9 3 4 3 2 2 0 2 0 2 0 1 0 0 1 0 0

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

C.M. Life Insurance Company

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 93432 Employer's ID Number 06-1041383

Organized under the Laws of Connecticut, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 04/25/1980 Commenced Business 05/12/1981

Statutory Home Office 100 Bright Meadow Boulevard (Street and Number), Enfield, CT, US 06082 (City or Town, State, Country and Zip Code)

Main Administrative Office 1295 State Street (Street and Number)
Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Mail Address 1295 State Street (Street and Number or P.O. Box), Springfield, MA, US 01111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1295 State Street (Street and Number)
Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Trevor Wade Gordon (Name), 617-695-4321 (Area Code) (Telephone Number)
tgordon@MassMutual.com (E-mail Address), 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Todd Garett Picken
Secretary	Akintokunbo Akinbajo	Appointed Actuary	Vy Quoc Ho #

OTHER

Elizabeth Ward Chicares, Executive Vice President and Chief Financial Officer
Michael Robert Fanning, Executive Vice President
Melvin Timothy Corbett, Executive Vice President

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Michael Robert Fanning	Elizabeth Ward Chicares
Michael James O'Connor		

State of Massachusetts
County of Hampden
SS:

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

Roger William Crandall	Akintokunbo Akinbajo	Todd Garett Picken
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this
_______ day of _______

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number.........
2. Date filed ....
3. Number of pages attached.............

ASSETS

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	4,068,995,047		4,068,995,047	3,809,562,902
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	5,124,491		5,124,491	7,389,131
	2.2 Common stocks	299,648,072		299,648,072	314,411,333
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	943,137,341		943,137,341	933,021,597
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ...... encumbrances)				
	4.2 Properties held for the production of income (less $ ...... encumbrances)				
	4.3 Properties held for sale (less $ ...... encumbrances)				
5.	Cash ($ 37,396,640 , Schedule E - Part 1), cash equivalents ($ 197,320,603 , Schedule E - Part 2) and short-term investments ($ 99,913,683 , Schedule DA)	334,630,925		334,630,925	463,125,060
6.	Contract loans (including $ ...... premium notes)	152,715,610		152,715,610	151,026,772
7.	Derivatives (Schedule DB)	960,380,010		960,380,010	532,927,762
8.	Other invested assets (Schedule BA)	164,134,607	251,666	163,882,941	160,589,252
9.	Receivables for securities	366,532,079		366,532,079	316,164,809
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,295,298,182	251,666	7,295,046,516	6,688,218,618
13.	Title plants less $ ...... charged off (for Title insurers only)				
14.	Investment income due and accrued	114,422,373	572,146	113,850,227	92,830,961
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	312,653	16,260	296,393	255,930
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ...... earned but unbilled premiums)	(12,326,329)		(12,326,329)	(16,510,239)
	15.3 Accrued retrospective premiums ($ ......) and contracts subject to redetermination ($ ......)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	25,216,213	98,397	25,117,816	25,781,891
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	5,217,534		5,217,534	5,827,273
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	5,970,673		5,970,673	1,946,617
18.2	Net deferred tax asset	21,741,966	17,606,294	4,135,672	29,633,793
19.	Guaranty funds receivable or on deposit	650,728		650,728	844,046
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ......)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	309,750		309,750	268,088
24.	Health care ($ ......) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	472,950	25,829	447,121	54,954
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,457,286,693	18,570,592	7,438,716,101	6,829,151,932
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,972,434,996		1,972,434,996	1,809,856,408
28.	Total (Lines 26 and 27)	9,429,721,689	18,570,592	9,411,151,097	8,639,008,340
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Miscellaneous other assets	447,121		447,121	54,954
2502.	Cash advances to agents	25,829	25,829		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	472,950	25,829	447,121	54,954

