BOEING CO.		05/04/2020.	CITIGROUP GLOBAL MARKETS, INC.		30,326,660	38,000,000	41,536,178	41,520,478		(24,852)		(24,852)		41,495,625		(11,168,965)	(11,168,965)	1,092,500	02/01/2050.
10240* AA 7	BOWIE ACQUISITIONS LLC		12/31/2020.	SCHEDULED REDEMPTION		944,444	944,444	944,444	944,444				0		944,444			0	19,951	09/30/2038.
103557 AA 2	BOYNE USA INC.		06/03/2020.	Various		358,707	339,000	366,968	362,846		(2,464)		(2,464)		360,382		(1,675)	(1,675)	11,240	05/01/2025.
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER		12/30/2020.	SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000				0		275,000			0	26,978	06/30/2024.
110122 BU 1	BRISTOL-MYERS SQUIBB CO.		07/20/2020.	EXCHANGE		5,269,606	5,000,000	5,273,467	5,272,844		(3,238)		(3,238)		5,269,606			0	232,639	08/15/2045.
110122 BV 9	BRISTOL-MYERS SQUIBB CO.		07/20/2020.	EXCHANGE		1,030,762	1,080,000	1,030,174	1,030,269		493		493		1,030,762			0	31,973	11/15/2047.
110122 BW 7	BRISTOL-MYERS SQUIBB CO.		07/20/2020.	EXCHANGE		20,077,701	20,344,000	20,074,575	20,075,080		2,621		2,621		20,077,701			0	848,514	02/20/2048.
110122 CC 0	BRISTOL-MYERS SQUIBB CO.		07/20/2020.	EXCHANGE		6,495,941	6,509,000	6,495,418	6,495,692		249		249		6,495,941			0	160,352	06/15/2039.
11135F AE 1	BROADCOM INC.		08/13/2020.	EXCHANGE		1,727,333	1,750,000	1,722,881	1,725,197		2,136		2,136		1,727,333			0	61,566	04/15/2026.

SCHEDULE D - PART 4

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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
073879 VF 2	BSABS_05-TC1	..	11/25/2020.	SCHEDULED REDEMPTION		21,601	21,601	20,656	21,275		325		325		21,601			0	175	05/25/2035.
07383F 5R 5	BSCMS_05-T18 IS	..	09/01/2020.	SCHEDULED REDEMPTION				2,792					0					0	3,586	02/01/2042.
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	07/02/2020.	SCHEDULED REDEMPTION		77,078	77,078	77,078	77,078				0		77,078			0	4,226	01/02/2021.
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	01/15/2020.	MATURED		47,989	47,989	47,989	47,989				0		47,989			0	1,897	01/15/2020.
12365* AA 2	BUTLER MACHINERY COMPANY	..	12/18/2020.	MATURED		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	244,800	12/18/2020.
12467A AD 0	C&S GROUP ENTERPRISES LLC	..	02/28/2020.	KEYBANC CAPITAL MARKETS, INC		603,033	595,000	592,438	593,147		59		59		593,205		9,827	9,827	20,166	07/15/2022.
22530L AE 6	CAALT_17-1A	..	06/15/2020.	SCHEDULED REDEMPTION		580,000	580,000	579,951	579,992		8		8		580,000			0	9,550	02/17/2026.
22533Y AC 9	CAALT_17-2	..	11/15/2020.	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,399,564	1,399,882		118		118		1,400,000			0	30,188	04/15/2026.
131347 CK 0	CALPINE CORP	..	12/17/2020.	TENDER TRANSACTION		439,845	420,000	421,333	420,431		(226)		(226)		420,205		19,640	19,640	23,030	06/01/2026.
136385 AE 1	CAN NATURAL RES	A	04/01/2020.	Various		761,080	1,000,000	845,588	1,132,102		(1,696)	284,782	(286,478)		845,624		(84,544)	(84,544)	16,663	06/30/2033.
136385 AC 5	CANADIAN NATURAL RESOURCES LTD	A	04/01/2020.	Various		1,494,959	1,857,000	1,721,640	2,109,033		(3,683)	383,673	(387,355)		1,721,678		(226,719)	(226,719)	95,821	01/15/2032.
136385 AX 9	CANADIAN NATURAL RESOURCES LTD	A	03/31/2020.	BARCLAYS CAPITAL INC		791,680	1,000,000	996,960	997,638		70		70		997,708		(206,028)	(206,028)	12,940	06/01/2027.
144531 CZ 1	CARR_05-NC3	..	05/26/2020.	SCHEDULED REDEMPTION		195,571	195,571	187,503	193,989		1,582		1,582		195,571			0	1,111	06/25/2035.
147528 E@ 8	CASEYS GENERAL STORES INC	..	08/09/2020.	MATURED		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	313,200	08/09/2020.
12510H AB 6	CAUTO_20-1A	..	12/15/2020.	SCHEDULED REDEMPTION		459,390	459,390	459,925			(535)		(535)		459,390			0	9,513	02/15/2050.
12510H AD 2	CAUTO_20-1A	..	12/15/2020.	SCHEDULED REDEMPTION		733	733	733			0		0		733			0	21	02/15/2050.
12489W ME 1	CBASS_05-CB4	..	12/28/2020.	SCHEDULED REDEMPTION		129,125	129,125	118,473	127,042		2,084		2,084		129,125			0	1,348	07/25/2035.
12489W MZ 4	CBASS_05-CB5	..	12/28/2020.	SCHEDULED REDEMPTION		331,747	331,747	297,224	314,464		17,282		17,282		331,747			0	3,776	08/25/2035.
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	..	10/01/2020.	Various		468,528	446,000	443,770	444,108		96		96		444,205		24,323	24,323	19,064	02/15/2026.
12513Y BD 1	CD_07-CD4 IS	..	12/01/2020.	SCHEDULED REDEMPTION				1,442					0					0	2,581	12/01/2049.
150190 AC 0	CEDAR FAIR LP	..	02/12/2020.	WELLS FARGO ADVISORS, LLC		345,075	321,000	323,810	323,663		(35)		(35)		323,629		21,446	21,446	10,626	07/15/2029.
15135B AJ 0	CENTENE CORPORATION	..	02/19/2020.	JP MORGAN SECURITIES LLC		668,955	644,000	635,366	636,664		97		97		636,760		32,195	32,195	18,354	01/15/2025.
15135B AQ 4	CENTENE CORPORATION	..	05/08/2020.	EXCHANGE		812,306	810,000	812,552	812,511		(205)		(205)		812,306			0	14,535	12/15/2027.
15135B AS 0	CENTENE CORPORATION	..	05/08/2020.	EXCHANGE		13,477,663	12,892,000	13,499,171	6,066,637		(21,065)		(21,065)		13,477,663			0	251,752	12/15/2029.
12527G AE 3	CF INDUSTRIES INC	..	11/18/2020.	MARKET AXESS TRADING PLATFORM.		337,422	270,000	284,175	284,141		(274)		(274)		283,866		53,556	53,556	17,133	03/15/2044.
12527G AF 0	CF INDUSTRIES INC	..	11/18/2020.	MORGAN STANLEY & CO. LLC		595,270	494,000	453,758	455,469		1,551		1,551		457,020		138,250	138,250	30,035	03/15/2034.
12527E AD 0	CFCRE_11-C1	..	12/01/2020.	SCHEDULED REDEMPTION		816,828	816,828	839,419	818,756		(1,928)		(1,928)		816,828			0	37,550	04/01/2044.
17325G AF 3	CGCMT_16-C3	..	08/19/2020.	BARCLAYS CAPITAL INC		1,530,375	1,400,000	1,441,945	1,430,674		(2,644)		(2,644)		1,428,030		102,345	102,345	34,034	11/01/2049.
16163Y AC 8	CHASE_16-1	..	05/21/2020.	Various		1,168,372	1,164,512	1,148,720	1,154,400		1,192		1,192		1,155,592		12,780	12,780	20,229	04/01/2045.
16163Y AD 6	CHASE_16-1	..	05/21/2020.	Various		3,167,880	3,221,263	3,130,905	3,151,770		8,187		8,187		3,159,957		7,922	7,922	55,956	04/01/2045.
16164A AD 7	CHASE_16-2	..	05/21/2020.	Various		2,218,235	2,299,707	2,300,826	2,300,457		(87)		(87)		2,300,370		(82,135)	(82,135)	39,970	12/01/2045.
16411Q AE 1	CHENIERE ENERGY PARTNERS LP	..	07/09/2020.	EXCHANGE		947,668	934,000	948,454	405,179		(750)		(750)		947,668			0	34,675	10/01/2029.
171484 AG 3	CHURCHILL DOWNS INCORPORATED	..	05/29/2020.	Various		503,128	500,000	501,250	501,112		(78)		(78)		501,034		2,094	2,094	18,382	04/01/2027.
12559Q AA 0	CITM_07-1	..	12/28/2020.	SCHEDULED REDEMPTION		2,281,297	2,281,297	2,269,891	2,272,416		8,881		8,881		2,281,297			0	32,821	10/25/2037.
184496 AN 7	CLEAN HARBORS INC	..	10/07/2020.	Various		576,849	544,000	554,566	554,009		(1,409)		(1,409)		552,600		24,249	24,249	29,511	07/15/2027.
17307G SL 3	CMLTI_05-OPT3	..	12/28/2020.	SCHEDULED REDEMPTION		514,614	514,614	456,077	501,918		12,696		12,696		514,614			0	4,858	05/25/2035.
17307G 2R 8	CMLTI_06-WHE1	..	01/16/2020.	MORGAN STANLEY & CO. LLC		1,994,065	1,995,000	1,973,491	1,980,975		319		319		1,981,293		12,771	12,771	3,663	01/25/2036.
17321L AA 7	CMLTI_13-J1	..	12/01/2020.	SCHEDULED REDEMPTION		268,228	268,228	262,759	263,991		4,237		4,237		268,228			0	6,098	10/01/2043.
126117 AR 1	CNA FINANCIAL CORP	..	09/16/2020.	CALL TRANSACTION		5,296,289	5,054,000	5,065,420	5,056,224		(947)		(947)		5,055,277		(1,277)	(1,277)	557,918	08/15/2021.
19688A AB 2	COLT_18-4	..	11/01/2020.	SCHEDULED REDEMPTION		2,672,811	2,672,811	2,672,766	2,672,774		37		37		2,672,811			0	79,747	12/01/2048.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
19688A AC 0	COLT_18-4	..	11/01/2020.	SCHEDULED REDEMPTION		1,142,275	1,142,275	1,142,256	1,142,259		16		16		1,142,275			0	34,928	12/01/2048.
19687X AA 5	COLT_19-1	..	12/01/2020.	SCHEDULED REDEMPTION		105,517	105,517	106,605			(1,088)		(1,088)		105,517			0	1,486	03/01/2049.
12625E AA 7	COMM_13-SFS	..	12/01/2020.	SCHEDULED REDEMPTION		37,158	37,158	37,158	37,158				0		37,158			0	432	04/01/2035.
20605P AJ 0	CONCHO RESOURCES INC	..	03/31/2020.	JP MORGAN SECURITIES LLC		4,566,870	5,931,000	5,916,113	5,916,641		62		62		5,916,703		(1,349,833)	(1,349,833)	145,371	10/01/2047.
210805 CY 1	CONTINENTAL AIRLINES PASS THROUGH - ABS	..	11/01/2020.	Various		474,574	474,574	475,813	474,644		(70)		(70)		474,574		(0)	(0)	19,102	11/01/2020.
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH - ABS	..	12/15/2020.	SCHEDULED REDEMPTION		480	480	462	478		3		3		480			0	32	06/15/2021.
21240B AD 3	CONTROLADORA MABE SA DE CV	D	06/01/2020.	MARKET AXESS TRADING PLATFORM.		368,432	400,000	424,800	423,972		(936)		(936)		423,036		(54,604)	(54,604)	13,689	10/23/2028.
91803* AP 3	CORIX REGULATED UTILITIES US INC	..	07/19/2020.	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000				0		750,000			0	49,350	07/21/2036.
12637F AC 6	CPS_16-D	..	09/15/2020.	SCHEDULED REDEMPTION		552,763	552,763	552,652	552,754		9		9		552,763			0	5,921	01/17/2023.
12595M AC 1	CPS_18-A	..	12/15/2020.	SCHEDULED REDEMPTION		820,016	820,016	819,819	819,954		62		62		820,016			0	21,146	12/15/2023.
22411X AC 8	CPS_18-D	..	12/16/2020.	GOLDMAN SACHS & CO LLC		1,464,019	1,440,000	1,439,815	1,439,896		62		62		1,439,958		24,061	24,061	55,612	09/15/2023.
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR.	..	03/11/2020.	Various		501,287	566,000	565,465	565,424		3		3		565,427		(64,140)	(64,140)	10,735	05/01/2027.
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I	..	06/08/2020.	Various		335,258	339,000	338,303	338,313		(32)		(32)		338,281		(3,023)	(3,023)	12,362	10/15/2025.
126307 AU 1	CSC HOLDINGS LLC	..	12/07/2020.	BARCLAYS CAPITAL INC		1,350,613	1,294,000	1,295,049	1,294,117		(829)		(829)		1,293,288		57,324	57,324	75,915	05/15/2026.
12647M BY 0	CSMC_13-6	..	12/01/2020.	SCHEDULED REDEMPTION		209,337	209,337	205,452	205,808		3,529		3,529		209,337			0	5,064	08/01/2043.
126410 LK 3	CSX TRANSPORTATION INC	..	06/15/2020.	MATURED		840,000	840,000	984,715	845,188		(5,188)		(5,188)		840,000			0	40,950	06/15/2020.
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS	..	12/10/2020.	SCHEDULED REDEMPTION		168,758	168,758	168,758	168,758				0		168,758			0	8,291	10/10/2031.
126659 AA 9	CVS PASSTHROUGH TRUST - ABS	..	12/10/2020.	SCHEDULED REDEMPTION		172,600	172,600	172,600	172,600				0		172,600			0	9,006	07/10/2031.
126673 NW 8	CWABS_04-12	..	12/28/2020.	SCHEDULED REDEMPTION		1,777,830	1,777,830	1,763,385	1,774,142		3,688		3,688		1,777,830			0	24,556	03/25/2035.
126673 QG 0	CWL_04-AB2	..	12/28/2020.	SCHEDULED REDEMPTION		858,677	858,677	798,569	834,157		24,519		24,519		858,677			0	9,428	05/25/2036.
126670 LP 1	CWL_05-14	..	09/25/2020.	SCHEDULED REDEMPTION		1,394,728	1,394,728	1,216,900	1,358,926		35,801		35,801		1,394,728			0	10,939	04/25/2036.
Q3079# AA 6	DBCT FINANCE PTY LTD	D	04/28/2020.	MATURED		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	183,050	04/28/2020.
23312V AH 9	DBJPM_16-C3	..	08/19/2020.	DEUTSCHE BANK SECURITIES INC		1,131,361	1,060,250	1,091,997	1,082,103		(1,969)		(1,969)		1,080,134		51,227	51,227	23,286	08/01/2049.
23311V AF 4	DCP MIDSTREAM OPERATING LP	..	02/20/2020.	BANC OF AMERICA SECURITIES LLC		194,500	200,000	197,740	197,797		6		6		197,803		(3,303)	(3,303)	4,449	04/01/2044.
24718P AA 5	DELPHI TECHNOLOGIES PLC	C	01/28/2020.	Various		773,320	704,000	708,284	707,244		(40)		(40)		707,204		66,116	66,116	11,636	10/01/2025.
25278X AH 2	DIAMONDBACK ENERGY INC	..	03/31/2020.	BARCLAYS CAPITAL INC		4,365,260	5,899,000	5,835,922	5,844,638		2,189		2,189		5,846,827		(1,481,567)	(1,481,567)	107,452	05/31/2025.
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC	..	09/21/2020.	HIMCO OPERATIONAL TRANSACTION.		2,482,139	2,600,000	2,478,580	2,480,194		1,960		1,960		2,482,154		(15)	(15)	123,229	04/01/2043.
25470D BK 4	DISCOVERY COMMUNICATIONS LLC	..	09/21/2020.	HIMCO OPERATIONAL TRANSACTION.		167	168	136					0		136		31	31		09/15/2055.
25470X AY 1	DISH DBS CORP	..	05/18/2020.	JP MORGAN SECURITIES LLC		182,314	183,000	188,021	186,723		(177)		(177)		186,546		(4,232)	(4,232)	12,567	07/01/2026.
269330 AA 4	E3_19-1 - ABS	..	12/20/2020.	SCHEDULED REDEMPTION		1,258,969	1,258,969	1,258,931	1,258,930		39		39		1,258,969			0	28,776	09/20/2055.
28035Q AA 0	EDGEWELL PERSONAL CARE CO	..	08/06/2020.	MORGAN STANLEY & CO. LLC		252,223	233,000	235,775			(106)		(106)		235,669		16,554	16,554	2,777	06/01/2028.
31573N AA 9	EFMT_18-1	..	11/01/2020.	SCHEDULED REDEMPTION		7,228,118	7,228,118	7,228,103	7,228,103		15		15		7,228,118			0	238,287	10/01/2058.
28414H AG 8	ELANCO ANIMAL HEALTH INC	..	05/06/2020.	CREDIT SUISSE SECURITIES (USA) LLC		2,299,750	2,100,000	2,100,000	2,100,000				0		2,100,000		199,750	199,750	52,276	08/28/2028.
26857L AA 0	ELFI_20-A	..	12/25/2020.	SCHEDULED REDEMPTION		2,243,112	2,243,112	2,242,412			700		700		2,243,112			0	15,132	08/25/2045.
29445F BZ 0	EMLT_04-3	..	12/28/2020.	SCHEDULED REDEMPTION		1,473,069	1,473,069	1,477,672	1,476,646		(3,577)		(3,577)		1,473,069			0	19,600	12/25/2034.
29275Y AC 6	ENERSYS	..	06/30/2020.	WELLS FARGO ADVISORS, LLC		248,125	250,000	251,881	251,870		(101)		(101)		251,770		(3,645)	(3,645)	6,107	12/15/2027.
29365D AA 7	ENTERCOM MEDIA CORP	..	02/03/2020.	GOLDMAN SACHS & CO LLC		224,967	210,000	212,684	212,507		(26)		(26)		212,481		12,485	12,485	3,564	05/01/2027.
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV	D	12/20/2020.	SCHEDULED REDEMPTION		83,036	83,036	83,036	83,036				0		83,036			0	4,123	12/20/2044.
29441W AC 9	EQUATE PETROCHEMICAL BV	D	11/06/2020.	Various		1,011,550	1,000,000	997,748	998,741		(283)		(283)		998,458		13,092	13,092	28,215	11/03/2026.
35104X AA 6	FCRT_17-1	..	07/15/2020.	SCHEDULED REDEMPTION		96,663	96,663	96,656	96,662		1		1		96,663			0	730	04/15/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
35105M AC 5	FCRT_18-2	..	12/15/2020.	SCHEDULED REDEMPTION		3,638,061	3,638,061	3,637,336	3,637,729		332		332		3,638,061			0	117,147	05/15/2023.
32027N LA 7	FFML_04-FF7	..	12/28/2020.	SCHEDULED REDEMPTION		566,635	566,635	524,582	540,671		25,964		25,964		566,635			0	6,638	09/25/2034.
32027N LR 0	FFML_04-FFH3	..	12/28/2020.	SCHEDULED REDEMPTION		108,920	108,920	106,027	108,280		640		640		108,920			0	837	10/25/2034.
32027N VV 0	FFML_05-FF9	..	12/28/2020.	SCHEDULED REDEMPTION		264,504	264,504	246,650	253,220		11,284		11,284		264,504			0	2,752	10/25/2035.
32027N XD 8	FFML_05-FFH4	..	12/28/2020.	SCHEDULED REDEMPTION		67,095	67,095	63,321	65,638		1,457		1,457		67,095			0	642	12/25/2035.
320276 AB 4	FFML_06-FF9	..	12/28/2020.	SCHEDULED REDEMPTION		3,532,348	3,532,348	3,281,772	3,335,116		197,231		197,231		3,532,348			0	24,648	06/25/2036.
35729P JE 1	FHLT_05-1	..	12/28/2020.	SCHEDULED REDEMPTION		222,005	222,005	150,755	218,819		3,186		3,186		222,005			0	1,917	06/25/2035.
34407D AC 3	FLY LEASING LTD	D	02/19/2020.	Various		659,690	634,000	635,085	634,658		(15)		(15)		634,643		25,047	25,047	10,075	10/15/2024.
31659T DV 4	FMIC_05-2	..	12/28/2020.	SCHEDULED REDEMPTION		217,353	217,353	164,713	191,295		26,059		26,059		217,353			0	2,303	12/25/2035.
35671D AZ 8	FREEPORT-MCMORAN INC	..	02/12/2020.	Various		1,011,256	985,000	946,946	958,094		846		846		958,939		52,317	52,317	15,478	03/15/2023.
35671D BL 8	FREEPORT-MCMORAN INC	..	11/18/2020.	MORGAN STANLEY & CO. LLC		752,100	690,000	675,943	677,627		2,035		2,035		679,663		72,437	72,437	31,918	11/14/2024.
30314D AE 9	FREMF_19-K96	..	12/14/2020.	SG AMERICAS, LLC		11,232,422	10,000,000	10,572,470	10,567,384		(47,544)		(47,544)		10,519,840		712,582	712,582	403,416	08/01/2056.
30312D AG 6	FREMF_19-K98	..	12/14/2020.	SG AMERICAS, LLC		5,806,490	5,173,000	5,458,529	5,451,774		(24,208)		(24,208)		5,427,566		378,924	378,924	204,598	10/01/2052.
33852A AC 1	FSMT_19-1INV	..	12/01/2020.	SCHEDULED REDEMPTION		6,299,838	6,299,838	6,400,242	6,398,113		(98,275)		(98,275)		6,299,838			0	92,279	10/01/2049.
350910 AN 5	FTST_06-4TS	..	09/11/2020.	SCHEDULED REDEMPTION		4,157,515	4,157,515	4,178,228	4,159,526		(2,011)		(2,011)		4,157,515			0	166,853	12/11/2028.
350910 AQ 8	FTST_06-4TS IS	..	09/11/2020.	SCHEDULED REDEMPTION				5,718,730	526,783		(526,783)		(526,783)					0	497,180	12/11/2028.
370334 CJ 1	GENERAL MILLS INC	..	12/04/2020.	CITIGROUP GLOBAL MARKETS, INC		9,295,421	6,723,000	6,756,140	6,755,193		(552)		(552)		6,754,642		2,540,780	2,540,780	360,745	04/17/2048.
37459* AA 6	GIANTS TRAINING FACILITY LLC M - ABS	..	12/01/2020.	SCHEDULED REDEMPTION		485,115	485,115	485,115	459,044				0		485,115			0	34,686	12/01/2030.
37459* AB 4	GIANTS TRAINING FACILITY LLC T - ABS	..	12/01/2020.	SCHEDULED REDEMPTION		242,557	242,557	242,557	242,557				0		242,557			0	17,343	12/01/2030.
38082J AA 7	GLDN_16-2A - ABS	..	09/20/2020.	SCHEDULED REDEMPTION		155,226	155,226	155,226	155,226				0		155,226			0	4,905	09/20/2047.
361849 G3 0	GMACC_04-C2 IS	..	05/01/2020.	SCHEDULED REDEMPTION									0					0	277,758	08/01/2038.
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE	..	08/10/2020.	SCHEDULED REDEMPTION		317,806	317,806	317,806	317,806				0		317,806			0	13,862	08/10/2031.
38218G AA 0	GOODG_18-1 - ABS	C	12/15/2020.	SCHEDULED REDEMPTION		646,343	646,343	646,276	646,277		66		66		646,343			0	16,564	10/15/2053.
39813# AA 9	GRIDFLEX GENERATION LLC	..	12/31/2020.	SCHEDULED REDEMPTION		579,597	579,597	579,597	579,597				0		579,597			0	24,203	12/31/2030.
36245E AE 8	GSAMP_06-HE7	..	12/28/2020.	SCHEDULED REDEMPTION		893,503	893,503	813,367	835,967		57,536		57,536		893,503			0	6,000	10/25/2046.
362334 EC 4	GSAMP_06-NC1	..	12/28/2020.	SCHEDULED REDEMPTION		753,253	753,253	654,389	714,065		39,188		39,188		753,253			0	7,184	02/25/2036.
36258K BB 3	GSMBS_20-INV1	..	12/01/2020.	SCHEDULED REDEMPTION		46,627	46,627	48,667			(2,040)		(2,040)		46,627			0	592	10/01/2050.
36258K BE 7	GSMBS_20-INV1	..	12/01/2020.	SCHEDULED REDEMPTION		109,951	109,951	110,660			(709)		(709)		109,951			0	1,396	10/01/2050.
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT	..	12/01/2020.	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000				0		150,000			0	5,835	12/01/2045.
437084 ET 9	HEAT_04-6	..	12/28/2020.	SCHEDULED REDEMPTION		66,219	66,219	62,350	64,871		1,349		1,349		66,219			0	750	12/25/2034.
437084 JU 1	HEAT_05-2	..	12/28/2020.	SCHEDULED REDEMPTION		149,557	149,557	135,443	144,631		4,926		4,926		149,557			0	1,722	07/25/2035.
437084 MH 6	HEAT_05-5	..	12/28/2020.	SCHEDULED REDEMPTION		82,824	82,824	79,201	82,492		332		332		82,824			0	706	11/25/2035.
437084 ND 4	HEAT_05-6	..	06/25/2020.	SCHEDULED REDEMPTION		61,478	61,478	58,654	61,056		422		422		61,478			0	333	12/25/2035.
437084 QY 5	HEAT_05-9	..	12/28/2020.	SCHEDULED REDEMPTION		2,482,293	2,482,293	2,248,465	2,352,700		129,593		129,593		2,482,293			0	20,464	04/25/2036.
437084 RY 4	HEAT_06-1	..	12/16/2020.	Various		13,647,720	13,545,000	7,600,744	10,778,029		1,028,919		1,028,919		11,809,887		1,722,976	1,722,976	139,836	04/25/2036.
42770R AA 8	HERO_14-1A - ABS	..	09/20/2020.	SCHEDULED REDEMPTION		157,306	157,306	163,992	163,654		(6,348)		(6,348)		157,306			0	7,472	09/20/2038.
42770U AA 1	HERO_15-2A - ABS	..	12/20/2020.	SCHEDULED REDEMPTION		165,876	165,876	169,401	172,489		(6,613)		(6,613)		165,876			0	5,430	09/20/2040.
436440 AK 7	HOLOGIC INC	..	10/15/2020.	Various		1,247,783	1,215,000	1,226,011	485,953		(1,520)		(1,520)		1,224,840		7,080	7,080	37,528	10/15/2025.
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS.	..	12/10/2020.	SCHEDULED REDEMPTION		796,395	796,395	796,343	797,940		(1,545)		(1,545)		796,395			0	38,024	01/10/2023.
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC	..	11/30/2020.	SCHEDULED REDEMPTION		640,049	640,049	640,049	640,049				0		640,049			0	23,306	05/31/2033.
44569* BH 3	HUNT OIL COMPANY	..	07/27/2020.	MATURED		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	486,000	07/27/2020.