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 3,899,706,312 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	3,899,706,312	3,938,942,058
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	68,849,761	85,681,978
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	24,379,828	18,502,063
	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 $ and coupons $ 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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	9,931	9,977
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 311,259 ceded	311,259	314,209
	9.4 Interest maintenance reserve (IMR, Line 6)	212,758,059	108,155,191
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	139	139
13.	Transfers to Separate Accounts due or accrued (net) (including $ (3,583,724) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,580,839)	(4,190,740)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	808,197	872,292
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	590,513	706,666
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	52,521,633	(15,803,646)
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 $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	102,906,011	106,659,309
	24.02 Reinsurance in unauthorized and certified ($) companies		2,273,207
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	21,030,442	32,590,060
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	941,323,191	592,735,516
	24.09 Payable for securities	139,520	
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	378,203,026	226,666,086
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,699,956,983	5,094,114,366
27.	From Separate Accounts Statement	1,972,434,996	1,809,856,408
28.	Total liabilities (Lines 26 and 27)	7,672,391,979	6,903,970,774
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	450,276,208	450,276,208
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,285,982,910	1,282,261,358
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,736,259,118	1,732,537,566
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,738,759,118	1,735,037,566
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,411,151,097	8,639,008,340
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	248,551,088	114,184,729
2502.	Derivative accrued interest	126,060,423	107,916,666
2503.	Funds awaiting escheat and other miscellaneous	3,591,515	4,564,691
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	378,203,026	226,666,086
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	276,229,691	312,324,893
2.	Considerations for supplementary contracts with life contingencies	2,866,483	2,949,967
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	275,969,519	326,173,351
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	3,146,616	804,221
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)	59,726,388	87,691,312
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	36,681,510	36,868,518
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	2,178,571	1,924,233
9.	Total (Lines 1 to 8.3)	656,798,778	768,736,495
10.	Death benefits	123,946,058	90,730,503
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	116,231,991	102,802,254
13.	Disability benefits and benefits under accident and health contracts	615,698	558,292
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	330,481,226	434,855,750
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	2,443,311	5,659,767
18.	Payments on supplementary contracts with life contingencies	1,935,433	1,320,621
19.	Increase in aggregate reserves for life and accident and health contracts	(36,735,295)	(32,489,265)
20.	Totals (Lines 10 to 19)	538,918,422	603,437,922
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	40,973,055	57,335,524
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	78,004,831	113,860,905
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	9,988,649	11,525,545
25.	Increase in loading on deferred and uncollected premiums	(372,133)	(946,337)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(122,032,452)	(153,809,820)
27.	Aggregate write-ins for deductions	(5,174,737)	(5,780,816)
28.	Totals (Lines 20 to 27)	540,305,635	625,622,923
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	116,493,143	143,113,572
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	116,493,143	143,113,572
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,761,377	19,687,471
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)	108,731,766	123,426,101
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,073,279 (excluding taxes of $ (1,994,225) transferred to the IMR)	(6,689,033)	(7,795,705)
35.	Net income (Line 33 plus Line 34)	102,042,733	115,630,396
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,735,037,566	1,637,317,539
37.	Net income (Line 35)	102,042,733	115,630,396
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 14,572,145	36,804,943	(23,662,221)
39.	Change in net unrealized foreign exchange capital gain (loss)	34,444,010	10,898,939
40.	Change in net deferred income tax	(27,115,261)	(21,875,684)
41.	Change in nonadmitted assets	28,693,373	31,584,234
42.	Change in liability for reinsurance in unauthorized and certified companies	2,273,207	(2,273,207)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	2,500,000	
44.	Change in asset valuation reserve	3,753,298	(5,810,192)
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	(173,000,000)	
53.	Aggregate write-ins for gains and losses in surplus	(6,674,750)	(6,772,238)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	3,721,553	97,720,027
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,738,759,118	1,735,037,566
	DETAILS OF WRITE-INS		
08.301.	Revenue sharing	2,178,571	1,933,420
08.302.	Miscellaneous		(9,187)
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	2,178,571	1,924,233
2701.	Reinsurance ceded adjustment	(6,673,456)	(6,772,238)
2702.	Miscellaneous charges to operations	1,498,719	991,422
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(5,174,737)	(5,780,816)
5301.	Reinsurance ceded adjustment	(6,674,750)	(6,772,238)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(6,674,750)	(6,772,238)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	272,480,499	293,369,635
2.	Net investment income	269,876,921	335,568,902
3.	Miscellaneous income	101,461,929	132,172,288
4.	Total (Lines 1 through 3)	643,819,349	761,110,825
5.	Benefit and loss related payments	567,830,962	636,337,930
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(122,202,794)	(153,859,414)
7.	Commissions, expenses paid and aggregate write-ins for deductions	141,606,018	205,488,646
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 3,117,901 tax on capital gains (losses)	14,852,937	12,170,806
10.	Total (Lines 5 through 9)	602,087,123	700,137,968
11.	Net cash from operations (Line 4 minus Line 10)	41,732,226	60,972,857
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	681,605,520	909,875,542
	12.2 Stocks	4,762,987	18,657,180
	12.3 Mortgage loans	111,116,592	88,704,427
	12.4 Real estate		
	12.5 Other invested assets	10,935,908	32,908,540
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(17,015)	(3,123,764)
	12.7 Miscellaneous proceeds	59,990,626	(7,944,396)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	868,394,618	1,039,077,529
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	904,204,424	646,816,334
	13.2 Stocks	2,314,092	2,518,255
	13.3 Mortgage loans	119,789,621	96,991,030
	13.4 Real estate		
	13.5 Other invested assets	21,908,476	30,868,378
	13.6 Miscellaneous applications	5,221,180	21,636,944
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,053,437,793	798,830,941
14.	Net increase (decrease) in contract loans and premium notes	1,858,133	1,511,026
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(186,901,308)	238,735,562
	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	(17,648,361)	(13,733,101)
	16.5 Dividends to stockholders	173,000,000	
	16.6 Other cash provided (applied)	207,323,308	(213,854,973)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	16,674,947	(227,588,074)
	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)	(128,494,135)	72,120,345
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	463,125,060	391,004,715
	19.2 End of year (Line 18 plus Line 19.1)	334,630,925	463,125,060

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

20.0001. Bond conversions and refinancing	186,724,786	57,616,488
20.0002. Assets received in-kind for bond maturity	6,303,396	
20.0003. Stock conversion	2,973,428	22,578
20.0004. Net investment income payment in-kind bonds	1,081,181	614,391

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	276,229,691	53,520,790		222,708,901					
2.	Considerations for supplementary contracts with life contingencies	2,866,483	XXX	XXX	2,866,483		XXX	XXX		XXX
3.	Net investment income	275,969,519	102,130,468		173,839,051					
4.	Amortization of Interest Maintenance Reserve (IMR)	3,146,616	1,116,413		2,030,202					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	59,726,388	10,921,351		48,805,037			XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	36,681,510	21,720,345		14,961,165			XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	2,178,571	1,017,461		1,161,110					
9.	Totals (Lines 1 to 8.3)	656,798,778	190,426,828		466,371,950					
10.	Death benefits	123,946,058	123,946,058				XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	116,231,991	XXX	XXX	116,231,991		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	615,698	615,698					XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	330,481,226	31,749,118		298,732,108		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	2,443,311	1,017,986		1,425,325			XXX		
18.	Payments on supplementary contracts with life contingencies	1,935,433			1,935,433		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(36,735,295)	(53,374,746)		16,639,451			XXX		
20.	Totals (Lines 10 to 19)	538,918,422	103,954,113		434,964,309			XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	40,973,055	3,731,101		37,241,954					XXX
22.	Commissions and expense allowances on reinsurance assumed							XXX		
23.	General insurance expenses and fraternal expenses	78,004,831	25,527,070		52,477,762					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,988,649	6,254,830		3,733,819					
25.	Increase in loading on deferred and uncollected premiums	(372,133)	(372,133)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(122,032,452)	(6,224,285)		(115,808,168)			XXX		
27.	Aggregate write-ins for deductions	(5,174,737)	(5,246,853)		72,116					
28.	Totals (Lines 20 to 27)	540,305,634	127,623,843		412,681,791					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	116,493,143	62,802,985		53,690,159					
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	116,493,143	62,802,985		53,690,159					
32.	Federal income taxes incurred (excluding tax on capital gains)	7,761,377	3,705,008		4,056,369					
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)	108,731,766	59,097,977		49,633,790					
34.	Policies/certificates in force end of year	147,447	73,823		73,624			XXX		
	DETAILS OF WRITE-INS									
08.301.	Revenue sharing	2,199,828	1,017,150		1,182,678					
08.302.	Miscellaneous	(21,257)	311		(21,568)					
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,178,571	1,017,461		1,161,110					
2701.	Reinsurance ceded adjustment	(6,673,456)	(6,673,456)							
2702.	Miscellaneous charges to operations	1,498,719	1,426,603		72,116					
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(5,174,737)	(5,246,853)		72,116					

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]	53,520,790		6,482,658	1,899,183		(168,439)	30,724,847		14,582,541			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	102,130,468		1,744,742	6,351,065		29,720	79,508,345		14,496,596			
4.	Amortization of Interest Maintenance Reserve (IMR)	1,116,413		(1,868)	74,362			900,777		143,143			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	10,921,351		335,058	201,893		527,399	9,856,987		13			
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,720,345								21,720,345			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	1,017,461		304	7			11,544		1,005,606			
9.	Totals (Lines 1 to 8.3)	190,426,828		8,560,895	8,526,510		388,680	121,002,498		51,948,244			
10.	Death benefits	123,946,058		4,761,461	1,907,456		2,017,019	97,054,997		18,205,124			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
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	615,698					11,924	422,998		180,776			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	31,749,118		625,640			250,620	10,019,626		20,853,232			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	1,017,986		42,924	13,642		7,363	846,842		107,214			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(53,374,746)		1,127,529	(334,323)		(1,520,571)	(54,498,751)		1,851,369			
20.	Totals (Lines 10 to 19)	103,954,113		6,557,555	1,586,775		766,355	53,845,713		41,197,715			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,731,101		12,270	53,380		111,441	2,164,647		1,389,363			XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	25,527,070		11,735,725	153,988			11,377,263		2,260,093			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,254,830		791,956	514,055		(35,062)	4,208,185		775,696			
25.	Increase in loading on deferred and uncollected premiums	(372,133)		(268,442)	(103,691)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,224,285)								(6,224,285)			
27.	Aggregate write-ins for deductions	(5,246,853)		3,615	1,120		(516,855)	(4,763,673)		28,940			
28.	Totals (Lines 20 to 27)	127,623,843		18,832,679	2,205,628		325,879	66,832,134		39,427,523			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	62,802,985		(10,271,783)	6,320,882		62,801	54,170,364		12,520,721			
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	62,802,985		(10,271,783)	6,320,882		62,801	54,170,364		12,520,721			
32.	Federal income taxes incurred (excluding tax on capital gains)	3,705,008		(2,084,719)	1,158,028			2,422,823		2,208,876			
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)	59,097,977		(8,187,064)	5,162,854		62,801	51,747,541		10,311,845			
34.	Policies/certificates in force end of year	73,823		21,368	1,534		13,890	26,259		10,772			
	DETAILS OF WRITE-INS												
08.301.	Revenue sharing	1,017,150						11,544		1,005,606			
08.302.	Miscellaneous	311		304	7								
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,017,461		304	7			11,544		1,005,606			
2701.	Reinsurance ceded adjustment	(6,703,771)					(1,850,722)	(4,853,049)					
2702.	Miscellaneous charges to operations	1,456,918		3,615	1,120		1,333,867	89,376		28,940			
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(5,246,853)		3,615	1,120		(516,855)	(4,763,673)		28,940			

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

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts (b)									
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income									
4. Amortization of Interest Maintenance Reserve (IMR)									
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)									
10. Death benefits									
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts									
20. Totals (Lines 10 to 19)									
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes									
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)									
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)									
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)									
32. Federal income taxes incurred (excluding tax on capital gains)									
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)									
34. Policies/certificates in force end of year									
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

NONE

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

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

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

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

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	222,708,901	116,769,007	75,514,197	30,425,698			
2. Considerations for supplementary contracts with life contingencies	2,866,483	XXX	XXX	XXX	XXX	2,866,483	XXX
3. Net investment income	173,839,051	133,979,803	13,674,207	20,831,343		818,734	4,534,964
4. Amortization of Interest Maintenance Reserve (IMR)	2,030,202	1,568,709	160,105	238,704		9,586	53,098
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	48,805,037		48,805,037				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,961,165			14,961,165			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	1,161,110	241	(21,815)	1,182,678		6	
9. Totals (Lines 1 to 8.3)	466,371,950	252,317,760	138,131,732	67,639,588		3,694,809	4,588,062
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	116,231,991	80,582,988	1,466,015	34,182,988			
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	298,732,108	143,397,379	27,183,115	128,151,614			
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	1,425,325	507,901	3,254	54,754			859,415
18. Payments on supplementary contracts with life contingencies	1,935,433					1,935,433	
19. Increase in aggregate reserves for life and accident and health contracts	16,639,451	(41,552,509)	58,960,645	(1,732,740)		964,056	
20. Totals (Lines 10 to 19)	434,964,309	182,935,759	87,613,029	160,656,616		2,899,490	859,415
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	37,241,954	5,017,669	25,585,518	6,638,766			
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	52,477,762	10,303,556	31,946,365	9,927,549		300,291	
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,733,819	380,866	3,023,302	319,161		10,490	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(115,808,168)			(115,808,168)			
27. Aggregate write-ins for deductions	72,116	27,952	8,828	34,627		709	
28. Totals (Lines 20 to 27)	412,681,791	198,665,803	148,177,043	61,768,551		3,210,980	859,415
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	53,690,159	53,651,957	(10,045,312)	5,871,037		483,829	3,728,647
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	53,690,159	53,651,957	(10,045,312)	5,871,037		483,829	3,728,647
32. Federal income taxes incurred (excluding tax on capital gains)	4,056,369	6,472,043	(1,358,081)	(772,560)		(32,738)	(252,295)
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)	49,633,790	47,179,914	(8,687,231)	6,643,597		516,567	3,980,942
34. Policies/certificates in force end of year	73,624	25,658	22,177	24,847		352	590
DETAILS OF WRITE-INS							
08.301. Revenue sharing	1,161,110	241	(21,815)	1,182,678		6	
08.302. Miscellaneous charges to operations							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,161,110	241	(21,815)	1,182,678		6	
2701. Miscellaneous charges to operations	72,116	27,952	8,828	34,627		709	
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	72,116	27,952	8,828	34,627		709	

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

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	939,676,185		88,623,342	3,252,357		5,333,609	764,629,503		77,837,374			
2. Tabular net premiums or considerations	40,526,171		5,906,618	3,205,514			16,832,029		14,582,010			
3. Present value of disability claims incurred												
4. Tabular interest	32,098,546		3,447,697	79,419		150,000	26,053,300		2,368,130			
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(35,482,694)		(161,487)	666,744		(545,565)	(33,301,731)		(2,140,655)			
8. Totals (Lines 1 to 7)	976,818,208		97,816,170	7,204,034		4,938,044	774,213,101		92,646,859			
9. Tabular cost	70,354,489		4,986,065	4,213,000		617,680	49,889,626		10,648,118			
10. Reserves released by death	16,922,788		3,035,768	41,000		334,273	9,256,691		4,255,056			
11. Reserves released by other terminations (net)	25,729,392		43,466	32,000		173,053	4,936,481		20,544,392			
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts	(22,489,449)								(22,489,449)			
14. Total Deductions (Lines 9 to 13)	90,517,220		8,065,299	4,286,000		1,125,006	64,082,798		12,958,117			
15. Reserve December 31 of current year	886,300,988		89,750,871	2,918,034		3,813,038	710,130,303		79,688,742			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	1,243,194,337		65,198,698			224,807,978	881,569,650		71,618,011			
17. Amount Available for Policy Loans Based upon Line 16 CSV	994,555,469		52,158,958			179,846,382	705,255,720		57,294,409			

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [(a)]