SCHEDULE D - PART 4

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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
44421L AA 0	HY_16-10HY	..	07/30/2020.	DEUTSCHE BANK SECURITIES INC.		3,827,933	3,548,875	3,655,078	3,622,121		(6,074)		(6,074)		3,616,047		211,886	211,886	67,633	08/01/2038.
45112F AM 8	ICICI BANK LTD (DUBAI BRANCH)	D	04/06/2020.	Various		912,910	1,000,000	952,652	960,085		1,085		1,085		961,170		(48,260)	(48,260)	11,527	12/14/2027.
46185J AA 6	IHSFR_18-SFR1 - ABS	..	12/17/2020.	SCHEDULED REDEMPTION		2,489,567	2,489,567	2,489,567	2,489,567				0		2,489,567			0	32,219	03/17/2037.
46187X AA 3	IHSFR_18-SFR4 - ABS	..	12/17/2020.	SCHEDULED REDEMPTION		788,759	788,759	789,005			(246)		(246)		788,759			0	2,472	01/17/2038.
453140 AD 7	IMPERIAL BRANDS FINANCE PLC	D	07/21/2020.	MATURED		585,000	585,000	578,664	584,246		754		754		585,000			0	17,258	07/21/2020.
456606 HU 9	INABS_05-C	..	12/28/2020.	SCHEDULED REDEMPTION		1,426,340	1,426,340	1,248,048	1,364,104		62,237		62,237		1,426,340			0	15,750	10/25/2035.
45688C AA 5	INGEVITY CORP	..	10/26/2020.	Various		486,700	479,000	471,525	473,024		307		307		473,331		13,369	13,369	18,028	02/01/2026.
458140 BG 4	INTEL CORPORATION	..	12/17/2020.	Various		27,355,927	22,715,000	17,279,996	17,403,216		81,716		81,716		17,484,931		9,870,996	9,870,996	867,967	12/08/2047.
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY	D	04/13/2020.	CREDIT SUISSE SECURITIES (USA)		841,500	900,000	952,250	936,814		(2,044)		(2,044)		934,770		(93,270)	(93,270)	39,000	02/15/2025.
P58072 AG 7	INVERSIONES CMPC SA	D	11/09/2020.	Various		1,055,740	1,000,000	1,045,000	1,027,919		(5,485)		(5,485)		1,022,435		33,305	33,305	35,948	05/15/2023.
46626L EM 8	JPMAC_05-OPT2	..	12/28/2020.	SCHEDULED REDEMPTION		635,201	635,201	548,984	607,202		28,000		28,000		635,201			0	5,626	12/25/2035.
46625Y FF 5	JPMCC_04-C3 IS	..	12/01/2020.	SCHEDULED REDEMPTION				15,088					0					0		01/01/2042.
46635T CG 5	JPMCC_11-C3	..	12/01/2020.	SCHEDULED REDEMPTION		1,142,806	1,142,806	1,169,412	1,146,242		(3,436)		(3,436)		1,142,806			0	40,445	02/01/2046.
46647P BM 7	JPMORGAN CHASE & CO.	..	05/06/2020.	BANC OF AMERICA SECURITIES LLC		10,010,300	10,000,000	10,000,000					0		10,000,000		10,300	10,300	13,818	04/22/2041.
48121@ AC 5	JRD HOLDINGS LLC	..	03/27/2020.	SCHEDULED REDEMPTION		1,160,000	1,160,000	1,160,000	1,160,000				0		1,160,000			0	40,252	03/26/2021.
48121@ AE 1	JRD HOLDINGS LLC	..	12/09/2020.	STONECASTLE SECURITIES, LLC		11,940,000	12,000,000	12,000,000	12,000,000				0		12,000,000		(60,000)	(60,000)	339,660	04/25/2025.
497266 A# 3	KIRBY CORPORATION	..	02/27/2020.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	40,800	02/27/2020.
493268 AW 6	KSLT_00-A	..	11/25/2020.	SCHEDULED REDEMPTION		47,294	47,294	47,294	47,294				0		47,294			0	467	05/25/2029.
493268 AU 0	KSLT_99-B	..	11/25/2020.	SCHEDULED REDEMPTION		550,854	550,854	550,854	550,854				0		550,854			0	8,762	11/25/2036.
542514 KU 7	LBMLT_05-2	..	10/26/2020.	SCHEDULED REDEMPTION		181,482	181,482	177,115	180,714		768		768		181,482			0	1,702	04/25/2035.
52108H Y8 1	LBUBS_05-C1 IS	..	03/11/2020.	SCHEDULED REDEMPTION				17					0					0		02/11/2040.
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS	..	12/01/2020.	SCHEDULED REDEMPTION		891,529	891,529	913,300	900,093		(8,564)		(8,564)		891,529			0	36,955	08/01/2027.
527298 BH 5	LEVEL 3 FINANCING INC.	..	01/31/2020.	Various		1,171,323	1,133,000	1,151,240	1,142,427		(260)		(260)		1,142,167		29,155	29,155	23,732	05/01/2025.
527298 BM 4	LEVEL 3 FINANCING INC.	..	08/05/2020.	GOLDMAN SACHS & CO LLC		252,146	241,000	250,640	250,163		(1,303)		(1,303)		248,860		3,286	3,286	10,263	03/15/2026.
50212Y AB 0	LPL HOLDINGS INC.	..	01/15/2020.	MORGAN STANLEY & CO. LLC		472,986	451,000	468,269	465,218		(183)		(183)		465,035		7,951	7,951	8,788	09/15/2025.
525221 EM 5	LXS_05-7N	..	12/28/2020.	SCHEDULED REDEMPTION		82,047	82,047	76,996	77,370		4,677		4,677		82,047			0	707	12/25/2035.
57643L JH 0	MABS_05-HE1	..	12/28/2020.	SCHEDULED REDEMPTION		278,979	278,979	245,502	271,183		7,796		7,796		278,979			0	3,372	05/25/2035.
557497 E@ 9	MADISON GAS AND ELECTRIC CO.	..	12/20/2020.	MATURED		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	270,400	12/20/2020.
G5814# AB 0	MARI BOYLE LTD SERIES B	..	12/31/2020.	SCHEDULED REDEMPTION		103,453	103,453	103,453	103,453				0		103,453			0	4,720	06/30/2031.
G5814# AA 2	MARI JONE LTD SERIES A	..	12/31/2020.	SCHEDULED REDEMPTION		103,453	103,453	103,453	103,453				0		103,453			0	4,720	06/30/2031.
577081 BB 7	MATTEL INC.	..	03/04/2020.	Various		622,057	584,000	611,558	610,931		(937)		(937)		609,993		12,064	12,064	6,181	12/31/2025.
58772R AC 8	MBART_18-1	..	04/15/2020.	SCHEDULED REDEMPTION		784,886	784,886	784,886	784,886				0		784,886			0	2,386	04/15/2021.
58547D AB 5	MELCO RESORTS FINANCE LTD.	D	06/02/2020.	HSBC SECURITIES (USA) INC.		996,250	1,000,000	999,160	999,208		32		32		999,240		(2,990)	(2,990)	31,792	04/26/2026.
58547D AC 3	MELCO RESORTS FINANCE LTD.	D	06/04/2020.	CREDIT SUISSE SECURITIES (USA)		203,500	200,000	200,000	200,000				0		200,000		3,500	3,500	10,031	07/17/2027.
588056 AW 1	MERCER INTERNATIONAL INC.	C	02/11/2020.	SUSQUEHANNA FINANCIAL GROUP, LLLP		301,965	300,000	302,948	301,965		(85)		(85)		301,880		85	85	4,308	01/15/2026.
59010Q AB 2	MERLIN ENTERTAINMENTS PLC	D	11/12/2020.	JP MORGAN SECURITIES LLC		647,593	654,000	662,175	660,819		(653)		(653)		660,167		(12,574)	(12,574)	28,956	06/15/2026.
55303X AB 1	MGM GROWTH PROP OPERATING PARTNERS	..	06/15/2020.	Various		389,593	392,000	386,846	387,221		263		263		387,485		2,108	2,108	13,501	09/01/2026.
552953 CD 1	MGM RESORTS INTERNATIONAL	..	02/13/2020.	Various		771,053	723,000	683,945	690,411		433		433		690,844		80,208	80,208	14,702	09/01/2026.
61913P AS 1	MHL_05-1	..	12/25/2020.	SCHEDULED REDEMPTION		26,719	26,719	24,882	25,241		1,478		1,478		26,719			0	254	02/25/2035.
594918 AM 6	MICROSOFT CORPORATION	..	06/01/2020.	HIMCO OPERATIONAL TRANSACTION.		3,439,225	2,325,000	2,305,331	2,308,372		181		181		3,439,225			0	100,291	02/08/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
594918 BZ 6	MICROSOFT CORPORATION		12/07/2020.	Various		25,309,475	19,620,000	19,628,289	19,627,291		(662)		(662)		21,619,179		3,690,296	3,690,296	920,286	02/06/2037.
594918 CA 0	MICROSOFT CORPORATION		06/01/2020.	HIMCO OPERATIONAL TRANSACTION.		26,836,419	19,687,000	19,670,485	19,671,222		113		113		26,836,419			0	685,627	02/06/2047.
594918 CB 8	MICROSOFT CORPORATION		06/01/2020.	HIMCO OPERATIONAL TRANSACTION.		26,753,548	19,687,000	19,679,821	19,679,983		25		25		26,753,548			0	725,958	02/06/2057.
594918 CD 4	MICROSOFT CORPORATION		12/04/2020.	Various		10,676,109	10,000,809	9,028,336			6,465		6,465		5,734,948		4,941,161	4,941,161	138,951	06/01/2060.
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2020.	SCHEDULED REDEMPTION		262,447	262,447	263,345	216,958		(885)		(885)		262,447			0	15,747	03/15/2025.
60040# AB 8	MILLENNIUM PIPELINE CO LLC		12/31/2020.	SCHEDULED REDEMPTION		732,720	732,720	732,720	732,720				0		732,720			0	38,468	06/30/2032.
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC		09/22/2020.	HIMCO OPERATIONAL TRANSACTION.		648,929	736,234	551,254	731,415		(3,277)	181,427	(184,704)		546,711		102,218	102,218	22,032	09/30/2021.
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC		09/22/2020.	HIMCO OPERATIONAL TRANSACTION.		363,571	412,484	308,847	408,969		(39,243)	101,045	(140,288)		268,681		94,889	94,889		09/30/2021.
600814 AN 7	MILLICOM INTERNATIONAL CELLULAR S	D	06/05/2020.	SCOTIA CAPITAL (USA) INC		407,000	400,000	402,250	401,680		(117)		(117)		401,563		5,437	5,437	18,450	01/15/2028.
600814 AQ 0	MILLICOM INTERNATIONAL CELLULAR S	D	06/04/2020.	MORGAN STANLEY & CO. LLC		212,064	200,000	202,750	202,540		(124)		(124)		202,415		9,649	9,649	8,785	03/25/2029.
59020U WL 5	MLMI_05-WMC2		12/28/2020.	SCHEDULED REDEMPTION		309,826	309,826	296,125	307,976		1,850		1,850		309,826			0	2,835	04/25/2036.
59022H KF 8	MLMT_05-CIP1 IS		06/01/2020.	SCHEDULED REDEMPTION				204					0					0	153	07/01/2038.
617451 ER 6	MSAC_06-HE2		12/28/2020.	SCHEDULED REDEMPTION		1,263,193	1,263,193	1,155,032	1,191,291		71,902		71,902		1,263,193			0	9,943	03/25/2036.
61749H AA 8	MSAC_06-HE3		12/28/2020.	SCHEDULED REDEMPTION		871,588	871,588	807,581	831,376		40,212		40,212		871,588			0	6,333	04/25/2036.
61744C YB 6	MSAC_06-NC1		12/28/2020.	SCHEDULED REDEMPTION		341,615	341,615	276,281	309,031		32,585		32,585		341,615			0	3,946	12/25/2035.
61765D AX 6	MSC_15-MS1		12/14/2020.	MORGAN STANLEY & CO. LLC		991,685	930,000	984,492	968,134		(6,264)		(6,264)		961,869		29,816	29,816	39,677	05/01/2048.
59166D AA 5	MST_18-1A		12/01/2020.	SCHEDULED REDEMPTION		1,710,802	1,710,802	1,713,942	1,713,345		(2,543)		(2,543)		1,710,802			0	42,334	03/01/2057.
62432C AW 1	MVW_15-10A - ABS	C	01/29/2020.	RBC CAPITAL MARKETS, LLC		2,400,000	2,400,000	2,398,800	2,399,474		55		55		2,399,529		471	471	27,543	10/13/2027.
62957H AF 2	NABORS INDUSTRIES INC		03/26/2020.	CREDIT SUISSE SECURITIES (USA)		150,650	655,000	621,329	626,900		1,162		1,162		628,062		(477,412)	(477,412)	25,004	02/01/2025.
629682 AA 3	NADG_19-1 - ABS		12/28/2020.	SCHEDULED REDEMPTION		65,200	65,200	65,200	65,200				0		65,200			0	1,473	12/28/2049.
65479G AC 3	NAROT_18-B		06/15/2020.	SCHEDULED REDEMPTION		771,502	771,502	771,502	771,502				0		771,502			0	3,294	07/15/2021.
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2020.	SCHEDULED REDEMPTION		175,000	175,000	175,000	175,000				0		175,000			0	9,459	06/30/2035.
78442F EQ 7	NAVIENT CORP		01/16/2020.	JANE STREET EXECUTION SERVICES LLC		425,000	400,000	391,000	393,589		105		105		393,693		31,307	31,307	10,756	01/25/2023.
63939E AB 9	NAVSL_15-AA		12/15/2020.	SCHEDULED REDEMPTION		1,021,482	1,021,482	1,021,106	1,021,400		82		82		1,021,482			0	16,208	12/15/2028.
64352V LL 3	NCHET_05-3		12/28/2020.	SCHEDULED REDEMPTION		999,130	999,130	903,120	973,713		25,418		25,418		999,130			0	10,827	07/25/2035.
64045D AA 2	NEMAK SAB DE CV	D	08/20/2020.	Various		1,379,800	1,400,000	1,401,600	1,401,130		(166)		(166)		1,400,964		(21,164)	(21,164)	65,629	01/23/2025.
64079* AB 8	NEPTUNE SNR SECURED NOTES		12/31/2020.	SCHEDULED REDEMPTION		286,346	286,346	315,227	303,525		(17,180)		(17,180)		286,346			0	18,893	06/30/2027.
Q6634@ AF 8	NEWCASTLE COAL INFRASTRUCTURE GROU.	D	11/14/2020.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	95,729	11/14/2020.
65536H BE 7	NHELI_05-HE1		07/27/2020.	SCHEDULED REDEMPTION		153,682	153,682	148,880	153,406		276		276		153,682			0	1,103	09/25/2035.
65473Q AX 1	NISOURCE FINANCE CORPORATION		08/27/2020.	TENDER TRANSACTION		650,067	442,000	513,387	506,720		(1,198)		(1,198)		505,522		144,546	144,546	18,409	06/15/2041.
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS		12/10/2020.	SCHEDULED REDEMPTION		126,626	126,626	126,626	126,626				0		126,626			0	4,130	12/10/2032.
629377 CC 4	NRG ENERGY INC		02/11/2020.	JEFFERIES & CO. INC		269,800	250,000	266,140	263,961		(417)		(417)		263,544		6,256	6,256	9,569	01/15/2027.
64828M AP 2	NRZT_17-3A		12/01/2020.	SCHEDULED REDEMPTION		508,449	508,449	543,087			(34,638)		(34,638)		508,449			0	8,256	04/01/2057.
64830G AB 2	NRZT_18-1		12/01/2020.	SCHEDULED REDEMPTION		91,130	91,130	91,311	91,289		(159)		(159)		91,130			0	2,210	12/01/2057.
64830K BA 4	NRZT_18-3A		12/01/2020.	SCHEDULED REDEMPTION		318,805	318,805	340,125			(21,320)		(21,320)		318,805			0	5,187	05/01/2058.
64829X AC 6	NRZT_18-5		12/01/2020.	SCHEDULED REDEMPTION		1,793,188	1,793,188	1,800,331	1,798,797		(5,609)		(5,609)		1,793,188			0	47,556	12/01/2057.
64829X AT 9	NRZT_18-5		12/01/2020.	SCHEDULED REDEMPTION		167,984	167,984	167,212	167,285		699		699		167,984			0	4,417	12/01/2057.
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATION		12/31/2020.	Various		2,920,477	3,483,000	3,453,971	3,454,157		476		476		3,454,633		(534,155)	(534,155)	213,723	08/15/2049.
67091T AB 1	OCP SA	D	04/06/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		434,000	400,000	398,000	398,085		8		8		398,094		35,906	35,906	12,451	04/25/2044.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
67103Q BA 4	OFSBS_13-5A - ABS	C	01/17/2020.	SCHEDULED REDEMPTION		147,704	147,704	147,704	147,704				0		147,704			0	1,535	04/17/2025.
68241F AA 0	OLCMT_04-C3		12/11/2020.	SCHEDULED REDEMPTION		1,816,038	1,816,038	1,791,114	1,812,061		3,978		3,978		1,816,038			0	65,831	10/11/2030.
68389F JY 1	OOMLT_05-5		12/28/2020.	SCHEDULED REDEMPTION		1,099,174	1,099,174	958,343	1,048,161		51,013		51,013		1,099,174			0	9,792	12/25/2035.
68383N AY 9	OPMAC_05-2		12/28/2020.	SCHEDULED REDEMPTION		572,729	572,729	511,876	553,432		19,297		19,297		572,729			0	7,275	04/25/2035.
P57908 AF 5	ORBIA ADVANCE CORP SAB DE CV	D	06/04/2020.	HSBC SECURITIES (USA) INC		215,600	200,000	207,750	207,450		(62)		(62)		207,388		8,212	8,212	8,519	09/17/2044.
69376B AA 4	PACEF_20-1A - ABS		12/20/2020.	SCHEDULED REDEMPTION		665,993	665,993	667,045			(1,053)		(1,053)		665,993			0	3,157	09/20/2055.
698525 AA 0	PANOCHE ENERGY CENTER LLC		08/31/2020.	SCHEDULED REDEMPTION		405,410	405,410	405,410	405,410				0		405,410			0	27,913	07/31/2029.
70014L AA 8	PARK AEROSPACE HOLDINGS LTD	D	12/03/2020.	TENDER TRANSACTION		659,647	631,000	643,190	637,259		(2,117)		(2,117)		635,142		24,506	24,506	43,066	08/15/2022.
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE		03/07/2020.	CALL TRANSACTION		656,394	627,000	645,560	642,316		(1,102)		(1,102)		641,214		(14,214)	(14,214)	39,844	06/01/2024.
69318F AE 8	PBF HOLDING COMPANY LLC		02/14/2020.	CALL TRANSACTION		382,950	370,000	380,711	375,550		(339)		(339)		375,210		(5,210)	(5,210)	19,353	11/15/2023.
70706P A* 5	PENGROWTH ENERGY CORP	A	01/07/2020.	HIMCO OPERATIONAL TRANSACTION.		3,864,956	4,016,000	2,947,800	2,947,800				0		2,947,800		917,157	917,157	16,003	01/31/2020.
718549 AE 8	PHILLIPS 66 PARTNERS LP		07/06/2020.	MORGAN STANLEY & CO. LLC		5,910,786	5,400,000	5,076,378	5,082,540		2,859		2,859		5,085,398		825,388	825,388	203,595	10/01/2046.
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION		12/30/2020.	MILLENNIUM ADVISORS, LLC		235,405	201,000	212,646	206,062		(1,202)		(1,202)		204,860		30,545	30,545	17,306	11/15/2023.
72650T AA 6	PLAINS END FINANCING LLC		10/15/2020.	SCHEDULED REDEMPTION		563,020	563,020	571,346	568,793		(5,773)		(5,773)		563,020			0	27,563	04/15/2028.
73316P EN 6	POPLR_05-B		12/28/2020.	SCHEDULED REDEMPTION		123,083	123,083	115,083	119,243		3,840		3,840		123,083			0	2,157	08/25/2035.
70069F AY 3	PPSI_04-WCW2		12/28/2020.	SCHEDULED REDEMPTION		225,673	225,673	221,582	222,795		2,877		2,877		225,673			0	2,798	10/25/2034.
70069F KF 3	PPSI_05-WCW1		12/28/2020.	SCHEDULED REDEMPTION		257,038	257,038	230,852	247,798		9,240		9,240		257,038			0	2,629	09/25/2035.
70069F HV 2	PPSI_05-WHQ2		12/28/2020.	SCHEDULED REDEMPTION		1,181,003	1,181,003	451,259	1,048,767		132,236		132,236		1,181,003			0	12,496	05/25/2035.
74022D AJ 9	PRECISION DRILLING CORP	A	12/09/2020.	Various		584,058	681,000	454,915	650,194		(222)	198,021	(198,244)		451,950		132,108	132,108	38,286	11/15/2024.
744320 AY 8	PRUDENTIAL FINANCIAL INC		12/08/2020.	GOLDMAN SACHS & CO LLC		15,082,625	12,500,000	10,552,111	10,603,084		30,730		30,730		10,633,814		4,448,811	4,448,811	491,108	12/07/2047.
74732@ AA 6	QUAD GRAPHICS INC		03/19/2020.	Various		1,590,909	1,590,909	1,590,909	1,590,909				0		1,590,909			0	58,667	01/30/2026.
74732@ AD 0	QUAD GRAPHICS INC		03/19/2020.	TENDER TRANSACTION		1,590,909	1,590,909	1,590,909	1,590,909				0		1,590,909			0	41,490	04/14/2026.
74840L AA 0	QUICKEN LOANS INC		01/16/2020.	RBC CAPITAL MARKETS, LLC		715,699	689,000	690,775	692,716		(113)		(113)		692,603		23,096	23,096	8,804	05/01/2025.
912920 AC 9	QWEST CORPORATION		01/15/2020.	CALL TRANSACTION		65,254	65,000	64,079	64,100		2		2		64,102		898	898	1,743	09/15/2033.
76112B YX 2	RAMP_05-EFC3		12/28/2020.	SCHEDULED REDEMPTION		85,460	85,460	74,778	81,038		4,422		4,422		85,460			0	1,393	08/25/2035.
76112B 2D 1	RAMP_06-RS2		12/28/2020.	SCHEDULED REDEMPTION		227,196	227,196	203,128	206,109		21,088		21,088		227,196			0	2,000	03/25/2036.
76112B Z3 7	RAMP_06-RZ1		12/28/2020.	SCHEDULED REDEMPTION		1,030,897	1,030,897	946,658	1,006,750		24,147		24,147		1,030,897			0	9,464	03/25/2036.
75156X AC 5	RAMP_06-RZ4		12/16/2020.	Various		4,958,620	4,973,605	4,220,426	4,633,156		166,608		166,608		4,799,763		158,856	158,856	41,290	10/25/2036.
75405W AF 9	RASC_05-KS10		12/28/2020.	SCHEDULED REDEMPTION		340,404	340,404	293,173	318,331		22,074		22,074		340,404			0	3,507	11/25/2035.
753910 AD 0	RASC_05-KS12		08/25/2020.	SCHEDULED REDEMPTION		656,591	656,591	611,349	650,984		5,607		5,607		656,591			0	4,624	01/25/2036.
76110W 3T 1	RASC_05-KS8		12/28/2020.	SCHEDULED REDEMPTION		774,027	774,027	708,477	763,813		10,214		10,214		774,027			0	7,982	08/25/2035.
76113A AG 6	RASC_06-KS1		12/28/2020.	SCHEDULED REDEMPTION		145,129	145,129	129,890	141,145		3,984		3,984		145,129			0	1,403	02/25/2036.
75406E AD 3	RASC_06-KS4		09/25/2020.	SCHEDULED REDEMPTION		21,242	21,242	20,033	21,046		195		195		21,242			0	126	06/25/2036.
75406W AD 3	RASC_06-KS6		12/28/2020.	SCHEDULED REDEMPTION		187,119	187,119	165,718	176,400		10,720		10,720		187,119			0	1,412	08/25/2036.
75887N AL 3	REGT6_16-1A - ABS		10/20/2020.	SCHEDULED REDEMPTION		658,531	658,531	658,531	658,531				0		658,531			0	15,861	07/20/2028.
76119L AA 9	RESIDEO FUNDING INC		12/07/2020.	Various		284,081	280,000	282,131	281,904		(270)		(270)		281,634		2,447	2,447	10,977	11/01/2026.
78409V AN 4	S&P GLOBAL INC		08/17/2020.	TENDER TRANSACTION		26,062,979	18,297,000	19,819,078	19,799,978		(18,764)		(18,764)		19,781,214		6,281,765	6,281,765	622,098	05/15/2048.
78520L AB 6	SABIC CAPITAL II BV	D	06/03/2020.	CITIGROUP GLOBAL MARKETS, INC.		1,115,000	1,000,000	983,348	984,970		599		599		985,569		129,431	129,431	29,375	10/10/2028.
81375W GU 4	SABR_05-OP2		12/28/2020.	SCHEDULED REDEMPTION		417,757	417,757	378,070	405,534		12,223		12,223		417,757			0	4,293	10/25/2035.
81376E AC 9	SABR_06-NC2		01/16/2020.	AMHERST PIERPONT SECURITIES LLC		660,767	664,923	628,456	635,196		468		468		635,664		25,103	25,103	1,091	03/25/2036.
86358E MR 4	SAIL_04-9		12/28/2020.	SCHEDULED REDEMPTION		10,184	10,184	8,810	9,451		734		734		10,184			0	168	10/25/2034.
86358E WC 6	SAIL_05-7		10/26/2020.	SCHEDULED REDEMPTION		1,073,738	1,073,738	1,009,313	1,066,533		7,204		7,204		1,073,738			0	9,159	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
86358E UV 6	SAIL_05-HE1		12/28/2020.	SCHEDULED REDEMPTION		134,599	134,599	129,552	131,425		3,174		3,174		134,599			0	1,346	07/25/2035.
80007R AF 2	SANDS CHINA LTD	D	02/21/2020.	HSBC SECURITIES (USA) INC		891,776	800,000	799,344	799,424		13		13		799,437		92,339	92,339	22,436	08/08/2025.
80282K AY 2	SANTANDER HOLDINGS USA INC		02/11/2020.	EXCHANGE		5,932,626	5,940,000	5,932,276	5,932,516		110		110		5,932,626			0	67,978	10/05/2026.
80282K AZ 9	SANTANDER HOLDINGS USA INC		06/24/2020.	JANE STREET EXECUTION SERVICES LLC		1,699,076	1,635,000	1,632,970			103		103		1,633,074		66,002	66,002	38,601	10/05/2026.
86359A PY 3	SASC_03-BC2		12/28/2020.	SCHEDULED REDEMPTION		262,233	259,178	248,007	251,403		4,719		4,719		256,122			0	5,078	02/25/2033.
863576 DJ 0	SASC_05-WF4		12/28/2020.	SCHEDULED REDEMPTION		7,827	7,827	6,981	7,472		355		355		7,827			0	120	11/25/2035.
86359U AE 9	SASC_06-OPT1		12/28/2020.	SCHEDULED REDEMPTION		221,324	221,324	206,820	213,743		7,580		7,580		221,324			0	1,315	04/25/2036.
80556X AA 5	SAST_06-2		01/16/2020.	AMHERST PIERPONT SECURITIES LLC		1,489,631	1,502,781	1,421,537	1,455,052		1,601		1,601		1,456,653		32,978	32,978	2,086	09/25/2036.
L8038* AA 4	SBM BALEIA AZUL SARL	D	12/15/2020.	SCHEDULED REDEMPTION		567,840	567,840	562,702	564,785		3,055		3,055		567,840			0	25,606	09/15/2027.
80874Y AW 0	SCIENTIFIC GAMES CORPORATION		06/08/2020.	JP MORGAN SECURITIES LLC		69,650	70,000	67,638	67,896		138		138		68,034		1,616	1,616	2,285	10/15/2025.
35563P HH 5	SCRT_18-4		12/01/2020.	SCHEDULED REDEMPTION		77,748	77,748	73,904	73,943		3,806		3,806		77,748			0	1,689	03/01/2058.
80286A AF 1	SDART_18-5		12/16/2020.	Various		1,634,950	1,620,000	1,619,740	1,619,866		100		100		1,619,966		14,984	14,984	61,199	12/16/2024.
81211K AX 8	SEALED AIR CORPORATION		09/16/2020.	Various		683,170	611,000	642,945	639,931		(1,572)		(1,572)		638,359		44,811	44,811	21,788	09/15/2025.
81211K AY 6	SEALED AIR CORPORATION		11/23/2020.	BARCLAYS CAPITAL INC		729,436	680,000	679,413	679,419		57		57		679,476		49,960	49,960	27,124	12/01/2027.
81745D AE 1	SEMT_13-9		12/01/2020.	SCHEDULED REDEMPTION		921,226	921,226	897,084	897,351		23,875		23,875		921,226			0	22,321	07/01/2043.
81746N CB 2	SEMT_16-3		12/01/2020.	SCHEDULED REDEMPTION		100,887	100,887	103,280	102,944		(2,057)		(2,057)		100,887			0	2,244	11/01/2046.
81746N CC 0	SEMT_16-3		12/01/2020.	SCHEDULED REDEMPTION		75,665	75,665	74,859	74,971		694		694		75,665			0	1,683	11/01/2046.
81746Q CB 5	SEMT_18-2		12/01/2020.	SCHEDULED REDEMPTION		80,190	80,190	80,391	80,373		(183)		(183)		80,190			0	1,956	02/01/2048.
81746Q CC 3	SEMT_18-2		12/01/2020.	SCHEDULED REDEMPTION		36,225	36,225	35,802	35,839		386		386		36,225			0	790	02/01/2048.
81728U AA 2	SENSATA TECHNOLOGIES INC		06/30/2020.	Various		545,203	535,000	533,919	533,942		17		17		533,959		11,244	11,244	11,783	02/15/2030.
78432B AB 5	SGR_19-3		07/01/2020.	SCHEDULED REDEMPTION		1,325,728	1,325,728	1,325,708	1,325,710		18		18		1,325,728			0	15,130	09/01/2059.
78432B AC 3	SGR_19-3		07/01/2020.	SCHEDULED REDEMPTION		1,883,855	1,883,855	1,883,845	1,883,846		9		9		1,883,855			0	23,032	09/01/2059.
827048 AV 1	SILGAN HOLDINGS INC		02/06/2020.	BARCLAYS CAPITAL INC		680,850	680,000	680,906	680,887		(18)		(18)		680,869		(19)	(19)	6,857	02/01/2028.
82967N AW 8	SIRIUS XM RADIO INC		01/21/2020.	JP MORGAN SECURITIES LLC		191,700	180,000	185,400	184,785		(58)		(58)		184,727		6,973	6,973	5,053	07/15/2026.
78443C BV 5	SLMA_05-A		12/15/2020.	SCHEDULED REDEMPTION		1,427,829	1,427,829	1,425,598	1,427,133		695		695		1,427,829			0	16,042	12/15/2038.
78443C CL 6	SLMA_06-A		12/15/2020.	SCHEDULED REDEMPTION		571,188	571,188	492,649	530,598		40,590		40,590		571,188			0	5,626	06/15/2039.
78443C CY 8	SLMA_06-BW		12/15/2020.	SCHEDULED REDEMPTION		1,470,596	1,470,596	1,352,948	1,408,326		62,270		62,270		1,470,596			0	13,448	12/15/2039.
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	11/04/2020.	Various		1,112,732	1,000,000	1,006,236	1,005,903		(373)		(373)		1,005,530		107,202	107,202	35,251	05/07/2029.
83404K AC 7	SOFI_17-E		12/25/2020.	SCHEDULED REDEMPTION		1,684,634	1,684,634	1,699,045			(14,412)		(14,412)		1,684,634			0	25,357	11/26/2040.
83401B AB 2	SOFI_17-F		12/25/2020.	SCHEDULED REDEMPTION		575,963	575,963	583,005			(7,042)		(7,042)		575,963			0	7,689	01/25/2041.
84265V AE 5	SOUTHERN COPPER CORPORATION		06/05/2020.	BANC OF AMERICA SECURITIES LLC		729,575	550,000	648,798	641,597		(1,118)		(1,118)		640,479		89,096	89,096	24,028	04/16/2040.
84519# AD 6	SOUTHWEST POWER POOL INC		12/30/2020.	SCHEDULED REDEMPTION		98,369	98,369	104,365	103,426		(5,057)		(5,057)		98,369			0	3,865	12/30/2042.
84519# AG 9	SOUTHWEST POWER POOL INC		12/30/2020.	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000				0		500,000			0	13,203	09/30/2024.
845467 AM 1	SOUTHWESTERN ENERGY COMPANY		03/05/2020.	MARKET AXESS TRADING PLATFORM.		151,880	190,000	192,849	192,016		(78)		(78)		191,939		(40,058)	(40,058)	6,254	04/01/2026.
84929# AA 6	SPOWER FINANCE I LLC		12/31/2020.	SCHEDULED REDEMPTION		619,649	619,649	619,649	619,649				0		619,649			0	28,194	12/31/2036.
85172F AM 1	SPRINGLEAF FINANCE CORP		08/05/2020.	JEFFERIES & CO. INC		452,000	400,000	401,125	400,883		(87)		(87)		400,796		51,204	51,204	24,597	03/15/2025.
85207U AH 8	SPRINT CORP		03/10/2020.	CITIGROUP GLOBAL MARKETS, INC.		579,690	513,000	514,924	514,442		(55)		(55)		514,387		65,303	65,303	8,833	06/15/2024.
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC		12/20/2020.	SCHEDULED REDEMPTION		739,000	739,000	742,658	740,350		(1,350)		(1,350)		739,000			0	20,175	09/20/2021.
85769F AD 0	SPST_19-WL1 - ABS		06/25/2020.	SCHEDULED REDEMPTION		3,375,000	3,375,000	3,375,000	3,375,000				0		3,375,000			0	32,275	08/25/2052.
85769F AE 8	SPST_19-WL1 - ABS		06/25/2020.	SCHEDULED REDEMPTION		27,750,000	27,750,000	27,750,000	27,750,000				0		27,750,000			0	287,621	08/25/2052.
85769F AF 5	SPST_19-WL1 - ABS		06/25/2020.	SCHEDULED REDEMPTION		16,475,000	16,475,000	16,475,000	16,475,000				0		16,475,000			0	183,969	08/25/2052.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
78480@ AA 1	SR SMITH LLC		12/31/2020.	SCHEDULED REDEMPTION		107,974	107,974	106,695	101,646		626		626		107,974			0	8,906	03/27/2022.
78466C AC 0	SS&C TECHNOLOGIES INC		02/12/2020.	MORGAN STANLEY & CO. LLC		428,000	400,000	400,806	400,718		(14)		(14)		400,704		27,296	27,296	8,189	09/30/2027.
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE)		10/13/2020.	Various		1,166,659	1,106,000	1,119,635	695,867		(2,513)		(2,513)		1,117,495		49,164	49,164	61,287	02/15/2027.
858119 BH 2	STEEL DYNAMICS INC		11/08/2020.	CALL TRANSACTION		454,180	445,000	428,878	432,098		1,684		1,684		433,782		11,218	11,218	30,239	09/15/2025.
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		12/15/2020.	SCHEDULED REDEMPTION		5,999	5,999	5,999	5,999				0		5,999			0	342	12/15/2025.
86212X AA 8	STR_19-1 - ABS		12/20/2020.	SCHEDULED REDEMPTION		76,156	76,156	76,132	76,132		24		24		76,156			0	1,327	11/20/2049.
84751P GZ 6	SURF_05-BC3		12/28/2020.	SCHEDULED REDEMPTION		64,229	64,229	61,500	62,863		1,366		1,366		64,229			0	715	06/25/2036.
83611M EA 2	SVHE_05-DO1		02/25/2020.	SCHEDULED REDEMPTION		55,652	55,652	55,652	55,652				0		55,652			0	176	05/25/2035.
83611M DH 8	SVHE_05-OPT1		12/28/2020.	SCHEDULED REDEMPTION		337,811	337,811	294,740	311,316		26,495		26,495		337,811			0	3,341	06/25/2035.
83612M AF 4	SVHE_06-WF2		12/28/2020.	SCHEDULED REDEMPTION		332,595	332,595	276,470	310,826		21,769		21,769		332,595			0	2,497	12/25/2036.
89238T AC 7	TAOT_18-B		04/15/2020.	SCHEDULED REDEMPTION		465,241	465,241	465,241	465,241				0		465,241			0	1,574	03/15/2021.
87612B BB 7	TARGA RESOURCES PARTNERS LP/TARGA		05/08/2020.	CITIGROUP GLOBAL MARKETS, INC.		615,875	650,000	646,254	646,101		153		153		646,254		(30,379)	(30,379)	26,002	02/01/2025.
87612E BF 2	TARGET CORPORATION		10/08/2020.	TENDER TRANSACTION		17,362,916	14,008,000	13,363,752	13,387,949		10,417		10,417		13,398,366		3,964,550	3,964,550	497,916	04/15/2046.
87612E BG 0	TARGET CORPORATION		10/08/2020.	TENDER TRANSACTION		33,893,647	26,055,000	26,449,174	26,434,281		(6,175)		(6,175)		26,428,106		7,465,540	7,465,540	911,708	11/15/2047.
879369 AE 6	TELEFLEX INCORPORATED		10/26/2020.	HILLTOP SECURITIES		779,197	746,000	750,600	183,791		(577)		(577)		750,214		28,983	28,983	33,034	06/01/2026.
87952V AM 8	TELESAT CANADA / TELESAT LLC	A	06/18/2020.	WELLS FARGO ADVISORS, LLC		264,990	264,000	271,423	271,169		(626)		(626)		270,543		(5,553)	(5,553)	11,964	10/15/2027.
88032W AG 1	TENCENT HOLDINGS LTD	D	06/01/2020.	MARKET AXESS TRADING PLATFORM.		215,782	200,000	199,950	199,958		2		2		199,960		15,822	15,822	6,271	01/19/2028.
87264A AU 9	T-MOBILE USA INC		10/01/2020.	Various		1,441,468	1,401,000	1,356,808	1,365,273		3,868		3,868		1,369,141		72,326	72,326	73,706	02/01/2026.
87299A TE 4	T-MOBILE USA INC		04/08/2020.	HIMCO OPERATIONAL TRANSACTION.			1,386,000	0	0		0		0		1		(1)	(1)	13,552	04/15/2024.
87299A TL 8	T-MOBILE USA INC		04/08/2020.	HIMCO OPERATIONAL TRANSACTION.			1,564,000						0					0	26,647	01/15/2026.
87299A TT 1	T-MOBILE USA INC		04/08/2020.	HIMCO OPERATIONAL TRANSACTION.			2,365,000						0					0	9,732	02/01/2026.
88947E AS 9	TOLL BROTHERS FINANCE CORP		02/27/2020.	Various		243,430	220,000	230,144	229,562		(184)		(184)		229,378		14,052	14,052	4,898	03/15/2027.
89307# AA 7	TRANS BAY CABLE LLC		12/31/2020.	SCHEDULED REDEMPTION		348,000	348,000	348,000	348,000				0		348,000			0	8,437	06/30/2047.
893647 BE 6	TRANSDIGM INC		07/27/2020.	CITIGROUP GLOBAL MARKETS, INC.		321,013	305,000	318,344	316,762		(1,469)		(1,469)		315,293		5,720	5,720	16,627	03/15/2026.
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR		02/18/2020.	CALL TRANSACTION		4,311,976	4,200,000	4,200,000	4,200,000				0		4,200,000			0	155,124	12/09/2020.
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD		04/30/2020.	MATURED		400,000	400,000	400,000	400,000				0		400,000			0	12,140	04/30/2020.
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD		04/30/2020.	MATURED		171,429	171,429	171,429	171,429				0		171,429			0	5,246	04/30/2020.
89640P AK 9	TRNTS_14-1A - ABS	C	03/23/2020.	CALL TRANSACTION		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	392,087	04/15/2026.
89640P AL 7	TRNTS_14-1A - ABS	C	03/23/2020.	CALL TRANSACTION		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	15,684	04/15/2026.
90139Q AB 3	TWIN BROOK I - OFFSHORE - ABS		12/30/2020.	CAPITAL DISTRIBUTION		7,016,198	7,016,198	7,016,198	7,016,198				0		7,016,198			0	265,573	04/25/2024.
90139P AB 5	TWIN BROOK I - ONSHORE - ABS		12/30/2020.	Various		7,334,493	7,334,493	7,334,493	7,334,493				0		7,334,493			0	278,081	04/25/2024.
90139# AA 9	TWINBROOK II - OFFSHORE - ABS		12/31/2020.	CAPITAL DISTRIBUTION		1,335,525	1,335,525	1,332,186			175		175		1,332,361		3,164	3,164		06/09/2026.
90139* AA 3	TWINBROOK II - ONSHORE - ABS		12/31/2020.	CAPITAL DISTRIBUTION		1,618,689	1,618,689	1,614,642			196		196		1,614,838		3,850	3,850		06/09/2026.
90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC		04/01/2020.	SCHEDULED REDEMPTION		826,203	826,203	826,203	826,203				0		826,203			0	31,396	04/01/2039.
73019# AA 0	UNION PACIFIC RR 2012-A		09/13/2020.	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		09/13/2020.	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		09/13/2020.	SCHEDULED REDEMPTION		359,811	359,811	359,811	359,811				0		359,811			0	10,794	09/13/2027.
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA		08/25/2020.	SCHEDULED REDEMPTION		485,008	485,008	485,008	485,008				0		485,008			0	20,128	08/25/2031.
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC		03/11/2020.	Various		729,088	756,000	777,271	777,040		(772)		(772)		776,268		(47,180)	(47,180)	30,793	01/15/2025.
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC		10/05/2020.	Various		1,173,038	1,096,000	1,161,783	1,139,278		(2,827)		(2,827)		1,136,450		36,588	36,588	37,409	09/15/2026.
92329V AQ 5	VENTR_16-25A - ABS	C	12/17/2020.	CALL TRANSACTION		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	208,166	04/20/2029.
92331K AX 0	VENTR_23R - ABS		10/19/2020.	SCHEDULED REDEMPTION		112,907	112,907	112,907	112,907				0		112,907			0	2,704	07/19/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
92343V DU 5	VERIZON COMMUNICATIONS INC.		10/06/2020.	HIMCO OPERATIONAL TRANSACTION.		1,865,246	1,869,000	1,864,779	1,865,138		108		108		1,865,246			0	103,574	03/16/2037.
92343V FM 1	VERIZON COMMUNICATIONS INC.		10/06/2020.	HIMCO OPERATIONAL TRANSACTION.		35	35	29					0		29		6	6		10/30/2056.
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I.		12/15/2020.	SCHEDULED REDEMPTION.		125,650	125,650	125,650	125,650				0		125,650			0	2,998	05/15/2035.
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC.		12/31/2020.	SCHEDULED REDEMPTION.		54,604	54,604	54,604	54,604				0		54,604			0	1,749	06/30/2030.
91830M AG 1	VNDO_13-PENN.		11/01/2020.	SCHEDULED REDEMPTION.		250,000	250,000	254,910	250,899		(899)		(899)		250,000			0	9,210	12/01/2029.
91830M AJ 5	VNDO_13-PENN.		11/01/2020.	SCHEDULED REDEMPTION.		125,000	125,000	124,610	124,928		72		72		125,000			0	4,605	12/01/2029.
928668 AR 3	VOLKSWAGEN GROUP OF AMERICA FINANC.		08/26/2020.	MORGAN STANLEY & CO. LLC.		8,844,800	8,000,000	7,952,720	7,962,566		5,943		5,943		7,968,509		876,291	876,291	269,167	11/13/2023.
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS		12/25/2020.	SCHEDULED REDEMPTION.		212,723	212,723	212,723	212,723				0		212,723			0	6,762	12/25/2036.
92922F 4R 6	WAMU_05-AR13.		12/25/2020.	SCHEDULED REDEMPTION.		1,524,552	1,524,552	1,386,138	1,419,069		105,482		105,482		1,524,552			0	13,663	10/25/2045.
92922F 4S 4	WAMU_05-AR13.		12/25/2020.	SCHEDULED REDEMPTION.		159,813	159,813	145,030	153,731		6,082		6,082		159,813			0	1,604	10/25/2045.
92925C BD 3	WAMU_05-AR19.		12/25/2020.	SCHEDULED REDEMPTION.		161,401	161,401	147,058	148,131		13,271		13,271		161,401			0	1,452	12/25/2045.
92922F U5 5	WAMU_05-AR9.		12/25/2020.	SCHEDULED REDEMPTION.		460,356	460,356	405,689	406,379		53,977		53,977		460,356			0	4,884	07/25/2045.
94107J AA 1	WASTE PRO USA INC.		02/12/2020.	Various.		331,191	318,000	312,133	312,831		83		83		312,915		18,277	18,277	8,687	02/15/2026.
929766 C8 4	WBCMT_05-C17 IS.		03/01/2020.	SCHEDULED REDEMPTION.				30,121	9,817	49,084	(58,901)		(9,817)					0	2,630	03/01/2042.
92978T BU 4	WBCMT_07-C31 IS.		05/14/2020.	PREPAYMENT PENALTY.		229,379							0					0	229,379	04/01/2047.
94946T AC 0	WELLCARE HEALTH PLANS INC.		01/28/2020.	EXCHANGE.		1,007,286	1,007,000	1,010,515	1,007,303		(17)		(17)		1,007,286			0	19,699	04/01/2025.
94946T AD 8	WELLCARE HEALTH PLANS INC.		01/28/2020.	EXCHANGE.		85,000	85,000	85,000	85,000				0		85,000			0	2,281	08/15/2026.
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS		12/10/2020.	SCHEDULED REDEMPTION.		182,230	182,230	182,230	182,230				0		182,230			0	6,901	10/10/2027.
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS.		01/02/2020.	SCHEDULED REDEMPTION.		125,394	125,394	125,394	125,394				0		125,394			0	6,872	01/02/2025.
94978# DA 2	WELLS FARGO-WACHOVIA BANK - ABS.		01/02/2020.	SCHEDULED REDEMPTION.		166,434	166,434	166,434	166,434				0		166,434			0	9,121	01/02/2025.
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS.		01/02/2020.	SCHEDULED REDEMPTION.		18,756	18,756	18,756	18,756				0		18,756			0	1,028	01/02/2025.
9497EN AE 3	WFHET_05-3.		12/28/2020.	SCHEDULED REDEMPTION.		229,002	229,002	206,173	221,542		7,460		7,460		229,002			0	3,276	11/25/2035.
92936Y AC 5	WFRBS_12-C8.		08/19/2020.	AMHERST PIERPONT SECURITIES LLC		1,548,633	1,500,000	1,529,945	1,508,036		(2,110)		(2,110)		1,505,926		1,273	1,273	32,511	08/01/2045.
96042E AF 4	WLAKE_17-1A.	C	08/15/2020.	SCHEDULED REDEMPTION.		550,000	550,000	549,959	549,995		5		5		550,000			0	10,604	10/17/2022.
98162C AC 5	WOLS_18-B.		09/15/2020.	SCHEDULED REDEMPTION.		1,599,315	1,765,435	1,765,435	1,765,435				0		1,765,435			0	9,727	06/15/2021.
980745 D* 1	WOODWARD INC.		11/15/2020.	MATURED.		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	269,325	11/15/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous.					860,986,633	815,041,449	793,905,631	754,315,861	49,084	2,113,791	1,148,947	1,013,928	0	811,042,330	0	49,296,737	49,296,737	24,836,669	XXX
Bonds - Unaffiliated Bank Loans																				
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO.	A	12/31/2020.	Various.		126,600	132,450	132,450	132,450				0		132,450		(5,850)	(5,850)	1,687	11/14/2026.
BHM275 13 8	ALLIANT HOLDINGS INTERMEDIATE LLC.		12/31/2020.	SINKING FUND TRANSACTION.		1,422	1,422	1,411			0		0		1,412		10	10		10/08/2027.
BHM1R8 XL 7	AMERICAN AIRLINES INC.		01/29/2020.	HIMCO OPERATIONAL TRANSACTION.		259,727	260,077	259,361	259,589		20		20		259,609		118	118	832	10/10/2021.
BHM1VQ Q6 3	BAUSCH HEALTH COMPANIES INC.	A	12/31/2020.	SINKING FUND TRANSACTION.		68,282	68,282	67,279			7		7		67,286		996	996	81	06/02/2025.
BHM1UY 58 6	GOLDEN NUGGET INC/NV.		02/04/2020.	HIMCO OPERATIONAL TRANSACTION.		322,727	323,535	322,727	322,755		17		17		322,772		(45)	(45)	3,793	10/04/2023.
15670B AB 8	LUMEN TECHNOLOGIES INC.		01/31/2020.	SINKING FUND TRANSACTION.		722,686	722,686	717,488	717,980		63		63		718,043		4,643	4,643	5,562	01/31/2025.
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC.		12/31/2020.	SINKING FUND TRANSACTION.		11,784	11,784	11,770			1		1		11,770		14	14	160	03/15/2027.
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC.		01/17/2020.	Various.									0					0	3,585	03/27/2025.
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA.		02/14/2020.	BANC OF AMERICA SECURITIES LLC.		366,835	365,920	366,645	365,677		5		5		365,683		1,153	1,153	2,405	03/16/2025.
BHM219 XL 1	NASCAR HOLDINGS LLC.		04/24/2020.	Various.		482,964	508,370	510,329	107,747		(650)		(650)		509,691		(26,727)	(26,727)	5,573	07/25/2026.
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION.		01/28/2020.	JP MORGAN SECURITIES LLC.		552,243	549,824	548,566	548,530		15		15		548,545		3,698	3,698	3,201	11/02/2024.
70215E AN 3	PARTY CITY HOLDINGS INC.		01/23/2020.	Various.		396,722	424,870	422,567	422,924		41		41		422,965		(26,243)	(26,243)	3,520	08/19/2022.
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC.		06/23/2020.	Various.		443,432	447,878	447,678	447,687		6		6		447,693		(4,261)	(4,261)	6,021	07/18/2026.