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year									
2. Tabular net premiums or considerations									
3. Present value of disability claims incurred									
4. Tabular interest									
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)									
9. Tabular cost									
10. Reserves released by death									
11. Reserves released by other terminations (net)									
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)									
15. Reserve December 31 of current year									
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year									
17. Amount Available for Policy Loans Based upon Line 16 CSV									

NONE

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	2,999,265,873	2,353,931,191	271,060,653	362,808,076		11,465,953	
2.	Tabular net premiums or considerations	225,575,384	116,769,007	75,514,197	30,425,698		2,866,483	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	87,070,890	66,708,507	9,016,229	10,820,002		526,152	
5.	Tabular less actual reserve released	(3,299,380)	(1,063,513)	(3,148,072)	1,405,351		(493,146)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	4,474,476	13,857	6,227,421	(1,766,803)			
8.	Totals (Lines 1 to 7)	3,313,087,243	2,536,359,049	358,670,428	403,692,324		14,365,442	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	298,732,108	143,397,379	27,183,115	128,151,614			
12.	Annuity, supplementary contract and disability payments involving life contingencies	117,365,012	80,582,988	1,466,015	33,380,576		1,935,433	
13.	Net transfers to or (from) Separate Accounts	(116,415,201)			(116,415,201)			
14.	Total Deductions (Lines 9 to 13)	299,681,919	223,980,367	28,649,130	45,116,989		1,935,433	
15.	Reserve December 31 of current year	3,013,405,324	2,312,378,682	330,021,298	358,575,336		12,430,009	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,992,962,849	2,312,378,681	326,481,041	354,103,127			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	103,658,724			103,658,724			

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

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

(N/A Fraternal)

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

NONE

(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) 82,490	43,983
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 163,610,828	166,443,394
1.3	Bonds of affiliates	(a) 3,932,186	4,762,507
2.1	Preferred stocks (unaffiliated)	(b) 138,598	138,628
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	2,811	488,123
2.21	Common stocks of affiliates	29,000,000	29,000,000
3.	Mortgage loans	(c) 39,282,371	39,569,843
4.	Real estate	(d)	
5	Contract loans	7,010,904	7,224,425
6	Cash, cash equivalents and short-term investments	(e) 4,949,159	4,949,159
7	Derivative instruments	(f) 41,394,809	33,490,032
8.	Other invested assets	8,253,843	8,161,603
9.	Aggregate write-ins for investment income	(4,282,644)	(4,282,646)
10.	Total gross investment income	293,375,355	289,989,051
11.	Investment expenses		(g) 13,555,411
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 61,317
13.	Interest expense		(h) 402,805
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		14,019,534
17.	Net investment income (Line 10 minus Line 16)		275,969,517
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Income	(4,282,644)	(4,282,646)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(4,282,644)	(4,282,646)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 3,969,598 accrual of discount less $ 1,982,401 amortization of premium and less $ 764,534 paid for accrued interest on purchases.

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

(c) Includes $ 469,811 accrual of discount less $ (248,419) amortization of premium and less $ 359,324 paid for accrued interest on purchases.

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

(e) Includes $ 4,928,103 accrual of discount less $ .... amortization of premium and less $ .... paid for accrued interest on purchases.

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

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

(h) Includes $ .... interest on surplus notes and $ .... interest on capital notes.

(i) Includes $ .... depreciation on real estate and $ .... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	12,947,001	(10,094,409)	2,852,591	(3,029,297)	38,240,592
1.3	Bonds of affiliates	3,941,954	149,101	4,091,055		
2.1	Preferred stocks (unaffiliated)	(5,862)		(5,862)	(149,207)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	2,276,748	(1,450,964)	825,784	686,556	24,120
2.21	Common stocks of affiliates				(18,932,148)	
3.	Mortgage loans	98,182	(6,673,337)	(6,575,155)		4,950,700
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	26,591	(43,606)	(17,015)		
7.	Derivative instruments	103,519,604	(138,723)	103,380,881	79,952,154	(30,285)
8.	Other invested assets	1,071,062	(2,014,028)	(942,966)	(7,150,970)	414,885
9.	Aggregate write-ins for capital gains (losses)		518,642	518,642		
10.	Total capital gains (losses)	123,875,280	(19,747,324)	104,127,956	51,377,089	43,600,012
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)		518,642	518,642		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		518,642	518,642		

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

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	234,253		231,253	3,000								
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	9,220,778		291,487	8,929,291								
6.4 Net	(8,986,525)		(60,234)	(8,926,291)								
7. Line 5 + Line 6.4	(8,986,525)		(60,234)	(8,926,291)								
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	234,253		231,253	3,000								
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	9,220,778		291,487	8,929,291								
9.4 Net (Line 7 - Line 8)	(8,986,525)		(60,234)	(8,926,291)								
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	755,482,102		340,273	755,141,829								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded	670,024,913			670,024,913								
10.4 Net	85,457,189		340,273	85,116,916								
RENEWAL												
11. Uncollected	352,072		352,072									
12. Deferred and accrued	(10,396,927)		(11,924,420)	1,527,493								
13. Deferred, accrued and uncollected:												
13.1 Direct												
13.2 Reinsurance assumed	6,384,301		6,384,301									
13.3 Reinsurance ceded	16,429,156		17,956,649	(1,527,493)								
13.4 Net (Line 11 + Line 12)	(10,044,855)		(11,572,348)	1,527,493								
14. Advance	9,931		9,931									
15. Line 13.4 - Line 14	(10,054,786)		(11,582,279)	1,527,493								
16. Collected during year:												
16.1 Direct	324,829,598		177,637,894	147,191,704								
16.2 Reinsurance assumed												
16.3 Reinsurance ceded	127,972,767		125,771,845	2,200,922								
16.4 Net	196,856,831		51,866,049	144,990,782								
17. Line 15 + Line 16.4	186,802,045		40,283,770	146,518,275								
18. Prior year (uncollected + deferred and accrued - advance)	(13,803,976)		(12,956,981)	(846,995)								
19. Renewal premiums and considerations:												
19.1 Direct	324,638,425		177,446,721	147,191,704								
19.2 Reinsurance assumed												
19.3 Reinsurance ceded	124,879,398		124,205,969	673,429								
19.4 Net (Line 17 - Line 18)	199,759,027		53,240,752	146,518,275								
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,080,354,780		178,018,247	902,336,533								
20.2 Reinsurance assumed												
20.3 Reinsurance ceded	804,125,089		124,497,456	679,627,633								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	276,229,691		53,520,791	222,708,900								