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 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
85208E AB 6	SPRINT COMMUNICATIONS INC.	..	04/01/2020.	SINKING FUND TRANSACTION.		867,431	867,431	865,335	864,292		174		174		864,466		2,965	2,965	12,597	02/02/2024.
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC.	..	12/31/2020.	SINKING FUND TRANSACTION.		9,866	9,866	9,879			(11)		(11)		9,868		(2)	(2)	132	04/16/2025.
BHM1WW 7A 1	SS&C TECHNOLOGIES INC.	..	01/31/2020.	HIMCO OPERATIONAL TRANSACTION.		953,587	952,311	950,081	950,317		27		27		950,345		3,242	3,242	5,700	04/16/2025.
BHM21Y 1D 9	WELLS ENTERPRISES INC.	..	12/31/2020.	SINKING FUND TRANSACTION.		9,609	9,609	9,585	9,585		3		3		9,588		21	21	340	03/29/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans.					5,595,916	5,656,315	5,643,150	5,149,533	0	(282)	0	(282)	0	5,642,183	0	(46,267)	(46,267)	55,188	XXX
8399997.	Total - Bonds - Part 4.					1,354,181,825	1,235,629,535	1,227,782,139	1,068,742,635	49,084	1,493,055	1,277,637	264,502	0	1,245,248,752	0	103,863,509	103,863,509	37,801,537	XXX
8399998.	Total - Bonds - Summary Item from Part 5.					309,071,441	293,988,509	294,056,702			94,338	153,397	(59,059)		293,994,308		15,075,853	15,075,853	3,234,990	XXX
8399999.	Total - Bonds.					1,663,253,266	1,529,618,044	1,521,838,841	1,068,742,635	49,084	1,587,393	1,431,034	205,443	0	1,539,243,060	0	118,939,362	118,939,362	41,036,528	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
53226# 12 9	MPE POWER STRUCTURES INC - PFD A.	..	09/16/2020.	CAPITAL DISTRIBUTION.	6,224.483	376,525	1.00	721,039	350,624				0		721,039		(344,514)	(344,514)	370,415	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.					376,525	XXX	721,039	350,624	0	0	0	0	0	721,039	0	(344,514)	(344,514)	370,415	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
151327 20 2	CENTAUR FUNDING CORP.	C	04/21/2020.	CALL TRANSACTION.	7,859.000	7,859,000	1,000.00	10,006,619	7,958,184		(99,184)		(99,184)		7,859,000			0	283,457	XXX
151327 40 0	CENTAUR FUNDING CORPORATION.	C	04/21/2020.	CALL TRANSACTION.	27,000.000	27,000,000	1,000.00	9,740,377	26,111,693		888,307		888,307		27,000,000			0	283,962	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.					34,859,000	XXX	19,746,996	34,069,876	0	789,124	0	789,124	0	34,859,000	0	0	0	567,419	XXX
8999997.	Total - Preferred Stocks - Part 4.					35,235,525	XXX	20,468,035	34,420,500	0	789,124	0	789,124	0	35,580,039	0	(344,514)	(344,514)	937,834	XXX
8999999.	Total - Preferred Stocks.					35,235,525	XXX	20,468,035	34,420,500	0	789,124	0	789,124	0	35,580,039	0	(344,514)	(344,514)	937,834	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON.	..	04/06/2020.	FEDERAL HOME LOAN BANK OF BOSTON	17,363.000	1,736,300	XXX	1,736,300	1,736,300				0		1,736,300			0	23,895	XXX
BHM1E1 S7 3	MPE POWER STRUCTURES INC.	..	09/16/2020.	CAPITAL DISTRIBUTION.	149,850.000	149,850	XXX	149,850	149,850				0		149,850			0	4,307,575	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.					1,886,150	XXX	1,886,150	1,886,150	0	0	0	0	0	1,886,150	0	0	0	4,331,471	XXX
9799997.	Total - Common Stocks - Part 4.					1,886,150	XXX	1,886,150	1,886,150	0	0	0	0	0	1,886,150	0	0	0	4,331,471	XXX
9799999.	Total - Common Stocks.					1,886,150	XXX	1,886,150	1,886,150	0	0	0	0	0	1,886,150	0	0	0	4,331,471	XXX
9899999.	Total - Preferred and Common Stocks.					37,121,675	XXX	22,354,185	36,306,650	0	789,124	0	789,124	0	37,466,189	0	(344,514)	(344,514)	5,269,304	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.					1,700,374,941	XXX	1,544,193,026	1,105,049,285	49,084	2,376,516	1,431,034	994,567	0	1,576,709,249	0	118,594,848	118,594,848	46,305,832	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 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																				
912828 ZC 7	TREASURY NOTE		03/06/2020	JP MORGAN SECURITIES LLC	05/11/2020	SG AMERICAS, LLC	9,100,000	9,326,434	9,441,961	9,318,746		(7,687)		(7,687)			123,215	123,215	20,308	2,782
0599999.	Total - Bonds - U.S. Government						9,100,000	9,326,434	9,441,961	9,318,746	0	(7,687)	0	(7,687)	0	0	123,215	123,215	20,308	2,782
Bonds - All Other Government																				
718286 CJ 4	PHILIPPINES (REPUBLIC OF)	D	04/27/2020	Various	11/03/2020	WELLS FARGO ADVISORS, LLC	1,200,000	1,200,000	1,279,380	1,200,000				0			79,380	79,380	14,742	
09681M AK 4	BOC AVIATION LTD	D	02/20/2020	CITIGROUP GLOBAL MARKETS, INC.	11/10/2020	Various	1,000,000	1,013,780	1,005,546	1,013,051		(729)		(729)			(7,505)	(7,505)	30,800	13,583
X7330Y CT 0	CROATIA (REPUBLIC OF)	D	06/29/2020	BARCLAYS CAPITAL INC.	08/20/2020	CITIGROUP GLOBAL MARKETS, INC.	1,200,000	1,327,200	1,336,500	1,320,553		(6,647)		(6,647)			15,947	15,947	25,667	15,950
085209 AG 9	BERMUDA (GOVERNMENT OF)	D	08/17/2020	HSBC SECURITIES (USA) INC.	08/24/2020	CITIGROUP GLOBAL MARKETS, INC.	1,000,000	998,850	1,027,000	998,852		2		2			28,148	28,148	396	
30216J AE 5	EXPORT-IMPORT BANK OF INDIA	D	03/31/2020	CITIGROUP GLOBAL MARKETS, INC.	04/09/2020	Various	1,200,000	1,207,716	1,082,844	1,054,635		423	153,397	(152,974)			28,209	28,209	9,642	1,950
58518N 2A 9	MEGLOBAL CANADA ULC	A	05/12/2020	JP MORGAN SECURITIES LLC	11/03/2020	MIZUHO SECURITIES USA INC.	400,000	400,000	475,500	400,000				0			75,500	75,500	10,901	
1099999.	Total - Bonds - All Other Government						6,000,000	6,147,546	6,206,770	5,987,091	0	(6,951)	153,397	(160,348)	0	0	219,679	219,679	92,148	31,483
Bonds - Industrial and Miscellaneous																				
02004W AB 7	ALLYA_19-1		03/18/2020	CITIGROUP GLOBAL MARKETS, INC.	10/15/2020	SCHEDULED REDEMPTION	5,503,820	5,493,500	5,503,820	5,503,820		10,320		10,320				0	48,404	1,743
02582J HE 3	AMXCA_17-3		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.	04/15/2020	SCHEDULED REDEMPTION	4,600,000	4,592,453	4,600,000	4,600,000		7,547		7,547				0	6,785	1,809
14314M AD 5	CARMX_16-2		03/19/2020	JP MORGAN SECURITIES LLC	06/15/2020	SCHEDULED REDEMPTION	2,099,238	2,082,181	2,099,238	2,099,238		17,056		17,056				0	7,267	490
17305E GB 5	CCCIT_17-A3		03/20/2020	Various	04/07/2020	SCHEDULED REDEMPTION	26,845,000	26,827,155	26,845,000	26,845,000		17,845		17,845				0	257,712	233,567
12513G BE 8	CDW LLC / CDW FINANCE CORP		04/16/2020	JP MORGAN SECURITIES LLC	04/17/2020	STIFEL, NICOLAUS & COMPANY INCORPOR	29,000	29,000	29,399	29,000				0			399	399		
161571 HE 7	CHAIT_16-A4		03/18/2020	HILLTOP SECURITIES	07/15/2020	SCHEDULED REDEMPTION	1,905,000	1,897,187	1,905,000	1,905,000		7,813		7,813				0	9,462	315
14041N EV 9	COMET_15-A2		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.	05/15/2020	SCHEDULED REDEMPTION	2,555,000	2,548,113	2,555,000	2,555,000		6,887		6,887				0	8,857	1,181
254683 BP 9	DCENT_15-A2		03/18/2020	CITIGROUP GLOBAL MARKETS, INC.	04/15/2020	SCHEDULED REDEMPTION	5,760,000	5,754,600	5,760,000	5,760,000		5,400		5,400				0	9,120	1,520
345370 CV 0	FORD MOTOR COMPANY		04/17/2020	GOLDMAN SACHS & CO LLC	05/21/2020	UBS SECURITIES LLC	120,000	120,000	121,050	120,000				0			1,050	1,050	963	
345370 CW 8	FORD MOTOR COMPANY		04/17/2020	GOLDMAN SACHS & CO LLC	05/21/2020	GREEN SOLUTIONS SECURITIES (USA) LLC	240,000	240,000	244,200	240,000				0			4,200	4,200	2,040	
34528Q HF 4	FORDF_19-4		04/27/2020	DEUTSCHE BANK SECURITIES INC.	09/10/2020	TD SECURITIES (USA) LLC	10,000,000	9,625,000	10,657,813	9,655,006		30,006		30,006			1,002,806	1,002,806	100,989	9,489
36256X AB 8	GMCAR_19-1		03/20/2020	Various	07/16/2020	SCHEDULED REDEMPTION	3,299,744	3,288,618	3,299,744	3,299,744		11,126		11,126				0	19,242	1,305
43814T AC 6	HAROT_17-1		03/18/2020	CITIGROUP GLOBAL MARKETS, INC.	09/21/2020	SCHEDULED REDEMPTION	811,107	807,558	811,107	811,107		3,549		3,549				0	4,373	1,085
43814W AB 1	HAROT_19-1		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.	12/18/2020	SCHEDULED REDEMPTION	7,762,519	7,710,365	7,762,519	7,762,519		52,154		52,154				0	81,347	2,965
44931P AD 8	HART_17-A		03/20/2020	CITIGROUP GLOBAL MARKETS, INC.	08/15/2020	SCHEDULED REDEMPTION	1,716,343	1,695,962	1,716,343	1,716,343		20,382		20,382				0	6,787	755
40410K AA 3	HB FULLER CO		10/07/2020	JP MORGAN SECURITIES LLC	10/21/2020	JP MORGAN SECURITIES LLC	50,000	50,000	51,188	50,000				0			1,188	1,188	18	
437076 CD 2	HOME DEPOT INC.		03/26/2020	JP MORGAN SECURITIES LLC	12/23/2020	CITIGROUP GLOBAL MARKETS, INC.	20,000,000	19,771,600	23,451,800	19,774,908		3,308		3,308			3,676,892	3,676,892	498,778	
571903 BD 4	MARRIOTT INTERNATIONAL INC.		04/14/2020	BANC OF AMERICA SECURITIES LLC	04/14/2020	STIFEL, NICOLAUS & COMPANY INCORPOR	4,827,000	4,826,807	5,008,013	4,826,807				0			181,206	181,206		
654106 AM 5	NIKE INC.		03/25/2020	BANC OF AMERICA SECURITIES LLC	03/26/2020	JP MORGAN SECURITIES LLC	25,000,000	24,915,750	25,787,500	24,915,764		14		14			871,736	871,736	7,031	
67066G AJ 3	NVIDIA CORPORATION		03/26/2020	GOLDMAN SACHS & CO LLC	03/27/2020	RBC CAPITAL MARKETS, LLC	5,000,000	4,985,450	5,303,250	4,985,450				0			317,800	317,800		
694308 JJ 7	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JP MORGAN SECURITIES LLC	07/31/2020	Various	25,000,000	24,842,250	25,593,450	24,842,598		348		348			750,852	750,852	103,542	
742718 FK 0	PROCTOR & GAMBLE CO.		03/23/2020	CITIGROUP GLOBAL MARKETS, INC.	10/29/2020	TENDER TRANSACTION	9,333,000	9,273,642	12,139,060	9,274,303		661		661			2,864,757	2,864,757	199,726	
75513E AC 5	RAYTHEON TECHNOLOGIES CORPORATION		05/14/2020	DEUTSCHE BANK SECURITIES INC.	05/20/2020	RBC CAPITAL MARKETS, LLC	10,000,000	9,966,700	10,416,300	9,966,707		7		7			449,593	449,593	3,472	
80007R AE 5	SANDS CHINA LTD.	D	02/21/2020	HSBC SECURITIES (USA) INC.	08/13/2020	HSBC SECURITIES (USA) INC.	800,000	927,304	898,880	921,627		(5,677)		(5,677)			(22,747)	(22,747)	20,610	2,040
89231A AB 7	TAOT_18-C		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.	09/15/2020	SCHEDULED REDEMPTION	2,448,881	2,443,141	2,448,881	2,448,881		5,740		5,740				0	17,974	942
879369 AF 3	TELEFLEX INCORPORATED		05/29/2020	GOLDMAN SACHS & CO LLC	11/18/2020	JP MORGAN SECURITIES LLC	425,000	445,188	453,773	443,540		(1,647)		(1,647)			10,232	10,232	10,101	928
911363 AM 1	UNITED RENTALS (NORTH AMERICA) INC		07/31/2020	BANC OF AMERICA SECURITIES LLC	08/05/2020	OPPENHEIMER & CO., INC.	57,000	57,000	58,354	57,000				0			1,354	1,354		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 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
911365 BG 8	UNITED RENTALS (NORTH AMERICA) INC	..	02/05/2020	Various	10/08/2020	GOLDMAN SACHS & CO LLC	546,000	573,300	585,694	570,157		(3,143)		(3,143)			15,537	15,537	19,815	1,432
98161P AD 5	WOART_16-B	..	03/18/2020	BANC OF AMERICA SECURITIES LLC	10/15/2020	SCHEDULED REDEMPTION	956,222	950,544	956,222	956,222		5,678		5,678				0	3,613	173
98162Y AB 9	WOART_19-A	..	03/19/2020	GOLDMAN SACHS & CO LLC	11/15/2020	SCHEDULED REDEMPTION	935,041	931,243	935,041	935,041		3,799		3,799				0	9,665	628
03464R AC 7	AOMT_20-1	..	01/17/2020	NOMURA SECURITIES INTERNATIONAL INC	03/06/2020	Various	9,010,000	9,009,908	9,101,900	9,009,909		1		1			91,991	91,991	47,741	15,968
038522 AR 9	ARAMARK SERVICES INC	..	04/23/2020	Various	07/14/2020	UBS SECURITIES LLC	399,000	399,713	412,965	399,679		(34)		(34)			13,286	13,286	5,582	
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC	..	09/15/2020	Various	11/11/2020	Various	791,000	802,609	799,314	801,890		(719)		(719)			(2,576)	(2,576)	12,127	643
001940 AC 9	ATS AUTOMATION TOOLING SYSTEMS INC	A	12/14/2020	GOLDMAN SACHS & CO LLC	12/16/2020	GOLDMAN SACHS & CO LLC	20,000	20,000	20,300	20,000				0			300	300		
09951L AA 1	BOOZ ALLEN HAMILTON INC	..	08/12/2020	BANC OF AMERICA SECURITIES LLC	08/13/2020	BANC OF AMERICA SECURITIES LLC	11,000	11,000	11,179	11,000				0			179	179		
11135F AR 2	BROADCOM INC	..	05/05/2020	WELLS FARGO ADVISORS, LLC	08/13/2020	EXCHANGE	12,125,000	12,109,723	12,109,969	12,109,969		246		246				0	137,585	
12685J AC 9	CABLE ONE INC	..	10/26/2020	BANC OF AMERICA SECURITIES LLC	10/29/2020	BANC OF AMERICA SECURITIES LLC	28,000	28,000	28,385	28,000				0			385	385		
15135B AL 5	CENTENE CORPORATION	..	01/02/2020	PORTFOLIO TRANSFER	02/14/2020	CITIGROUP GLOBAL MARKETS, INC.	1,007,000	1,010,515	1,051,056	1,007,272		(13)		(13)			43,784	43,784	20,266	17,182
156700 BC 9	CENTURYLINK INC	..	01/17/2020	Various	02/27/2020	BANC OF AMERICA SECURITIES LLC	405,000	406,818	411,075	406,794		(24)		(24)			4,281	4,281	1,710	
21039C AA 2	CONSTELLIUM SE	D	06/16/2020	DEUTSCHE BANK SECURITIES INC	11/25/2020	GOLDMAN SACHS & CO LLC	520,000	523,275	559,169	523,037		(238)		(238)			36,132	36,132	11,992	
29336T AC 4	ENLINK MIDSTREAM LLC	..	12/14/2020	BANC OF AMERICA SECURITIES LLC	12/16/2020	OPPENHEIMER & CO., INC	6,000	6,000	6,060	6,000				0			60	60	1	
36168Q AJ 3	GFL ENVIRONMENTAL INC	A	04/22/2020	BARCLAYS CAPITAL INC	04/29/2020	BARCLAYS CAPITAL INC	56,000	56,000	56,420	56,000				0			420	420	13	
458665 AS 5	INTERFACE INC	..	11/12/2020	BANC OF AMERICA SECURITIES LLC	12/02/2020	JEFFERIES & CO. INC	42,000	42,000	43,785	42,000				0			1,785	1,785	109	
46266T AA 6	IQVIA INC	..	02/28/2020	BARCLAYS CAPITAL INC	10/07/2020	BNP PARIBAS SECURITIES CORP	400,000	415,000	426,560	413,008		(1,992)		(1,992)			13,552	13,552	18,000	6,000
483007 AK 6	KAISER ALUMINUM CORPORATION	..	04/29/2020	BARCLAYS CAPITAL INC	04/30/2020	BARCLAYS CAPITAL INC	177,000	177,520	180,319	177,519		(1)		(1)			2,800	2,800	56	28
513075 BQ 3	LAMAR MEDIA CORP	..	05/20/2020	Various	10/21/2020	Various	917,000	907,873	904,934	908,207		334		334			(3,273)	(3,273)	18,004	3,277
513272 AC 8	LAMB WESTON HOLDINGS INC	..	05/07/2020	GOLDMAN SACHS & CO LLC	05/11/2020	GOLDMAN SACHS & CO LLC	27,000	27,000	27,911	27,000				0			911	911	4	
595017 AS 3	MICROCHIP TECHNOLOGY INCORPORATED	..	10/07/2020	Various	12/07/2020	BANC OF AMERICA SECURITIES LLC	543,000	553,486	572,186	552,848		(638)		(638)			19,338	19,338	10,181	1,153
60855R AK 6	MOLINA HEALTHCARE INC	..	11/02/2020	BANC OF AMERICA SECURITIES LLC	11/03/2020	BANC OF AMERICA SECURITIES LLC	23,000	23,000	23,058	23,000				0			58	58		
65341K AY 2	NFMOT_17-2	..	06/05/2020	INTL FCSTONE FINANCIAL INC	10/15/2020	SCHEDULED REDEMPTION	898,000	893,510	898,000	898,000		4,490		4,490				0	11,300	1,808
65341K BD 7	NFMOT_18-2	..	06/12/2020	CITIGROUP GLOBAL MARKETS, INC.	11/17/2020	Various	8,000,000	8,096,562	8,243,281	8,070,478		(26,084)		(26,084)			172,803	172,803	108,343	820
65341K BG 0	NFMOT_19-1A	..	06/12/2020	CITIGROUP GLOBAL MARKETS, INC.	11/17/2020	Various	13,000,000	13,095,977	13,437,500	13,074,008		(21,969)		(21,969)			363,492	363,492	162,908	1,159
670001 AE 6	NOVELIS CORP	..	01/13/2020	CITIGROUP GLOBAL MARKETS, INC.	01/22/2020	CITIGROUP GLOBAL MARKETS, INC.	130,000	130,000	131,788	130,000				0			1,788	1,788	137	
64830G AU 0	NRZT_18-1	..	06/17/2020	AMHERST PIERPONT SECURITIES LLC	12/16/2020	Various	11,374,060	12,070,721	12,330,100	12,024,436		(46,285)		(46,285)			305,664	305,664	275,733	25,592
683715 AA 4	OPEN TEXT CORPORATION	A	01/31/2020	JEFFERIES & CO. INC	03/05/2020	CALL TRANSACTION	91,000	92,365	92,279	92,242		(123)		(123)			(1,242)	(1,242)	1,990	270
69318F AH 1	PBF HOLDING CO LLC / PBF FINANCE C	..	02/05/2020	Various	12/07/2020	EXCHANGE	506,000	516,028	514,541	514,541		(1,486)		(1,486)				0	26,396	828
75419T AA 1	RATTLER MIDSTREAM LP	..	07/09/2020	GOLDMAN SACHS & CO LLC	07/16/2020	GOLDMAN SACHS & CO LLC	46,000	46,000	46,920	46,000				0			920	920	43	
78081B AE 3	ROYALTY PHARMA PLC	..	08/24/2020	BANC OF AMERICA SECURITIES LLC	11/10/2020	RBC CAPITAL MARKETS, LLC	1,867,000	1,784,031	1,900,979	1,784,595		565		565			116,384	116,384	12,151	
78410G AC 8	SBA COMMUNICATIONS CORP	..	05/19/2020	CITIGROUP GLOBAL MARKETS, INC.	05/20/2020	CITIGROUP GLOBAL MARKETS, INC.	123,000	122,385	123,154	122,385				0			769	769	1,483	1,483
81728U AB 0	SENSATA TECHNOLOGIES INC	..	08/03/2020	BARCLAYS CAPITAL INC	08/05/2020	BARCLAYS CAPITAL INC	166,000	166,000	168,905	166,000				0			2,905	2,905		
87190C AA 8	TCW_20-1A - ABS	..	04/22/2020	JEFFERIES & CO. INC	10/26/2020	Various	21,400,000	21,400,000	21,400,000	21,400,000				0				0	329,946	
880349 AS 4	TENNECO INC	..	11/13/2020	BANC OF AMERICA SECURITIES LLC	11/16/2020	BANC OF AMERICA SECURITIES LLC	7,000	7,000	7,359	7,000				0			359	359		
87264A AW 5	T-MOBILE USA INC	..	04/02/2020	BARCLAYS CAPITAL INC	12/04/2020	[illegible] LLC	7,499,000	7,350,895	9,002,924	7,353,981		3,086		3,086			1,648,943	1,648,943	217,809	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 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
87264A AY 1	T-MOBILE USA INC.	..	04/02/2020	BARCLAYS CAPITAL INC.	12/04/2020	LLC	7,499,000	7,467,129	9,250,017	7,467,469		340		340			1,782,547	1,782,547	224,033	
92564R AC 9	VICI PROPERTIES LP	..	01/22/2020	MORGAN STANLEY & CO. LLC.	07/28/2020	GOLDMAN SACHS & CO LLC.	104,000	104,000	104,910	104,000				0			910	910	1,769	
92769V AJ 8	VIRGIN MEDIA FINANCE PLC.	D	06/01/2020	JP MORGAN SECURITIES LLC.	06/01/2020	JP MORGAN SECURITIES LLC.	200,000	200,000	201,250	200,000				0			1,250	1,250		
95081Q AP 9	WESCO DISTRIBUTION INC.	..	05/29/2020	BARCLAYS CAPITAL INC.	05/29/2020	BARCLAYS CAPITAL INC.	160,000	158,790	164,800	158,790				0			6,010	6,010		
3899999.	Total - Bonds - Industrial and Miscellaneous						278,201,974	277,902,441	292,762,887	278,007,840	0	108,627	0	108,627	0	0	14,753,768	14,753,768	3,115,106	338,577
Bonds - Unaffiliated Bank Loans																				
51508P AG 9	GOLDEN NUGGET LLC.	..	02/04/2020	HIMCO OPERATIONAL TRANSACTION.	06/04/2020	Various	323,535	322,727	296,823	322,794		68		68			(25,971)	(25,971)	2,905	
BHM252 2T 9	T-MOBILE USA INC.	..	05/12/2020	LLC	10/09/2020	SINKING FUND TRANSACTION.	363,000	357,555	363,000	357,837		282		282			5,163	5,163	4,524	
8299999.	Total - Bonds - Unaffiliated Bank Loans						686,535	680,282	659,823	680,631	0	350	0	350	0	0	(20,808)	(20,808)	7,429	0
8399998.	Total - Bonds						293,988,509	294,056,702	309,071,441	293,994,308	0	94,338	153,397	(59,059)	0	0	15,075,853	15,075,853	3,234,990	372,842
9999999.	Total - Bonds, Preferred and Common Stocks							294,056,702	309,071,441	293,994,308	0	94,338	153,397	(59,059)	0	0	15,075,853	15,075,853	3,234,990	372,842