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	5,824,945		228,232	5,596,712								
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	5,824,945		228,232	5,596,712								
24. Single:												
24.1 Reinsurance ceded	39,053,545			39,053,545								
24.2 Reinsurance assumed												
24.3 Net ceded less assumed	39,053,545			39,053,545								
25. Renewal:												
25.1 Reinsurance ceded	14,847,899		10,693,118	4,154,780								
25.2 Reinsurance assumed												
25.3 Net ceded less assumed	14,847,899		10,693,118	4,154,780								
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	59,726,388		10,921,351	48,805,037								
26.2 Reinsurance assumed (Page 6, Line 22)												
26.3 Net ceded less assumed	59,726,388		10,921,351	48,805,037								
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	4,266,480		45,956	4,220,524								
28. Single	21,858,716			21,858,716								
29. Renewal	14,847,859		3,685,146	11,162,713								
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	40,973,055		3,731,101	37,241,953								

EXHIBIT 2 - GENERAL EXPENSES

	Insurance 1 Life	Accident and Health 2 Cost Containment	Accident and Health 3 All Other	4 All Other Lines of Business	5 Investment	6 Fraternal	7 Total
1. Rent	2,764,682				33,681		2,798,363
2. Salaries and wages	34,298,438				417,848		34,716,286
3.11 Contributions for benefit plans for employees	5,535,957				67,443		5,603,400
3.12 Contributions for benefit plans for agents	3,922,788				47,790		3,970,579
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	216,493				2,637		219,131
3.32 Other agent welfare							
4.1 Legal fees and expenses	521,187				6,349		527,537
4.2 Medical examination fees	652,114				7,945		660,059
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	100,910				1,229		102,139
4.5 Expense of investigation and settlement of policy claims	125,638				1,531		127,168
5.1 Traveling expenses	181,777				2,215		183,992
5.2 Advertising	1,495,990				18,225		1,514,215
5.3 Postage, express, telegraph and telephone	894,659				10,899		905,559
5.4 Printing and stationery	548,413				6,681		555,094
5.5 Cost or depreciation of furniture and equipment	975,772				11,888		987,660
5.6 Rental of equipment	1,452,244				17,692		1,469,936
5.7 Cost or depreciation of EDP equipment and software	3,083,607				37,567		3,121,174
6.1 Books and periodicals	272,568				3,321		275,889
6.2 Bureau and association fees	194,582				2,371		196,953
6.3 Insurance, except on real estate	303,732				3,700		307,432
6.4 Miscellaneous losses	306,702				3,736		310,438
6.5 Collection and bank service charges	177,406				2,161		179,568
6.6 Sundry general expenses	31,320				382		31,701
6.7 Group service and administration fees	11,322,299				137,936		11,460,235
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	8,339,929				101,603		8,441,532
7.2 Agents' balances charged off (less $ ... $ ... recovered)							
7.3 Agency conferences other than local meetings	114,647				1,397		116,044
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					12,605,102		12,605,102
9.3 Aggregate write-ins for expenses	170,976				2,083		173,059
10. General expenses incurred	78,004,831				13,555,411	(b)	(a) 91,560,242
11. General expenses unpaid Dec. 31, prior year	29,151,869				3,438,330		32,590,198
12. General expenses unpaid Dec. 31, current year	17,917,022				3,113,559		21,030,581
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	89,239,677				13,880,182		103,119,860
DETAILS OF WRITE-INS							
09.301. Management Services Income							
09.302. Miscellaneous	170,976				2,083		173,059
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	170,976				2,083		173,059

(a) Includes management fees of $ 91,560,242 to affiliates and $ .... to non-affiliates.

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

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

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

	Insurance 1 Life	2 Accident and Health	3 All Other Lines of Business	4 Investment	5 Fraternal	6 Total
1. Real estate taxes						
2. State insurance department licenses and fees	361,261					361,261
3. State taxes on premiums	2,746,728					2,746,728
4. Other state taxes, including $ .... for employee benefits	2,358,568					2,358,568
5. U.S. Social Security taxes	4,522,091			61,317		4,583,409
6. All other taxes						
7. Taxes, licenses and fees incurred	9,988,649			61,317		10,049,966
8. Taxes, licenses and fees unpaid Dec. 31, prior year	867,921			4,371		872,292
9. Taxes, licenses and fees unpaid Dec. 31, current year	803,266			4,931		808,197
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	10,053,304			60,757		10,114,061

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
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		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 80 CSO 4.00% CRVM	1,843,521,078		1,843,521,078		
0100002. 80 CSO 4.50% NLP	72,144		72,144		
0100003. 80 CSO 4.50% CRVM	276,072,101		276,072,101		
0100004. 2001 CSO 3.50% CRVM	24,694,120		24,694,120		
0100005. 80 CSO 4.00% NLP	2,060		2,060		
0100006. 2017 CSO CRVM 3.50%	89,802		89,802		
0100007. 80 CSO 4.00% CALIFORNIA 1983-86	65,641,741		65,641,741		
0199997. Totals (Gross)	2,210,093,046		2,210,093,046		
0199998. Reinsurance ceded	1,375,835,296		1,375,835,296		
0199999. Life Insurance: Totals (Net)	834,257,750		834,257,750		
0200001. 83a - CIF/No FIG	414,789	XXX	414,789	XXX	
0200002. 1994 MGDB Table - IY/FIG	348,015,759	XXX	348,015,759	XXX	
0200003. a-2000 4.00%	282,119	XXX	282,119	XXX	
0200004. a-2000 4.25%	223,337	XXX	223,337	XXX	
0200005. a-2000 4.50%	677,397	XXX	677,397	XXX	
0200006. a-2000 5.00%	49,951	XXX	49,951	XXX	
0200007. a-2000 5.25%	431,983	XXX	431,983	XXX	
0200008. a-2000 5.50%	223,928	XXX	223,928	XXX	
0200009. a-2000 6.00%	28,479	XXX	28,479	XXX	
0200010. a-2000 IY/FIG	2,309,283,460	XXX	2,309,283,460	XXX	
0200011. a-2000 CIF/No FIG	2,536,935	XXX	2,536,935	XXX	
0200012. a-2012 1.00%	275,337	XXX	275,337	XXX	
0200013. a-2012 2.00%	670,131	XXX	670,131	XXX	
0200014. a-2012 2.25%	1,770,299	XXX	1,770,299	XXX	
0200015. a-2012 2.75%	470,092	XXX	470,092	XXX	
0200016. a-2012 3.00%	486,157	XXX	486,157	XXX	
0200017. a-2012 3.25%	235,378	XXX	235,378	XXX	
0200018. a-2012 3.50%	707,330	XXX	707,330	XXX	
0200019. a-2012 3.75%	1,843,302	XXX	1,843,302	XXX	
0200020. a-2012 4.00%	1,212,805	XXX	1,212,805	XXX	
0200021. a-2012 IY/FIG	3,300,212,987	XXX	3,300,212,987	XXX	
0200022. a-2012 CIF/No FIG	143,498	XXX	143,498	XXX	
0299997. Totals (Gross)	5,970,195,452	XXX	5,970,195,452	XXX	
0299998. Reinsurance ceded	2,970,191,688	XXX	2,970,191,688	XXX	
0299999. Annuities: Totals (Net)	3,000,003,764	XXX	3,000,003,764	XXX	
0300001. 83a - 7.00%	17,802		17,802		
0300002. 83a - 11.00%	39,596		39,596		
0300003. a-2000 - 4.00%	463,115		463,115		
0300004. a-2000 - 4.25%	724,726		724,726		
0300005. a-2000 - 4.50%	949,927		949,927		
0300006. a-2000 - 5.00%	530,055		530,055		
0300007. a-2000 - 6.00%	1,090,286		1,090,286		
0300008. a-2000 - 6.25%	5,566		5,566		
0300009. a-2000 - 6.50%	155,181		155,181		
0300010. a-2000 - 6.75%	739,311		739,311		
0300011. a-2000 - 7.00%	83,155		83,155		
0300012. a-2000 - 5.50%	226,253		226,253		
0300013. a-2000 - 5.25%	730,100		730,100		
0300014. a-2012 - 2.00%	268,216		268,216		
0300015. a-2012 - 2.25%	954,953		954,953		
0300016. a-2012 - 2.50%	84,202		84,202		
0300017. a-2012 - 2.75%	173,990		173,990		
0300018. a-2012 - 3.00%	493,075		493,075		
0300019. a-2012 - 3.25%	285,579		285,579		
0300020. a-2012 - 3.50%	1,679,195		1,679,195		
0300021. a-2012 - 3.75%	1,506,788		1,506,788		
0300022. a-2012 - 4.00%	1,127,873		1,127,873		
0300023. a-2012 - 4.25%	101,064		101,064		
0399997. Totals (Gross)	12,430,009		12,430,009		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	12,430,009		12,430,009		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 120% 52 INTERCO DISA 2.50%	51,491		51,491		
0500002. 120% 52 INTERCO DISA 3.50%	208,882		208,882		
0500003. 120% 52 INTERCO DISA 4.00%	720,007		720,007		
0599997. Totals (Gross)	980,380		980,380		
0599998. Reinsurance ceded	709,165		709,165		
0599999. Disability-Active Lives: Totals (Net)	271,215		271,215		
0600001. 52 DISAB TABLE BEN 5 4.00%	13,830,939		13,830,939		
0600002. 52 DISAB TABLE BEN 5 4.50%	4,569,833		4,569,833		
0600003. 52 DISAB TABLE BEN 5 5.00%	168,476		168,476		
0699997. Totals (Gross)	18,569,248		18,569,248		
0699998. Reinsurance ceded	6,656,602		6,656,602		
0699999. Disability-Disabled Lives: Totals (Net)	11,912,646		11,912,646		
0700001. PREMIUM DEFICIENCY	5,992,019		5,992,019		
0700002. MIN. DEATH BENEFIT	3,679,085		3,679,085		
0700003. CASH FLOW TESTING	147,563,036		147,563,036		
0700004. AG43 Reserve	971,552		971,552		
0799997. Totals (Gross)	158,205,692		158,205,692		
0799998. Reinsurance ceded	117,374,763		117,374,763		
0799999. Miscellaneous Reserves: Totals (Net)	40,830,929		40,830,929		
9999999. Totals (Net) - Page 3, Line 1	3,899,706,312		3,899,706,312		

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

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [X]
1.2 If not, state which kind is issued.
Non-participating
2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.
Non-participating
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:
N/A
4.4 Basis of regular assessments:
N/A
4.5 Basis of special assessments:
N/A
4.6 Assessments collected during the year $
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
N/A
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
N/A
7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:
N/A
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $
8.2 State the amount of reserves established for this business: $
8.3 Identify where the reserves are reported in the blank:
N/A
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:
N/A

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

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
Variable Annuity	AG43	VM-21	(2,500,000)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(2,500,000)
9999999 - Total (Column 4, only)			(2,500,000)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [(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													
2. Additional contract reserves (b)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

NONE

(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	85,681,978		14,577,874	71,104,104		
2. Deposits received during the year	12,500,940			12,500,940		
3. Investment earnings credited to the account	859,415			859,415		
4. Other net change in reserves			(1,162,516)	1,162,516		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	30,192,573			30,192,573		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	68,849,761		13,415,358	55,434,402		
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	68,849,761		13,415,358	55,434,402		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other 2.21 Direct	43,891,326		43,891,326								
2.22 Reinsurance assumed											
2.23 Reinsurance ceded	23,480,442		23,480,442								
2.24 Net	20,410,884		(b) 20,410,884	(b)		(b)	(b)		(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	17,725,188		17,725,188								
3.2 Reinsurance assumed											
3.3 Reinsurance ceded	13,756,244		13,756,244								
3.4 Net	3,968,944		(b) 3,968,944	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS 4.1 Direct	61,616,514		61,616,514								
4.2 Reinsurance assumed											
4.3 Reinsurance ceded	37,236,686		37,236,686								
4.4 Net	24,379,828	(a)	(a) 24,379,828				(a)				

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	476,046,723		344,683,741	129,427,549	1,935,433						
1.2 Reinsurance assumed											
1.3 Reinsurance ceded	239,760,986		227,079,798	12,681,188							
1.4 Net	(d) 236,285,737		117,603,943	116,746,360	1,935,433						
2. Liability December 31, current year from Part 1:											
2.1 Direct	61,616,514		61,616,514								
2.2 Reinsurance assumed											
2.3 Reinsurance ceded	37,236,686		37,236,686								
2.4 Net	24,379,828		24,379,828								
3. Amounts recoverable from reinsurers December 31, current year	25,216,213		24,701,843	514,370							
4. Liability December 31, prior year:											
4.1 Direct	50,586,235		50,586,235								
4.2 Reinsurance assumed											
4.3 Reinsurance ceded	32,084,173		32,084,173								
4.4 Net	18,502,062		18,502,062								
5. Amounts recoverable from reinsurers December 31, prior year	25,781,891		25,781,891								
6. Incurred Benefits											
6.1 Direct	487,077,002		355,714,020	129,427,549	1,935,433						
6.2 Reinsurance assumed											
6.3 Reinsurance ceded	244,347,821		231,152,263	13,195,558							
6.4 Net	242,729,181		124,561,757	116,231,991	1,935,433						

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

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

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

(d) Includes $ 606,545 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	251,666	344,077	92,411
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	251,666	344,077	92,411
13. Title plants (for Title insurers only)			
14. Investment income due and accrued	572,146	3,930,524	3,358,378
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	16,260	8,585	(7,675)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	98,397		(98,397)
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	17,606,294	42,951,582	25,345,288
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other than invested assets	25,828	29,197	3,369
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,570,591	47,263,965	28,693,374
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	18,570,591	47,263,965	28,693,374
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Disallowed IMR			
2502. Miscellaneous other assets			
2503. Cash advanced to agents	25,828	29,197	3,369
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	25,828	29,197	3,369

NOTES TO FINANCIAL STATEMENTS

TABLE OF CONTENTS

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department.