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		50,328,899		12,500.000	100.0
45069# 10 9	TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE CO.		71153	39-1052598	8bi	NO		621,689,840		2,000.000	100.0
45070# 10 6	TALCOTT RESOLUTION INTERNATIONAL LIFE REASSURANCE CO.		93505	06-1207332	8bi	NO		12,214,756	12,214,756	1,000,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	684,233,495	12,214,756	XXX	XXX
1899999. Total - Common Stocks							0	684,233,495	12,214,756	XXX	XXX
1999999. Total - Preferred and Common Stock							0	684,233,495	12,214,756	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: $.....3,239,047,323.
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
U.S. Government Bonds - Issuer Obligations																			
TREASURY BILL			11/18/2020.	BARCLAYS CAPITAL INC.	02/18/2021.	49,994,723		4,834			50,000,000	49,989,889				0.08	N/A		
0199999. U.S. Government Bonds - Issuer Obligations						49,994,723	0	4,834	0	0	50,000,000	49,989,889	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						49,994,723	0	4,834	0	0	50,000,000	49,989,889	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
ALBERTA (PROVINCE OF)		A	09/21/2020.	BMO CAPITAL MARKETS CORP.	01/06/2021.	5,999,868		2,722			6,000,000	5,997,147				0.16	N/A		
ALBERTA (PROVINCE OF)		A	09/21/2020.	BMO CAPITAL MARKETS CORP.	03/01/2021.	3,998,591		2,348			4,000,000	3,996,243				0.21	N/A		
GOLDMAN SACHS GROUP INC/THE			11/23/2020.	GOLDMAN SACHS & CO LLC	04/25/2021.	10,057,000		(18,000)			10,000,000	10,075,000	48,125		2.63	0.82	AO		21,875
HSBC BANK PLC		D	10/15/2020.	JP MORGAN SECURITIES LLC	04/08/2021.	8,574,640		4,232			8,580,000	8,570,407				0.23	N/A		
METLIFE SHORT TERM FUND			10/15/2020.	GOLDMAN SACHS & CO LLC	04/12/2021.	8,190,368		3,517			8,195,000	8,186,851				0.20	N/A		
MITSUBISHI UFJ FINANCIAL GROUP INC		D	10/20/2020.	Various	03/01/2021.	9,087,514		(46,592)			9,047,000	9,134,106	88,962		2.95	0.26	MS		37,809
MORGAN STANLEY			10/19/2020.	RBC CAPITAL MARKETS, LLC	04/21/2021.	7,651,643		(33,333)			7,600,000	7,684,976	39,170		2.50	0.27	AO	95,000	94,472
SUMITOMO MITSUI FINANCIAL GROUP IN		D	10/20/2020.	MIZUHO SECURITIES USA INC	03/09/2021.	7,136,044		(36,574)			7,100,000	7,172,619	64,809		2.93	0.24	MS		24,882
SVENSKA HANDELSBANKEN AB		D	11/18/2020.	GOLDMAN SACHS & CO LLC	05/18/2021.	9,991,233		2,797			10,000,000	9,988,436				0.23	N/A		
TORONTO-DOMINION BANK (NEW YORK BR			11/19/2020.	WELLS FARGO ADVISORS, LLC	02/23/2021.	10,000,000					10,000,000	10,000,000	2,628			0.22	MAT		
WELLS FARGO & COMPANY			10/19/2020.	WELLS FARGO ADVISORS, LLC	03/04/2021.	9,020,374		(23,816)			9,000,000	9,044,190	10,994		1.57	0.28	MJSD	36,201	18,299
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						89,707,274	0	(142,699)	0	0	89,522,000	89,849,974	254,688	0	XXX	XXX	XXX	131,201	197,337
Bonds - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
HERACLES GB - 2021			12/30/2020.	GOLDMAN SACHS & CO LLC	12/15/2021.	10,288,867					10,288,867	10,288,867	5,192		1.65	1.65	MON	29	
HERACLES LP - 2021			12/17/2020.	GOLDMAN SACHS & CO LLC	12/15/2021.	2,829,282					2,829,282	2,829,282	1,556		1.80	1.80	MON	73	
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						13,118,149	0	0	0	0	13,118,149	13,118,149	6,748	0	XXX	XXX	XXX	102	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
SPST_20-11-A - ABS			08/26/2020.	JEFFERIES & CO. INC.	03/05/2021.	50,000,000					50,000,000	50,000,000	18,258		1.64	1.64	MON	270,681	
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						50,000,000	0	0	0	0	50,000,000	50,000,000	18,258	0	XXX	XXX	XXX	270,681	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						152,825,423	0	(142,699)	0	0	152,640,149	152,968,123	279,694	0	XXX	XXX	XXX	401,984	197,337
Total Bonds																			
7699999. Subtotals - Issuer Obligations						139,701,997	0	(137,866)	0	0	139,522,000	139,839,863	254,688	0	XXX	XXX	XXX	131,201	197,337
7799999. Subtotals - Residential Mortgage-Backed Securities						13,118,149	0	0	0	0	13,118,149	13,118,149	6,748	0	XXX	XXX	XXX	102	0
7999999. Other Loan-Backed and Structured Securities						50,000,000	0	0	0	0	50,000,000	50,000,000	18,258	0	XXX	XXX	XXX	270,681	0
8399999. Subtotals - Bonds						202,820,146	0	(137,866)	0	0	202,640,149	202,958,012	279,694	0	XXX	XXX	XXX	401,984	197,337
9199999. Total - Short-Term Investments						202,820,146	0	(137,866)	0	0	XXX	202,958,012	279,694	0	XXX	XXX	XXX	401,984	197,337