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

	SSAP #	F/S Page	F/S Line #		2020		2019
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$	102,042,733	$	115,630,396
(2) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(3) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	102,042,733	$	115,630,396
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	1,738,759,118	$	1,735,037,566
(6) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(7) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	1,738,759,118	$	1,735,037,566

b. Use of estimates in the preparation of the financial statements:

The preparation of financial statements requires management to make estimates and assumptions that impact the reported amounts of assets and liabilities, the disclosure of assets and liabilities as of the date of the statutory financial statements and the reported amounts of revenues and expenses during the reporting periods. The most significant estimates include those used in determining the carrying values of investments including the amount of mortgage loan investment valuation reserves, other-than-temporary impairment(s) (OTTI), the liabilities for policyholders' reserves, the determination of admissible deferred tax assets (DTAs), the liability for taxes and litigation contingencies. Future events including, but not limited to, changes in the level of mortality, morbidity, interest rates, persistency, asset valuations and defaults could cause results to differ from the estimates used in the statutory financial statements. Although some variability is inherent in these estimates, management believes the amounts presented are appropriate.

c. Accounting policy:

Life insurance premium revenue is generally recognized annually on the anniversary date of the policy. However, premium for flexible products, primarily universal life and variable universal life contracts, is recognized as revenue when received. Annuity premium is recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including certain acquisition costs, such as commissions, are charged to current operations as incurred. Policy loans are carried at the outstanding loan balance less amounts unsecured by the cash surrender value of the policy. Unsecured amounts can occur when subsequent charges are incurred on the underlying policy without the receipt of additional premium. Where applicable, the values of invested assets have been adjusted for impairments considered OTTI.

Investment real estate, which the Company has the intent to hold for the production of income, and real estate occupied by the Company, are carried at depreciated cost, less encumbrances. Depreciation is calculated using the straight-line method over the estimated useful life of the real estate holding, not to exceed 40 years. Depreciation expense is included in net investment income. Real estate held for sale is initially carried at the lower of depreciated cost or fair value less estimated selling costs and is no longer depreciated. Adjustments to carrying value, including for further declines in fair value, are recorded in a valuation reserve, which is included in realized capital losses.

In addition, the Company uses the following accounting policies:

(1) Short-term investments, which are carried at amortized cost, consist of all highly liquid investments purchased with maturities of greater than three months and less than or equal to 12 months. Investments in short-term bonds are classified as short-term investments.

(2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date.

The fair value of bonds is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting expected future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(3) Unaffiliated common stocks are carried at fair value, which is based on quoted market prices when available. If quoted market prices are not available, values provided by third-party organizations are used. If values from third parties are unavailable, fair values are determined by management using estimates based upon internal models. The Company's internal models include estimates based upon comparable company analysis, review of financial statements, broker quotes and last traded price. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

The Company held unaffiliated common stocks, for which the transfer of ownership was restricted by contractual requirements, with carrying values of $2,053,128 as of December 31, 2020 and $3,086,929 as of December 31, 2019.

(4) Preferred stocks in good standing, those that are rated Categories 1 through 3 by the Securities Valuation Office (SVO) of the NAIC, are generally valued at amortized cost. Preferred stocks not in good standing, those that are rated Categories 4 through

6 by the SVO of the NAIC, are valued at the lower of amortized cost or fair value. Fair values are based on quoted market prices, when available. If quoted market prices are not available, values provided by third-party organizations are used. If values provided by third-party organizations are unavailable, fair value is estimated using internal models. These models use inputs not directly observable or correlated with observable market data. Typical inputs integrated into the Company's internal discounted expected earnings models include, but are not limited to, earnings before interest, taxes, depreciation and amortization estimates. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

Refer to Note 1c. “Accounting policy” (14) for information on the Company’s policy for determining OTTI.

The Company held preferred stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of $5,044,845 as of December 31, 2020 and $6,586,634 as of December 31, 2019.

(5) Mortgage loans are valued at the unpaid principal balance of the loan, net of unamortized premium, discount, mortgage origination fees and valuation allowances. Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan’s contractual coupon rate. Interest is not accrued for (a) impaired loans more than 60 days past due, (b) delinquent loans more than 90 days past due, or (c) loans that have interest that is not expected to be collected. The Company continually monitors mortgage loans where the accrual of interest has been discontinued, and will resume the accrual of interest on a mortgage loan when the facts and circumstances of the borrower and property indicate that the payments will continue to be received according to the terms of the original or modified mortgage loan agreement.

Mortgage loans comprised commercial mortgage loans and residential mortgage loans. The Company holds commercial mortgage loans for which it is a participant or co-lender in a mortgage loan agreement and mezzanine loans that are subordinate to senior secured first liens. The Company's loan agreements with the senior lender contain negotiated provisions that are designed to maximize the Company's influence with the objective of mitigating the Company's risks as the secondary lender for mezzanine loans. Commercial mortgage loans have varying risk characteristics including, among others, the borrower's liquidity, the underlying percentage of completion of a project, the returns generated by the collateral, the refinance risk associated with maturity of the loan and deteriorating collateral value. Residential mortgage loans include seasoned pools of homogeneous residential mortgage loans substantially backed by Federal Housing Administration (FHA) and Veterans Administration (VA) guarantees.

Refer to Note 1c. "Accounting policy" (14) for information on the Company’s policy for determining OTTI.

(6) For loan-backed and structured securities, such as asset-backed securities (ABS), mortgage-backed securities (MBS), including RMBS and CMBS, and structured securities, including collateralized debt obligations (CDOs), amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

Certain fixed income securities, with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased.

All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.

Refer to Note 1c. “Accounting policy” (14) for information on the Company’s policy for determining OTTI.

(7) The Company accounts for the value of its subsidiary and affiliate, primarily its investment in MML Bay State Life Insurance Company (MML Bay State), a wholly owned stock life insurance subsidiary, at its underlying statutory net equity. MML Bay State’s operating results, less dividends declared, are reflected as net unrealized capital gains within the Capital and Surplus Account on the Summary of Operations. Dividends are recorded in net investment income when declared and received. The cost basis of common stocks - subsidiary and affiliate is adjusted for impairments deemed to be other than temporary consistent with common stocks - unaffiliated.