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 49,994,723	1B 0	1C 18,181,600	1D 18,573,098	1E 10,000,000	1F 13,118,149	1G 26,280,559
2A 16,672,017	2B 0	2C 50,000,000				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE DB - PART A - SECTION 1

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

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Purchased Options - Hedging Other - Call Options and Warrants																						
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	725,000			1,984,080		1,984,080	675,210						3
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	439,000			1,256,410		1,256,410	452,510						3
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	285,000			813,485		813,485	298,215						3
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	1,499,000			4,457,740		4,457,740	1,655,860						3
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	428,000			1,329,770		1,329,770	518,530						3
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			13,000		13,000	(107,000)						6
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			19,000		19,000	(121,000)						6
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			48,000		48,000	(112,000)						3
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			150,000		150,000	(58,000)						3
NDX IDX CALL @ 11000 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/17/2020	06/30/2023		19,590,192	11,000.00		630,800		4,220,936		4,220,936	3,590,136						3
NDX IDX CALL @ 11280 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/19/2020	06/30/2022		23,147,358	11,280.00		663,891		3,862,660		3,862,660	3,198,769						3
MXEA IDX CALL @ 2040 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	05/27/2020	06/30/2022		15,633,982	2,040.00		222,550		1,332,784		1,332,784	1,110,234						3
S&P IDX CALL @ 3875 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2020	06/30/2023		75,121,400	3,875.00				4,886,065	^	4,886,065	4,886,065						3
MXEA IDX CALL @ 2050 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/05/2020	06/30/2021		18,039,210	2,050.00				84,710	^	84,710	84,710						3
S&P IDX CALL @ 4160 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025		54,087,408	4,160.00		2,160,000		5,147,290		5,147,290	2,987,290						3
NDX IDX CALL @ 11200 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2020	06/30/2021		26,807,631	11,200.00				2,112,267	^	2,112,267	2,112,267						3
S&P IDX CALL @ 3800 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/09/2020	06/30/2022		90,145,680	3,800.00				3,805,336	^	3,805,336	3,805,336						3
MXEA IDX CALL @ 2250 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/11/2020	06/30/2023		13,314,655	2,250.00		211,358		754,773		754,773	543,415						3
S&P IDX CALL @ 3500 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/11/2020	06/30/2021		102,165,104	3,500.00				2,624,784	^	2,624,784	2,624,784						3
NDX IDX CALL @ 12500 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		17,012,535	12,500.00		896,980		2,862,627		2,862,627	1,965,647						3
S&P IDX CALL @ 3900 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		64,003,433	3,900.00		2,840,738		6,584,023		6,584,023	3,743,285						3
NDX IDX CALL @ 12750 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025		14,434,878	12,750.00		1,043,840		2,511,317		2,511,317	1,467,477						3

SCHEDULE DB - PART A - SECTION 1

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NDX IDX CALL @ 12500 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027		10,310,627	12,500.00		1,050,168		2,135,951		2,135,951	1,085,783						3
S&P IDX CALL @ 4000 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027		39,814,342	4,000.00		3,226,852		5,864,453		5,864,453	2,637,601						3
NDX IDX CALL @ 12500 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026		12,372,753	12,500.00		1,161,600		2,421,808		2,421,808	1,260,208						3
S&P IDX CALL @ 4000 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026		46,575,268	4,000.00		3,111,656		6,043,568		6,043,568	2,931,912						3
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										6,033,000	17,220,433	0	67,326,836	XXX	67,326,836	43,237,243	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 PLC MP6I5ZYZBEU3UXPYFY54	07/12/2018	06/20/2025		134,091,699	2,800.00				(6,865,769)	^	(6,865,769)	(1,924,092)						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		134,091,699	2,800.00				(6,967,485)	^	(6,967,485)	(1,931,297)						3
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2018	06/20/2025		118,491,300	1,670.00				(2,850,937)	^	(2,850,937)	(2,824,419)						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		111,886,053	1,920.00				(1,378,854)	^	(1,378,854)	(334,017)						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		131,838,057	2,850.00				(6,858,690)	^	(6,858,690)	(2,685,606)						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		131,838,057	2,850.00				(6,563,894)	^	(6,563,894)	(2,658,179)						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		129,584,415	2,900.00				(5,788,711)	^	(5,788,711)	(2,624,624)						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		137,096,555	2,750.00				(6,059,929)	^	(6,059,929)	(1,835,781)						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		130,340,430	1,370.00				(6,646,157)	^	(6,646,157)	(2,517,279)						3
NDX IDX PUT @ 13750 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	12/03/2020	03/19/2021		64,441,420	13,750.00				(3,901,506)	^	(3,901,506)	(3,901,506)						3
MXEA IDX PUT @ 2325 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/16/2020	03/19/2021		3,543,416	2,325.00				(36,138)	^	(36,138)	(36,138)						3
RTY IDX PUT @ 2150 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	03/19/2021		61,714,219	2,150.00				(744,512)	^	(744,512)	(744,512)						3
S&P IDX PUT @ 4000 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	03/19/2021		122,072,275	4,000.00				(2,078,934)	^	(2,078,934)	(2,078,934)						3
0169999999. Total-Purchased Options-Hedging Other-Put Options										0	0	0	(56,741,518)	XXX	(56,741,518)	(26,096,383)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										6,033,000	17,220,433	0	10,585,318	XXX	10,585,318	17,140,859	0	0	0	0	XXX	XXX
Purchased Options - Other - Call Options and Warrants																						
HIBERNATION HOLDING CO					06/30/2014			44,016					0		0							
TURBO CAYMAN - WTS #1					06/30/2009			123		0												
MES PARTNERS INC - WTS					09/22/2020			279,423					0		0	0						
WILSHIRE NEW YORK PARTNERS III LP					12/28/2000			16														

SCHEDULE DB - PART A - SECTION 1

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

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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										6,033,000	17,220,433	0	67,326,836	XXX	67,326,836	43,237,243	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										0	0	0	(56,741,518)	XXX	(56,741,518)	(26,096,383)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										6,033,000	17,220,433	0	10,585,318	XXX	10,585,318	17,140,860	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
NDX IDX CALL @ 4400 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/17/2020	06/30/2023		19,590,192	4,400.00		(6,574,000)		(12,637,706)		(12,637,706)	(6,063,706)						3
NDX IDX CALL @ 4700 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/19/2020	06/30/2022		23,147,358	4,700.00		(8,399,263)		(14,536,512)		(14,536,512)	(6,137,248)						3
MXEA IDX CALL @ 850 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	05/27/2020	06/30/2022		15,633,982	850.00		(5,964,286)		(9,074,290)		(9,074,290)	(3,110,004)						3
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2020	06/30/2023		75,121,400	1,550.00				(12,841,227)	^	(12,841,227)	(12,841,227)						3
MXEA IDX CALL @ 925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/05/2020	06/30/2021		18,039,210	925.00				(1,648,334)	^	(1,648,334)	(1,648,334)						3
S&P IDX CALL @ 1600 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025		54,087,408	1,600.00		(22,057,920)		(29,514,356)		(29,514,356)	(7,456,436)						3
NDX IDX CALL @ 4925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2020	06/30/2021		26,807,631	4,925.00				(5,166,197)	^	(5,166,197)	(5,166,197)						3
S&P IDX CALL @ 1600 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/09/2020	06/30/2022		90,145,680	1,600.00				(12,927,966)	^	(12,927,966)	(12,927,966)						3
MXEA IDX CALL @ 925 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/11/2020	06/30/2023		13,314,655	925.00		(4,650,000)		(6,998,443)		(6,998,443)	(2,348,443)						3
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/11/2020	06/30/2021		102,165,104	1,550.00				(14,139,476)	^	(14,139,476)	(14,139,476)						3
NDX IDX CALL @ 4800 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		17,012,535	4,800.00		(6,589,216)		(10,422,178)		(10,422,178)	(3,832,963)						3
S&P IDX CALL @ 1550 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		64,003,433	1,550.00		(25,248,338)		(35,883,350)		(35,883,350)	(10,635,012)						3
NDX IDX CALL @ 5000 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025		14,434,878	5,000.00		(5,742,240)		(8,601,240)		(8,601,240)	(2,859,000)						3
NDX IDX CALL @ 5000 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027		10,310,627	5,000.00		(4,194,384)		(6,102,590)		(6,102,590)	(1,908,206)						3
NDX IDX CALL @ 5000 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026		12,372,753	5,000.00		(5,088,000)		(7,344,696)		(7,344,696)	(2,256,696)						3
S&P IDX CALL @ 1550 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026		46,575,268	1,550.00		(18,974,604)		(25,825,615)		(25,825,615)	(6,851,011)						3
S&P IDX CALL @ 1550 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027		39,814,342	1,550.00		(16,179,416)		(21,950,448)		(21,950,448)	(5,771,032)						3
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(129,661,667)	0	(235,614,626)	XXX	(235,614,626)	(105,952,959)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						

SCHEDULE DB - PART A - SECTION 1

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

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SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	(711,000)			(218,120)		(218,120)	143,250						3
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	(426,000)			(136,775)		(136,775)	77,700						3
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	(248,000)			(23,555)		(23,555)	56,380						3
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	(1,308,100)			(158,540)		(158,540)	282,060						3
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	(417,000)			(62,365)		(62,365)	83,365						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2018	06/20/2025		134,091,699	1,400.00				1,338,474	^	1,338,474	44,850						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		134,091,699	1,400.00				1,444,509	^	1,444,509	52,362						3
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2018	06/20/2025		118,491,300	835.00				764,108	^	764,108	522,457						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		111,886,053	960.00				185,024	^	185,024	(908,664)						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		131,838,057	1,425.00				2,201,308	^	2,201,308	760,066						3
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		131,838,057	1,425.00				1,955,852	^	1,955,852	737,230						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		129,584,415	1,450.00				1,928,055	^	1,928,055	711,729						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		137,096,555	1,375.00				1,183,861	^	1,183,861	32,374						3
RTY IDX PUT @ 1370 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/21/2020	03/19/2021		130,340,430	1,370.00		(2,161,500)		(396,134)		(396,134)	1,765,366						3
0659999999. Total-Written Options-Hedging Other-Put Options										(3,110,100)	(2,161,500)	0	10,005,700	XXX	10,005,700	4,360,526	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										(3,110,100)	(131,823,167)	0	(225,608,926)	XXX	(225,608,926)	(101,592,433)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(129,661,667)	0	(235,614,626)	XXX	(235,614,626)	(105,952,959)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										(3,110,100)	(2,161,500)	0	10,005,700	XXX	10,005,700	4,360,526	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										(3,110,100)	(131,823,167)	0	(225,608,926)	XXX	(225,608,926)	(101,592,433)	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)			1,944,564			3,323,831					814,992		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)			2,084,476			3,489,788					820,645		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)			5,288,046			8,642,853					2,095,553		99/100
SWP: 2.12%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022		200,000,000	2.12%(3ML)			2,765,072			4,664,870					1,097,943		99/100

SCHEDULE DB - PART A - SECTION 1

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

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0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	12,082,159	0	XXX	20,121,341	0	0	0	0	4,829,134	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%)			108,725	(139,000)		(142,603)		(1,010,500)			111,506		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%)			146,402	339,600		717,486		(1,212,600)			141,501		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%)			389,408	5,489,490		6,527,857		(519,060)			255,407		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%)				(1,927,534)	@.	(5,176,530)	(1)	7,578,750			357,869		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%)			67,161	(310,650)		(179,338)		(303,150)			32,899		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%)			59,579	(369,600)		(268,070)		(303,150)			39,895		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%)			105,455	(786,179)		(586,500)		(505,250)			70,212		100/100
CSWP: USD 3.11%(EUR 1.62%) 01/07/31	BHM27DQE0 - AMERICOLD REALTY OPERATING PARTNER	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/30/2020	01/07/2031		15,178,759	USD 3.11%(EUR 1.62%)			594	(727,391)		(849,040)		(727,391)			240,293		100/100
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	877,324	1,568,737	XXX	43,263	(1)	2,997,650	0	0	1,249,582	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	12,959,483	1,568,737	XXX	20,164,604	(1)	2,997,650	0	0	6,078,716	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%)			(5,501,468)	(32,120,059)		(32,120,059)	(4,820,952)				1,335,501		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%)			(3,156,672)	(1,524,541)		(1,524,541)	2,064,355				212,331		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%)			(1,352,859)	(653,375)		(653,375)	884,724				90,999		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%)			(1,369,908)	(665,727)		(665,727)	900,381				92,402		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%)			(4,551,919)	(2,316,057)		(2,316,057)	2,924,114				314,532		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%)			(2,275,959)	(1,158,029)		(1,158,029)	1,462,057				157,266		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%)			(164,753)	(2,596,229)		(2,596,229)	(788,578)				113,130		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%)			(419,672)	(6,415,213)		(6,415,213)	(2,342,567)				346,044		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%)			(78,331)	(9,838)		(9,838)	18,478				8,883		1

SCHEDULE DB - PART A - SECTION 1

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

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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)			70,681	9,201		9,201	(10,931)				8,883		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%)			(126,973)	(1,808,419)		(1,808,419)	(914,214)				141,967		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)			1,852,518	12,515,030		12,515,030	7,402,191				1,335,501		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)			1,264,369	809,843		809,843	292,922				314,532		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)			907,257	548,618		548,618	132,397				212,331		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)			292,727	4,105,750		4,105,750	2,215,936				346,044		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)			78,933	1,040,108		1,040,108	711,985				113,130		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)			99,053	1,305,234		1,305,234	893,472				141,967		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%)			(273,493)	(1,255,586)		(1,255,586)	(568,174)				135,819		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%)			(546,986)	(2,511,172)		(2,511,172)	(1,136,349)				271,639		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)			142,766	683,534		683,534	359,196				81,492		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)			242,218	1,153,216		1,153,216	594,994				135,819		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)			226,070	1,076,335		1,076,335	555,327				126,765		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)			116,745	550,311		550,311	274,482				63,382		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)			347,338	217,776		217,776	99,767				90,999		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)			345,808	219,916		219,916	104,096				92,402		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)			592,659	386,993		386,993	185,417				157,266		1
SWP: 2.57%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		75,000,000	2.57%(3ML)			1,181,993	20,782,918		20,782,918	13,037,380				1,940,334		2
SWP: 2.51%(3ML) 10/05/67	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067		250,000,000	2.51%(3ML)				59,680,813		59,680,813	39,816,808				8,550,565		2
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		52,000,000	2.56%(3ML)			817,175	14,354,491		14,354,491	9,035,161				1,345,298		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)			1,096,194	19,232,865		19,232,865	12,155,987				1,810,979		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)			2,275,741	20,445,365		20,445,365	12,025,968				2,019,175		3
SWP: 1.05%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.05%(3ML)			527,307	2,304,124		2,304,124	2,304,124				2,120,674		3
SWP: 1.05%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.05%(3ML)			529,617	2,329,333		2,329,333	2,329,333				2,120,674		3
SWP: 1.02%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		140,000,000	1.02%(3ML)			468,785	1,912,436		1,912,436	1,912,436				2,120,991		3
SWP: 0.78%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.78%(3ML)			342,771	(1,075,889)		(1,075,889)	(1,075,889)				2,122,573		3
SWP: 0.78%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.78%(3ML)			341,639	(1,088,518)		(1,088,518)	(1,088,518)				2,122,573		3
SWP: 0.64%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030		140,000,000	0.64%(3ML)			223,864	(2,878,872)		(2,878,872)	(2,878,872)				2,122,889		3
SWP: 0.63%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030		140,000,000	0.63%(3ML)			221,609	(2,904,131)		(2,904,131)	(2,904,131)				2,122,889		3
SWP: SOFR(FED) 10/21/22	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2022		36,457,485	SOFR(FED)			(891)	(11,173)		(11,173)	(11,173)				244,936		7
SWP: SOFR(FED) 10/21/25	Bond Portfolio	D PART 1	A	CME	LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2025		32,335,126	SOFR(FED)			(784)	(17,846)		(17,846)	(17,846)				354,517		7

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)
SWP: SOFR(FED) 10/21/30	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2030		19,774,199	SOFR(FED)			(472)	(25,015)		(25,015)	(25,015)				309,688		7
SWP: SOFR(FED) 10/21/35	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2035		15,606,438	SOFR(FED)			(366)	(13,949)		(13,949)	(13,949)				300,335		7
SWP: SOFR(FED) 10/21/40	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2040		50,789,330	SOFR(FED)			(1,172)	41,195		41,195	41,195				1,130,538		7
SWP: SOFR(FED) 10/21/50	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2050		95,086,969	SOFR(FED)			(746)	175,440		175,440	175,440				2,596,443		7
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(5,217,589)	104,831,208	XXX	104,831,208	96,312,966	0	0	0	41,897,096	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)		(291,885)	(134,127)		(134,127)	18,724		253,611			2.B	4
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		(172,833)	(153,625)		(153,625)	159,959		(14,343)			2.B	5
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		(172,833)	(153,625)		(153,625)	159,959		(14,343)			2.B	5
1129999999. Total-Swaps-Hedging Other-Credit Default										(1,192,994)	0	(637,552)	(441,376)	XXX	(441,376)	338,641	0	224,925	0	0	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/02/2007	06/30/2057		933,370,671	GMWB (0.25%)			(2,431,661)	15,042,883		15,042,883	4,250,862				28,202,837		3
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/17/2008	06/30/2057		933,370,671	GMWB (0.52%)			(5,027,197)	5,526,516		5,526,516	4,984,528				28,202,837		3
1159999999. Total-Swaps-Hedging Other-Other										0	0	(7,458,858)	20,569,399	XXX	20,569,399	9,235,390	0	0	0	56,405,674	XXX	XXX
1169999999. Total-Swaps-Hedging Other										(1,192,994)	0	(13,313,999)	124,959,231	XXX	124,959,231	105,886,998	0	224,925	0	98,302,770	XXX	XXX
Swaps - Replications - Interest Rate																						
SWP: 3.19%(3ML) 09/25/48	91278*AY0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	09/21/2018	09/25/2048		85,000,000	3.19%(3ML)			1,938,000			36,771,961					2,238,965		
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)			692,197			5,534,749					726,575		
SWP: 2.14%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.14%(3ML)			693,697			5,547,220					726,575		
SWP: 1.13%(3ML) 06/08/50	91283#HD8 - BOND WITH INTEREST RATE SWAP		A	CME LCZ7XYGSLJUHFXXNXD88	06/04/2020	06/08/2050		110,000,000	1.13%(3ML)			525,482			(7,704,301)					2,984,975		
1179999999. Total-Swaps-Replications-Interest Rate										0	0	3,849,377	0	XXX	40,149,629	0	0	0	0	6,677,089	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	3,849,377	0	XXX	40,149,629	0	0	0	0	6,677,089	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	10,713,946	104,831,208	XXX	165,102,178	96,312,966	0	0	0	53,403,319	XXX	XXX
1369999999. Total-Swaps-Credit Default										(1,192,994)	0	(637,552)	(441,376)	XXX	(441,376)	338,641	0	224,925	0	0	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	877,324	1,568,737	XXX	43,263	(1)	2,997,650	0	0	1,249,582	XXX	XXX
1399999999. Total-Swaps-Other										0	0	(7,458,858)	20,569,399	XXX	20,569,399	9,235,390	0	0	0	56,405,674	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)
1409999999. Total-Swaps										(1,192,994)	0	3,494,861	126,527,968	XXX	185,273,463	105,886,997	2,997,650	224,925	0	111,058,576	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	12,959,483	1,568,737	XXX	20,164,604	(1)	2,997,650	0	0	6,078,716	XXX	XXX
1709999999. Total-Hedging Other										1,729,906	(114,602,734)	(13,313,999)	(90,064,377)	XXX	(90,064,377)	21,435,424	0	224,925	0	98,302,770	XXX	XXX
1719999999. Total-Replication										0	0	3,849,377	0	XXX	40,149,629	0	0	0	0	6,677,089	XXX	XXX
1739999999. Total-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL										1,729,906	(114,602,734)	3,494,861	(88,495,640)	XXX	(29,750,145)	21,435,423	2,997,650	224,925	0	111,058,576	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, 2020, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
3 (cont)	months ended December 31, 2020, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of a hedge program designed to reduce default risk for specified assets. For the twelve months ended December 31, 2020, the hedge has been effective at achieving its objective.
5	This derivative is part of a hedge program designed to decrease specified asset spread duration to approach a targeted level. For the twelve months ended December 31, 2020, the hedge has been effective at achieving its objective.
6	This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the twelve months ended December 31, 2020 the hedge has been effective at achieving its objective.
7	This derivative is a basis swap received from a CCP discounting cutover from EFFR to SOFR. For the twelve months ended December 31, 2020 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																								
S&P IDX CALL @ 3175 01/17/20.	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/21/2019.	01/17/2020.	01/16/2020	SALE		165,840,500	3,175.00	1,664,625		6,630,500		1,664,625		(1,874,279)			4,965,875			2
S&P IDX CALL @ 3175 01/17/20.	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	06/28/2019.	01/17/2020.	01/16/2020	SALE		165,840,500	3,175.00	1,216,000		6,632,725		1,216,000		(2,322,904)			5,416,725			2
NDX IDX CALL @ 8760 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	04/17/2020.	06/19/2020.	06/19/2020	EXERCISE		10,038,670	8,760.00		486,455	1,364,923		486,455					878,468			2
NDX IDX CALL @ 9400 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	05/19/2020.	06/19/2020.	06/19/2020	EXERCISE		12,220,554	9,400.00		341,880	880,146		341,880					538,266			2
MXEA IDX CALL @ 1700 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	05/27/2020.	06/19/2020.	06/19/2020	EXERCISE		10,461,680	1,700.00		232,000	601,692		232,000					369,692			2
S&P IDX CALL @ 3100 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/04/2020.	06/19/2020.	06/19/2020	EXPIRATION		45,846,552	3,100.00			151,848			^				151,848			2
S&P IDX CALL @ 3200 06/19/20.	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	06/05/2020.	06/19/2020.	06/19/2020	EXPIRATION		28,994,846	3,200.00		439,920			439,920					(439,920)			2
S&P IDX CALL @ 3200 06/19/20.	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/09/2020.	06/19/2020.	06/19/2020	EXPIRATION		57,246,235	3,200.00		887,040			887,040					(887,040)			2
S&P IDX CALL @ 3100 06/19/20.	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/11/2020.	06/19/2020.	06/19/2020	EXPIRATION		69,091,993	3,100.00		1,137,504	1,366,343		1,137,504					228,839			2
S&P IDX CALL @ 3070 06/19/20.	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/15/2020.	06/19/2020.	06/19/2020	EXERCISE		35,366,898	3,070.00		490,931	1,041,915		490,931					550,984			2
NDX IDX CALL @ 9960 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/16/2020.	06/19/2020.	06/19/2020	EXERCISE		6,385,515	9,960.00		72,732	102,616		72,732					29,884			2
NDX IDX CALL @ 10000 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	06/17/2020.	06/19/2020.	06/19/2020	EXERCISE		4,513,898	10,000.00		263,835	54,501		263,835					(209,334)			2
S&P IDX CALL @ 3140 06/19/20.	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020.	06/19/2020.	06/19/2020	SALE		17,347,344	3,140.00		28,000	119,056		28,000					91,056			2
NDX IDX CALL @ 10000 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020.	06/19/2020.	06/19/2020	EXERCISE		3,713,207	10,000.00		209,615	44,832		209,615					(164,783)			2
S&P IDX CALL @ 3140 06/19/20.	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020.	06/19/2020.	06/19/2020	SALE		21,984,661	3,140.00		35,485	150,882		35,485					115,397			2
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants												2,880,625	4,625,397	19,141,978	0	7,506,022	XXX	(4,197,183)	0	0	11,635,956	0	0	XXX
Purchased Options - Hedging Other - Put Options																								
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.	12/18/2020	EXPIRATION		179,053,476	1,600.00			(8,721,720)			^	7,072,412			(8,721,720)			2
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	10/30/2018.	12/18/2020.	12/18/2020	EXPIRATION		89,526,738	1,600.00			(4,388,324)			^	3,563,267			(4,388,324)			2
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	11/07/2018.	12/18/2020.	12/18/2020	EXPIRATION		86,329,355	1,675.00			(3,998,091)			^	2,913,715			(3,998,091)			2
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	11/07/2018.	12/18/2020.	12/18/2020	EXPIRATION		132,425,937	2,525.00			(5,433,183)			^	3,860,863			(5,433,183)			2
RTY IDX PUT @ 1350 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	11/27/2018.	12/18/2020.	12/18/2020	EXPIRATION		131,989,062	1,350.00			(6,630,990)			^	4,427,180			(6,630,990)			2

SCHEDULE DB - PART A - SECTION 2

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

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S&P IDX PUT @ 3400 - PREMIUM PAYABLE 6/19/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/16/2020.	06/19/2020.	06/18/2020	SALE		124,613,600	3,400.00			8,918,400			^.				8,918,400			2
S&P IDX PUT @ 3400 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/21/2020.	06/19/2020.	06/23/2020	EXPIRATION		199,247,400	3,400.00			5,948,400			^.				5,948,400			2
S&P IDX PUT @ 3100 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2	06/04/2020.	06/19/2020.	06/23/2020	EXPIRATION		46,062,780	3,100.00			754,800			^.				754,800			2
S&P IDX PUT @ 3600 - PREMIUM PAYABLE 09/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/18/2020.	09/18/2020.	09/17/2020	SALE		134,280,400	3,600.00			(11,253,600)			^.				(11,253,600)			2
S&P IDX PUT @ 3360 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2020.	12/18/2020.	09/29/2020	SALE		25,016,025	3,360.00		1,290,000	1,334,250		1,290,000					44,250			2
S&P IDX PUT @ 3360 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2020.	12/18/2020.	12/18/2020	EXPIRATION		120,555,825	3,360.00		5,590,000			5,590,000					(5,590,000)			2
0016999999. Total-Purchased Options-Hedging Other-Put Options												0	6,880,000	(23,470,058)	0	6,880,000	XXX	21,837,437	0	0	(30,350,058)	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other												2,880,625	11,505,397	(4,328,080)	0	14,386,022	XXX	17,640,254	0	0	(18,714,102)	0	0	XXX
Purchased Options - Other - Call Options and Warrants																								
CFF HOLDING CORPORATION.					01/31/2011.		08/24/2020	SELL																
0369999999. Total-Purchased Options-Other-Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Total-Purchased Options-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Total Purchased Options																								
0439999999. Total-Purchased Options-Call Options and Warrants												2,880,625	4,625,397	19,141,978	0	7,506,022	XXX	(4,197,183)	0	0	11,635,956	0	0	XXX
0449999999. Total-Purchased Options-Put Options												0	6,880,000	(23,470,058)	0	6,880,000	XXX	21,837,437	0	0	(30,350,058)	0	0	XXX
0499999999. Total-Purchased Options												2,880,625	11,505,397	(4,328,080)	0	14,386,022	XXX	17,640,254	0	0	(18,714,102)	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																								
SWPTN: 10Y RTR 3ML(1.40%) 04/24/20	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	01/24/2020.	04/29/2020.	04/24/2020	SALE		280,000,000	1.40		(1,260,000)	(21,277,000)		(1,260,000)					(20,017,000)			2
SWPTN: 10Y RTR 3ML(0.40%) 09/28/20	VAGLB Hedge - Macro Hedge	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	06/26/2020.	09/28/2020.	09/28/2020	EXPIRATION		280,000,000	0.40		(1,309,000)			(1,309,000)					1,309,000			2
SWPTN: 10Y RTR 3ML(0.40%) 09/29/20	VAGLB Hedge - Macro Hedge	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	06/29/2020.	09/29/2020.	09/29/2020	EXPIRATION		280,000,000	0.40		(1,402,800)			(1,402,800)					1,402,800			2
S&P IDX CALL @ 3360 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2020.	12/18/2020.	09/29/2020	SALE		25,016,025	3,360.00		(1,290,000)	(1,143,000)		(1,290,000)					147,000			2
S&P IDX CALL @ 3360 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2020.	12/18/2020.	12/15/2020	SALE		120,075,150	3,360.00		(5,590,000)	(10,713,300)		(5,590,000)					(5,123,300)			2
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants												0	(10,851,800)	(33,133,300)	0	(10,851,800)	XXX	0	0	0	(22,281,500)	0	0	XXX
Written Options - Hedging Other - Put Options																								
RTY IDX PUT @ 1.800 02/03/20	VAGLB Hedge - Macro Hedge	N/A	A	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/01/2019.	02/03/2020.	02/03/2020	EXPIRATION		280,000,000	1.80	(1,680,000)				(1,680,000)		1,826,440			1,680,000			2
MXEA IDX PUT @ 1600 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	01/21/2020.	12/18/2020.	12/18/2020	EXPIRATION		268,580,214	1,600.00		(1,634,661)			(1,634,661)					1,634,661			2
S&P IDX PUT @ 2525 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/21/2020.	12/18/2020.	12/18/2020	EXPIRATION		132,425,937	2,525.00		(1,026,732)			(1,026,732)					1,026,732			2
MXEA IDX PUT @ 1675 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE9	01/21/2020.	12/18/2020.	12/18/2020	EXPIRATION		86,329,355	1,675.00		(758,488)			(758,488)					758,488			2
RTY IDX PUT @ 1350 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/21/2020.	12/18/2020.	12/18/2020	EXPIRATION		131,989,062	1,350.00		(1,602,640)			(1,602,640)					1,602,640			2
SWPTN: 10Y RTP 3ML(1.90%) 04/22/20	VAGLB Hedge - Macro Hedge	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	01/22/2020.	04/22/2020.	04/22/2020	EXPIRATION		280,000,000	1.90		(1,456,000)			(1,456,000)					1,456,000			2

SCHEDULE DB - PART A - SECTION 2

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NDX IDX PUT @ 8760 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	04/17/2020.	06/19/2020.	06/19/2020	EXPIRATION		10,038,670	8,760.00		(486,455)			(486,455)					486,455			2
NDX IDX PUT @ 9400 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	05/19/2020.	06/19/2020.	06/19/2020	EXPIRATION		12,220,554	9,400.00		(341,880)			(341,880)					341,880			2
MXEA IDX PUT @ 1700 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	05/27/2020.	06/19/2020.	06/19/2020	EXPIRATION		10,461,680	1,700.00		(232,000)			(232,000)					232,000			2
S&P IDX PUT @ 3200 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE9	06/05/2020.	06/19/2020.	06/19/2020	EXERCISE		28,994,846	3,200.00		(439,920)	(362,606)		(439,920)					77,314			2
S&P IDX PUT @ 3200 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/09/2020.	06/19/2020.	06/19/2020	EXERCISE		57,246,235	3,200.00		(887,040)	(715,915)		(887,040)					171,125			2
S&P IDX PUT @ 3100 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/11/2020.	06/19/2020.	06/19/2020	EXERCISE		69,091,993	3,100.00		(1,137,504)	(0)		(1,137,504)					1,137,504			2
S&P IDX PUT @ 3070 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/15/2020.	06/19/2020.	06/19/2020	EXPIRATION		35,366,898	3,070.00		(490,931)			(490,931)					490,931			2
NDX IDX PUT @ 9960 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/16/2020.	06/19/2020.	06/19/2020	EXPIRATION		6,385,515	9,960.00		(72,732)			(72,732)					72,732			2
NDX IDX PUT @ 10000 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE9	06/17/2020.	06/19/2020.	06/19/2020	EXPIRATION		4,513,898	10,000.00		(263,835)			(263,835)					263,835			2
S&P IDX PUT @ 3140 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020.	06/19/2020.	06/19/2020	EXERCISE		21,984,661	3,140.00		(35,485)	(0)		(35,485)					35,485			2
NDX IDX PUT @ 10000 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/17/2020.	06/19/2020.	06/19/2020	EXPIRATION		3,713,207	10,000.00		(209,615)			(209,615)					209,615			2
S&P IDX PUT @ 3140 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020.	06/19/2020.	06/19/2020	EXERCISE		17,347,344	3,140.00		(28,000)	0		(28,000)					28,000			2
0659999999. Total-Written Options-Hedging Other-Put Options													(1,680,000)	(11,103,918)	(1,078,522)	0	(12,783,918)	XXX	1,826,440	0	0	11,705,396	0	0	XXX
0709999999. Total-Written Options-Hedging Other													(1,680,000)	(21,955,718)	(34,211,822)	0	(23,635,718)	XXX	1,826,440	0	0	(10,576,104)	0	0	XXX
Total Written Options																									
0929999999. Total-Written Options-Call Options and Warrants													0	(10,851,800)	(33,133,300)	0	(10,851,800)	XXX	0	0	0	(22,281,500)	0	0	XXX
0939999999. Total-Written Options-Put Options													(1,680,000)	(11,103,918)	(1,078,522)	0	(12,783,918)	XXX	1,826,440	0	0	11,705,396	0	0	XXX
0989999999. Total-Written Options													(1,680,000)	(21,955,718)	(34,211,822)	0	(23,635,718)	XXX	1,826,440	0	0	(10,576,104)	0	0	XXX
Swaps - Hedging Other - Interest Rate																									
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/25/2020	SALE		5,000,000	2.56%(3ML).			2,125,900	7,678			(511,474)			2,125,900			1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/25/2020	SALE		18,000,000	2.56%(3ML).			7,508,336	27,642			(1,841,307)			7,508,336			1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/20/2020	SALE		30,000,000	2.56%(3ML).			12,476,867	44,747			(3,059,054)			12,476,867			1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/23/2020	SALE		5,000,000	2.56%(3ML).			2,392,649	7,458			(509,842)			2,392,649			1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/23/2020	SALE		24,000,000	2.56%(3ML).			11,541,184	35,798			(2,447,244)			11,541,184			1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/24/2020	SALE		8,500,000	2.56%(3ML).			3,801,786	12,678			(866,732)			3,801,786			1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME	LCZ7XYGSLJUHFXXNXD8	09/29/2017.	10/03/2047.	03/25/2020	SALE		2,500,000	2.56%(3ML).			1,041,877	3,729			(254,921)			1,041,877			1
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD8	04/23/2019.	04/25/2029.	03/31/2020	SALE		140,000,000	2.57%(3ML).			23,707,377	248,129			(8,413,350)			23,707,377			2
SWP: 1.63%(3ML) 09/12/29	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD8	09/10/2019.	09/12/2029.	02/05/2020	SALE		140,000,000	1.63%(3ML).			301,163	(42,694)			3,255,315			301,163			2
SWP: 1.63%(3ML) 09/12/29	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD8	09/10/2019.	09/12/2029.	02/05/2020	SALE		140,000,000	1.63%(3ML).			288,586	(42,830)			3,267,862			288,586			2
SWP: 1.13%(3ML) 03/03/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD8	02/28/2020.	03/03/2030.	04/24/2020	SALE		140,000,000	1.13%(3ML).			6,847,241	(75,671)						6,847,241			2
SWP: 1.12%(3ML) 03/03/30	VAGLB Hedge - Macro Hedge	N/A	A	CME	LCZ7XYGSLJUHFXXNXD8	02/28/2020.	03/03/2030.	04/24/2020	SALE		140,000,000	1.12%(3ML).			6,707,689	(77,141)						6,707,689			2

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)
SWP: 1.01%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD8	03/03/2020.	03/05/2030.	12/29/2020	SALE		140,000,000	1.01%(3ML).			1,543,974	463,722						1,543,974			2
1119999999. Total-Swaps-Hedging Other-Interest Rate												0	0	80,284,629	613,246	0	XXX	(11,380,748)	0	0	80,284,629	0	0	XXX
Swaps - Hedging Other - Credit Default																								
ICE: CDX.NA.IG.33 V1 REC 1.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/05/2020.	12/20/2024.	03/13/2020	SALE		350,000,000	1.00%(CREDIT EVENT)		(4,722,672)	2,479,513	(97,222)	(4,695,278)				27,394	7,174,791			3
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/05/2020.	12/20/2024.	03/10/2020	SALE		900,000	5.00%(CREDIT EVENT)		(40,403)	885,500	(1,149)	(40,239)				164	925,739			3
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/05/2020.	12/20/2024.	03/13/2020	SALE		88,200,000	5.00%(CREDIT EVENT)		(3,959,472)	2,888,210	(112,601)	(3,936,505)				22,967	6,824,715			3
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/26/2020.	12/20/2024.	04/08/2020	SALE		29,400,000	5.00%(CREDIT EVENT)		926,100	1,640,325	(53,083)	919,574				(6,526)	720,751			3
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/27/2020.	12/20/2024.	04/08/2020	SALE		31,850,000	5.00%(CREDIT EVENT)		1,465,100	1,777,019	(53,083)	1,457,344				(7,756)	319,675			3
ICE: CDX.NA.IG.34 V1 REC 1.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/26/2020.	06/20/2025.	04/03/2020	SALE		100,000,000	1.00%(CREDIT EVENT)		(50,064)	1,227,343	(27,778)	(49,824)				239	1,277,167			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	05/06/2020	SALE		250,000	5.00%(CREDIT EVENT)		13,750	233,854	(2,169)	13,515				(235)	220,339			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	05/22/2020	SALE		250,000	5.00%(CREDIT EVENT)		13,750	232,604	(2,169)	13,390				(360)	219,214			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	05/29/2020	SALE		250,000	5.00%(CREDIT EVENT)		13,750	243,403	(2,169)	13,353				(397)	230,050			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	06/09/2020	SALE		250,000	5.00%(CREDIT EVENT)		13,750	250,521	(2,169)	13,287				(463)	237,234			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	06/10/2020	SALE		24,000,000	5.00%(CREDIT EVENT)		1,320,000	(573,175)	(208,267)	1,276,259				(43,741)	(1,849,434)			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	05/22/2020	SALE		625,000	5.00%(CREDIT EVENT)		32,313	581,510	(6,217)	31,466				(846)	550,044			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	05/29/2020	SALE		625,000	5.00%(CREDIT EVENT)		32,313	608,507	(6,217)	31,380				(933)	577,127			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	06/09/2020	SALE		625,000	5.00%(CREDIT EVENT)		32,313	626,302	(6,217)	31,224				(1,088)	595,078			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	05/06/2020	SALE		625,000	5.00%(CREDIT EVENT)		32,313	584,635	(6,217)	31,760				(553)	552,876			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	06/10/2020	SALE		19,200,000	5.00%(CREDIT EVENT)		992,640	(458,540)	(190,985)	959,747				(32,893)	(1,418,287)			3
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	04/08/2020.	06/20/2025.	06/24/2020	SALE		40,800,000	5.00%(CREDIT EVENT)		2,109,360	80,283	(405,842)	2,023,678				(85,682)	(1,943,395)			3
1129999999. Total-Swaps-Hedging Other-Credit Default												0	(1,775,160)	13,307,813	(1,183,556)	(1,905,870)	XXX	0	0	(130,710)	15,213,684	0	0	XXX
1169999999. Total-Swaps-Hedging Other												0	(1,775,160)	93,592,442	(570,310)	(1,905,870)	XXX	(11,380,748)	0	(130,710)	95,498,312	0	0	XXX
Total Swaps																								
1359999999. Total-Swaps-Interest Rate												0	0	80,284,629	613,246	0	XXX	(11,380,748)	0	0	80,284,629	0	0	XXX
1369999999. Total-Swaps-Credit Default												0	(1,775,160)	13,307,813	(1,183,556)	(1,905,870)	XXX	0	0	(130,710)	15,213,684	0	0	XXX
1409999999. Total-Swaps												0	(1,775,160)	93,592,442	(570,310)	(1,905,870)	XXX	(11,380,748)	0	(130,710)	95,498,312	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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)
TOTALS																								
1709999999. Total-Hedging Other												1,200,625	(12,225,481)	55,052,540	(570,310)	(11,155,566)	XXX	8,085,946	0	(130,710)	66,208,107	0	0	XXX
1739999999. Total-Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999. TOTAL												1,200,625	(12,225,481)	55,052,540	(570,310)	(11,155,566)	XXX	8,085,946	0	(130,710)	66,208,107	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
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 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, 2020, the hedge has been effective at achieving its objective.
2	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
2 (cont)	months ended December 31, 2020, the hedge has been effective at achieving the enterprise economic objective.
3	This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the twelve months ended December 31, 2020 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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	16,188,832	(15,568,432)	620,400
Total Net Cash Deposits	16,188,832	(15,568,432)	620,400

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																			
ESU0	125	6,250	S&P500 EMINI SEP 20	VAGLB Hedge - Macro Hedge	N/A	E	09/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	08/21/2020.	3,384.8600	09/18/2020.	3,353.6000	EXPIRATION	(195,375)	(195,375)			1	50
FVH0	44	44,000	US 5YR NOTE MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	A	03/31/2020.	CBT 549300EX04Q2QBFQTQ27	11/26/2019.	119.1429	02/25/2020.	121.1158	SALE	86,808	110,192			2	1,000
FVM0	41	41,000	US 5YR NOTE JUN 20	VAGLB Hedge - GMWB Derivatives	N/A	A	06/30/2020.	CBT 549300EX04Q2QBFQTQ27	02/25/2020.	121.5856	03/17/2020.	124.8125	SALE	132,303	132,303			2	1,000
FVM0	41	41,000	US 5YR NOTE JUN 20	VAGLB Hedge - Macro Hedge	N/A	A	06/30/2020.	CBT 549300EX04Q2QBFQTQ27	03/17/2020.	124.8146	05/26/2020.	125.5469	SALE	30,024	30,025			1	1,000
FVU0	39	39,000	US 5YR NOTE SEP 20	VAGLB Hedge - Macro Hedge	N/A	A	09/30/2020.	CBT 549300EX04Q2QBFQTQ27	05/26/2020.	125.3765	07/17/2020.	125.7656	SALE	15,175	15,173			1	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.	187.6920	02/25/2020.	200.4212	SALE	916,502	1,350,917			2	1,000
WNM0	71	71,000	US ULTRA T-BOND JUN 20	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	02/25/2020.	201.2734	03/17/2020.	223.1875	SALE	1,555,901	1,555,898			2	1,000
WNM0	71	71,000	US ULTRA T-BOND JUN 20	VAGLB Hedge - Macro Hedge	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	03/17/2020.	223.1898	05/26/2020.	221.5313	SALE	(117,754)	(117,748)			1	1,000
WNU0	71	71,000	US ULTRA T-BOND SEP 20	VAGLB Hedge - Macro Hedge	N/A	A	09/21/2020.	CBT 549300EX04Q2QBFQTQ27	05/26/2020.	219.9738	06/19/2020.	215.5577	SALE	(313,543)	(313,540)			1	1,000
1539999999. Total-Long Futures-Hedging Other														2,110,042	2,567,846	0	0	XXX	XXX
1579999999. Total-Long Futures														2,110,042	2,567,846	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
ESH0	178	8,900	S&P500 EMINI MAR 20	VAGLB Hedge - GMWB Derivatives	N/A	E	03/20/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	12/17/2019.	3,116.6159	03/16/2020.	2,814.3054	SALE	2,690,563	2,818,034			2	50
ESH0	2,875	143,750	S&P500 EMINI MAR 20	VAGLB Hedge - Macro Hedge	N/A	E	03/20/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	12/17/2019.	3,162.8909	03/16/2020.	3,121.8976	SALE	5,892,787	9,733,258			1	50
ESM0	983	49,150	S&P500 EMINI JUN 20	VAGLB Hedge - Macro Hedge	N/A	E	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	03/16/2020.	2,682.9143	06/18/2020.	2,958.7679	SALE	(13,558,204)	(13,558,204)			1	50
ESU0	203	10,150	S&P500 EMINI SEP 20	VAGLB Hedge - Macro Hedge	N/A	E	09/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	07/01/2020.	3,104.0744	08/14/2020.	3,230.1178	SALE	(1,279,341)	(1,279,340)			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. LCZ7XYGSLJUHFXXNXD88	12/17/2019.	2,030.2476	03/16/2020.	1,385.8646	SALE	1,063,232	1,073,462			2	50
MFSM0	33	1,650	EMINI MSCI EAFE INDEX JUN 20	VAGLB Hedge - Macro Hedge	N/A	E	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	03/16/2020.	1,381.5997	06/18/2020.	1,800.8546	SALE	(691,771)	(691,771)			1	50
MFSU0	33	1,650	MSCI EAFE INDEX SEP 20	VAGLB Hedge - Macro Hedge	N/A	E	09/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	06/18/2020.	1,793.8374	09/16/2020.	1,925.2000	SALE	(216,748)	(216,748)			1	50
MFSZ0	33	1,650	MSCI EAFE INDEX DEC 20	VAGLB Hedge - Macro Hedge	N/A	E	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/16/2020.	1,918.7576	12/16/2020.	2,123.5540	SALE	(337,914)	(337,914)			1	50
NQM0	150	3,000	NASDAQ 100 E-MINI JUN 20	VAGLB Hedge - Macro Hedge	N/A	E	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	03/19/2020.	7,279.8190	06/18/2020.	9,994.5000	SALE	(8,144,043)	(8,144,043)			1	20
NQU0	300	6,000	NASDAQ 100 E-MINI SEP 20	VAGLB Hedge - Macro Hedge	N/A	E	09/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	08/21/2020.	10,749.1438	09/16/2020.	11,411.9042	SALE	(3,976,562)	(3,976,562)			1	20
NQZ0	250	5,000	NASDAQ 100 E-MINI DEC 20	VAGLB Hedge - Macro Hedge	N/A	E	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/16/2020.	11,450.1862	12/03/2020.	12,491.5227	SALE	(5,206,683)	(5,206,683)			1	20
RTYU0	625	31,250	RUSSELL 2000 EMINI CME SEP 20	VAGLB Hedge - Macro Hedge	N/A	E	09/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	08/21/2020.	1,564.6133	09/16/2020.	1,540.3454	SALE	758,372	758,371			1	50
RTYZ0	625	31,250	20	VAGLB Hedge - Macro Hedge	N/A	E	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88	09/16/2020.	1,536.0262	12/16/2020.	1,949.8008	SALE	(12,930,456)	(12,930,455)			1	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.	129.5683	02/25/2020.	132.6796	SALE	(270,683)	(370,603)			2	1,000
TYM0	85	85,000	US 10YR NOTE JUN 20	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	02/25/2020.	132.5476	03/17/2020.	137.9688	SALE	(460,802)	(460,797)			2	1,000
TYM0	85	85,000	US 10YR NOTE JUN 20	VAGLB Hedge - Macro Hedge	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	03/17/2020.	137.9666	05/26/2020.	138.8906	SALE	(78,540)	(78,544)			1	1,000
TYU0	82	82,000	US 10YR NOTE SEP 20	VAGLB Hedge - Macro Hedge	N/A	A	09/21/2020.	CBT 549300EX04Q2QBFQTQ27	05/26/2020.	138.6152	08/06/2020.	140.3438	SALE	(141,745)	(141,748)			1	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.	159.9276	02/25/2020.	167.8259	SALE	(552,881)	(834,530)			2	1,000
USM0	70	70,000	US LONG BOND JUN 20	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	02/25/2020.	166.8432	03/17/2020.	181.0625	SALE	(995,351)	(995,352)			2	1,000
USM0	70	70,000	US LONG BOND JUN 20	VAGLB Hedge - Macro Hedge	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	03/17/2020.	181.0603	05/26/2020.	178.8844	SALE	152,313	152,313			1	1,000
USU0	70	70,000	US LONG BOND SEP 20	VAGLB Hedge - Macro Hedge	N/A	A	09/21/2020.	CBT 549300EX04Q2QBFQTQ27	05/26/2020.	177.3185	08/06/2020.	182.8750	SALE	(388,955)	(388,956)			1	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.	142.8416	02/25/2020.	148.0454	SALE	(145,706)	(205,644)			2	1,000
UXYH1	195	195,000	US ULTRA 10YR NOTE MAR 21	VAGLB Hedge - Macro Hedge	N/A	A	03/22/2021.	CBT 549300EX04Q2QBFQTQ27	11/25/2020.	156.7801	12/29/2020.	156.0000	SALE	152,120	152,128			1	1,000
UXYM0	28	28,000	US ULTRA 10YR NOTE JUN 20	VAGLB Hedge - GMWB Derivatives	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	02/25/2020.	147.7972	03/17/2020.	155.5938	SALE	(218,305)	(218,304)			2	1,000
UXYM0	28	28,000	US ULTRA 10YR NOTE JUN 20	VAGLB Hedge - Macro Hedge	N/A	A	06/19/2020.	CBT 549300EX04Q2QBFQTQ27	03/17/2020.	155.5916	05/26/2020.	156.3541	SALE	(21,350)	(21,352)			1	1,000
UXYU0	27	27,000	US ULTRA 10YR NOTE SEP 20	VAGLB Hedge - Macro Hedge	N/A	A	09/21/2020.	CBT 549300EX04Q2QBFQTQ27	05/26/2020.	156.5716	08/06/2020.	159.5938	SALE	(81,599)	(81,600)			1	1,000
UXYZ0	200	200,000	US ULTRA 10YR NOTE DEC 20	VAGLB Hedge - Macro Hedge	N/A	A	12/21/2020.	CBT 549300EX04Q2QBFQTQ27	10/30/2020.	157.1744	11/25/2020.	157.3911	SALE	(43,340)	(43,334)			1	1,000
1609999999. Total-Short Futures-Hedging Other														(39,031,593)	(35,494,917)	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														(39,031,593)	(35,494,917)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(36,921,552)	(32,927,071)	0	0	XXX	XXX
1759999999. TOTAL														(36,921,552)	(32,927,071)	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 economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
1 (cont)	months ended December 31, 2020, 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, 2020, 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	620,400		620,400					
Over-the-Counter NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	13,148,000	14,860,372	(2,672,046)	0	18,184,203	(5,921,041)	0	2,763,459	1,803,785
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y		34,653,875	(133,215,782)	0	34,653,875	(133,215,782)	0		0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		220,201	(1,155,778)	0	220,201	(854,569)	0	118,990	0
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y		16,401,262	(73,132,200)	0	16,401,262	(73,132,200)	0		0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y			(32,120,059)	0		(32,120,059)	0	1,335,501	0
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	Y	Y			(153,625)	0		(153,625)	0		0
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y		6,085,214	(30,289,220)	0	6,085,214	(30,289,220)	0		0
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	900,000	339,600		0	717,486		0	141,501	0
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y		2,102,582	(11,795,641)	0	2,102,582	(11,795,641)	0		0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	5,620,000	49,587,348	(47,447,490)	0	50,625,715	(47,441,431)	0	57,746,121	54,265,979
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y			(3,474,086)	0		(3,474,086)	0	471,798	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y			(665,727)	0		(665,727)	0	92,402	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Y	Y	89,000		(9,836)	0		(9,837)	0	8,883	0
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Y	Y		809,843		809,843	809,843		809,843	314,532	314,532
0299999999. Total NAIC 1 Designation				19,757,000	125,060,297	(336,131,490)	809,843	129,800,381	(339,073,218)	809,843	62,993,187	56,384,296
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded)	XXX	XXX	XXX	182,975,137	145,547,061	(22,971,508)	0	202,494,200	(22,971,508)	0	48,065,389	0
0999999999. Gross Totals				202,732,137	271,227,758	(359,102,998)	1,430,243	332,294,581	(362,044,726)	809,843	111,058,576	56,384,296
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					271,227,758	(359,102,998)						

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	2,500,000	2,500,000	2,500,000		
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RD 2	TREASURY BOND	39,087,014	27,064,000	26,488,907	11/15/2043	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SD 1	TREASURY BOND	416,627	314,000	446,895	08/15/2048	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SE 9	TREASURY BOND	1,883,769	1,337,000	1,425,371	11/15/2048	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SF 6	TREASURY BOND	8,875,055	6,671,000	6,711,104	02/15/2049	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SL 3	TREASURY BOND	3,286,410	3,005,000	3,454,638	02/15/2050	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SP 4	TREASURY BOND	39,677,106	42,131,000	40,152,195	08/15/2050	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SS 8	TREASURY BOND	1,389,717	1,392,000	1,373,054	11/15/2050	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 4D 9	TREASURY NOTE	635,613	600,000	598,171	03/31/2023	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 5T 3	TREASURY NOTE	792,958	713,000	712,134	12/31/2025	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 V9 8	TREASURY NOTE	507,915	456,000	452,937	02/15/2027	
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash		Cash	620,400	620,400	620,400		
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 SF 6	TREASURY BOND	694,066	521,700	527,300	02/15/2049	
CME	LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	138,647,403	96,000,000	93,932,327	11/15/2043	I
CME	LCZ7XYGSLJUHFXXNXD88	Treasury	912810 SE 9	TREASURY BOND	39,450,653	28,000,000	29,557,621	11/15/2048	I
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Cash		Cash	9,650,000	9,650,000	9,650,000		
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Treasury	912828 5T 3	TREASURY NOTE	5,546,255	4,987,000	4,980,940	12/31/2025	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132DV 3R 4	FHLMC 30YR UMBS SUPER	354,021	608,000	338,111	07/01/2049	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XV RG 0	FHLMC GOLD 30YR	288,993	602,000	278,509	12/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	566,606	884,000	533,613	08/01/2048	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31335B HE 9	FHLMC GOLD 30YR GIANT	657,716	1,648,000	636,212	08/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	5,720,718	14,810,085	5,309,640	11/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER NP 1	FNMA 30YR	4,677,344	7,651,500	4,426,518	10/01/2046	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	1,907,614	4,948,000	1,770,347	12/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	611,180	985,000	580,497	07/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J8 LL 5	FNMA 30YR	8,591,616	14,698,000	8,236,617	09/01/2046	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9 EJ 6	FNMA 30YR	2,070,592	2,820,000	1,914,939	11/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L VC 3	FNMA 30YR	10,952,672	12,965,000	10,122,964	01/01/2047	
GOLDMAN SACHS BK USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 SA 7	TREASURY BOND	186,693	141,000	137,851	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			(868,716)	11/15/2043	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Treasury	912810 SF 6	TREASURY BOND	8,945,566	6,724,000	6,773,742	02/15/2049	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Treasury	912810 SP 4	TREASURY BOND	14,242,170	15,123,000	14,412,704	08/15/2050	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Treasury	912810 SS 8	TREASURY BOND	493,190	494,000	487,276	11/15/2050	
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810 SP 4	TREASURY BOND	1,393,798	1,480,000	1,410,488	08/15/2050	
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810 SS 8	TREASURY BOND	8,117,664	8,131,000	8,020,333	11/15/2050	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 RD 2	TREASURY BOND	2,888	2,000	1,956	11/15/2043	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 SE 9	TREASURY BOND	1,955,625	1,388,000	1,479,114	11/15/2048	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 SL 3	TREASURY BOND	1,635,003	1,495,000	1,721,195	02/15/2050	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 SP 4	TREASURY BOND	368,226	391,000	372,636	08/15/2050	
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	93,876	65,000	63,580	11/15/2043	
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Treasury	912810 SE 9	TREASURY BOND	717,157	509,000	537,315	11/15/2048	
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Cash		Cash	1,860,000	1,860,000	1,860,000		
0199999999. Totals					370,661,889	326,974,685	294,731,435	XXX	XXX
Collateral Pledged to Reporting Entity									

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)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	13,148,000	13,148,000	XXX		
CME LCZ7XYGSLJUHFXXNXD88	Cash		Cash	182,975,137	182,975,137	XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		Cash	900,000	900,000	XXX		
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		Cash	5,620,000	5,620,000	XXX		
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Cash		Cash	89,000	89,000	XXX		
0299999999. Totals				202,732,137	202,732,137	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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	New York, NY					552,419	XXX
Bank of America	New York, NY					1,065,186	XXX
JP Morgan Chase Bank N.A.	New York, NY					1,398,075	XXX
JP Morgan Chase Bank N.A.	New York, NY					2,122,963	XXX
JP Morgan Chase Bank N.A.	New York, NY					426,862	XXX
0199998. Deposits in.....46 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			735,731	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	6,301,236	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	6,301,236	XXX
0599999. Total Cash		XXX	XXX	0	0	6,301,236	XXX

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

1. January	5,488,133	4. April	2,567,487	7. July	3,717,901	10. October	4,871,151
2. February	8,572,147	5. May	2,597,938	8. August	4,467,375	11. November	4,851,016
3. March	8,887,089	6. June	2,693,809	9. September	6,804,857	12. December	6,301,236

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
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		11/16/2020		01/05/2021	49,999,534		5,437
0199999. U.S. Government Bonds - Issuer Obligations						49,999,534	0	5,437
0599999. Total - U.S. Government Bonds						49,999,534	0	5,437
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AMERICAN HONDA FINANCE CORPORATION		12/18/2020		02/16/2021	6,996,422		1,089
	EVERSOURCE ENERGY		12/16/2020		01/06/2021	9,999,653		1,111
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						16,996,075	0	2,200
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						16,996,075	0	2,200
Total Bonds								
7699999. Subtotals - Issuer Obligations						66,995,608	0	7,636
8399999. Subtotals - Bonds						66,995,608	0	7,636
Exempt Money Market Mutual Funds as Identified by the SVO								
4812A0 37 5	JPMORGAN 100% US TRS SEC CL CAP		11/30/2020			1,023,854		1,836
4812C2 23 9	JPMORGAN US TREASURY PLUS CL CAP		11/30/2020			123,779,198		65,533
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						124,803,051	0	67,368
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP		12/31/2020			61,722,545		352,594
8699999. Total - All Other Money Market Mutual Funds						61,722,545	0	352,594
8899999. Total - Cash Equivalents						253,521,205	0	427,599

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

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			107,676	158,331
5. California CA	B	LIFE INSURANCE			110,661	145,097
6. Colorado CO						
7. Connecticut CT	B	LIFE INSURANCE	2,515,029	3,297,655		
8. Delaware DE	B					
9. District of Columbia DC						
10. Florida FL	B					
11. Georgia GA	B	LIFE INSURANCE			35,210	46,167
12. Hawaii HI						
13. Idaho ID	B					
14. Illinois IL	B					
15. Indiana IN	B					
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			100,601	131,906
23. Michigan MI	B					
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B					
27. Montana MT	B					
28. Nebraska NE	B					
29. Nevada NV	B					
30. New Hampshire NH	B					
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			446,522	575,157
33. New York NY	B					
34. North Carolina NC	B	LIFE INSURANCE			416,021	611,734
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B					
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B					
48. Washington WA	B					
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	2,515,029	3,297,655	1,216,692	1,668,393

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