Refer to Note 1c. “Accounting policy” (14) for information on the Company’s policy for determining OTTI.

(8) Partnerships and limited liability companies (LLCs), except for partnerships that generate and realize low income housing tax credits (LIHTCs), are accounted for using the equity method with the change in the equity value of the underlying investment recorded in surplus. Distributions received are recognized as net investment income to the extent the distribution does not exceed previously recorded accumulated undistributed earnings.

Investments in partnerships that generate LIHTCs are carried at amortized cost unless considered impaired. Under the amortized cost method, the excess of the carrying value of the investment over its estimated residual value is amortized into income during the period in which tax benefits are recognized.

The equity method is suspended if the carrying value of the investment is reduced to zero due to losses from the investment. Once the equity method is suspended, losses are not recorded until the investment returns to profitability and the equity method is resumed. However, if the Company has guaranteed obligations of the investment or is otherwise committed to provide further financial support for the investment, losses will continue to be reported up to the amount of those guaranteed obligations or commitments.

Refer to Note 1c. "Accounting policy" (14) for information on the Company’s policy for determining OTTI.

(9) Derivative financial instruments are carried at fair value, which is based primarily upon quotations obtained from counterparties and independent sources. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and independent sources when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based on an internal valuation process using market observable inputs that other market participants would use. Changes in the fair value of these instruments, other than interest rate swaps and credit default swaps associated with replicated assets, are recorded as unrealized capital gains (losses) in surplus. Gains and losses realized on settlement termination, closing or assignment of contracts are recorded as realized capital gains (losses). Amounts receivable and payable are accrued as net investment income.

NOTES TO FINANCIAL STATEMENTS

(10) The Company does not utilize anticipated investment income as a factor in the premium deficiency calculation in accordance with Statutory Accounting Principles (SSAP) No. 54 "Individual and Group Accident and Health Contracts."

(11) The Company does not have disability or long-term care contracts therefore it does not have any unpaid claim or claim expense reserves related to these products.

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

(13) The Company did not issue any business that would give rise to pharmaceutical rebates or risk sharing receivables.

(14) The book values of investments are written down when declines in values are considered to be other than temporary.

Bonds - general

The Company employs a systematic methodology to evaluate OTTI by conducting a quarterly analysis of bonds. OTTI is evaluated in a manner consistent with market participant assumptions. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; (i) the Company's ability and intent to hold the investment for a period of time sufficient to allow for an anticipated recovery to amortized cost; and (j) other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

In addition, if the Company has the intent to sell, or the inability, or lack of intent to retain the investment for a period sufficient to recover the amortized cost basis, an OTTI is recognized as a realized loss equal to the entire difference between the investment's amortized cost basis and its fair value at the balance sheet date.

When a bond is other-than-temporarily impaired, a new cost basis is established.

Bonds - corporate

For corporate securities, if it is determined that a decline in the fair value of a bond is other than temporary, OTTI is recognized as a realized loss equal to the difference between the investment's amortized cost basis and, generally, its fair value at the balance sheet date.

Bonds - loan-backed and structured securities

For loan-backed and structured securities, if the present value of cash flows expected to be collected is less than the amortized cost basis of the security, an OTTI is recognized as a realized loss equal to the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected. The expected cash flows are discounted at the security's effective interest rate. Internal inputs used in determining the amount of the OTTI on structured securities include collateral performance, prepayment speeds, default rates, and loss severity based on borrower and loan characteristics, as well as deal structure including subordination, over-collateralization and cash flow priority.

ABS and MBS are evaluated for OTTI using scenarios and assumptions based on the specifics of each security including collateral type, loan type, vintage and subordination level in the structure. Cash flow estimates are based on these assumptions and inputs obtained from external industry sources along with internal analysis and actual experience. Where applicable, assumptions include prepayment speeds, default rates and loss severity, weighted average maturity and changes in the underlying collateral values.

The Company has a review process for determining if CDOs are at risk for OTTI. For the senior, mezzanine and junior debt tranches, cash flows are modeled using multiple scenarios based on the current ratings and values of the underlying corporate credit risks and incorporating prepayment and default assumptions that vary according to collateral attributes of each CDO. The prepayment and default assumptions are varied within each model based upon rating (base case), historical expectations (default), rating change improvement (optimistic), rating change downgrade (pessimistic) and fair value (market). The default rates produced by these multiple scenarios are assigned an expectation weight according to current market and economic conditions and fed into a final scenario. OTTI is recorded if this final scenario results in the loss of any principal or interest payments due.

For the most subordinated junior CDO tranches, the present value of the projected cash flows in the final scenario is measured using an effective yield. If the current book value of the security is greater than the present value measured using an effective yield, an OTTI is taken in an amount sufficient to produce its effective yield. Certain CDOs cannot be modeled using all of the scenarios because of limitations on the data needed for all scenarios. The cash flows for these CDOs, including foreign currency denominated CDOs, are projected using a customized scenario management believes is reasonable for the applicable collateral pool.

For loan-backed and structured securities, any difference between the new amortized cost basis and any increased present value of future cash flows expected to be collected is accreted into net investment income over the expected remaining life of the bond.

Common and preferred stock

The cost basis of common and preferred stocks is adjusted for impairments deemed to be other than temporary. The Company considers the following factors in the evaluation of whether a decline in value is other than temporary: (a) the financial condition and near-term prospects of the issuer; (b) the Company's ability and intent to retain the investment for a period sufficient to allow for a near-term recovery in value; and (c) the period and degree to which the value has been below cost. The Company conducts a quarterly analysis of issuers whose common or preferred stock is not-in-good standing or valued below 80% of cost. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

NOTES TO FINANCIAL STATEMENTS

Mortgage loans

The Company performs internal reviews at least annually to determine if individual mortgage loans are performing or nonperforming. The fair values of performing mortgage loans are estimated by discounting expected future cash flows using current interest rates for similar loans with similar credit risk. For nonperforming loans, the fair value is the estimated collateral value of the underlying real estate. If foreclosure is probable, the Company will obtain an external appraisal.

Mortgage loans are considered to be impaired when, based upon current available information and events, it is probable that the Company will be unable to collect all amounts of principal and interest due according to the contractual terms of the mortgage loan agreement. A valuation allowance is recorded on a loan-by-loan basis in net unrealized capital losses for the excess of the carrying value of the mortgage loan over the fair value of its underlying collateral. Such information or events could include property performance, capital budgets, future lease roll, a property inspection as well as payment trends. Collectability and estimated decreases in collateral values are also assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation is inherently subjective as it requires estimates that are susceptible to significant revisions as more information becomes available, as changes occur in the market or as negotiations with the borrowing entity evolve. If there is a change in the fair value of the underlying collateral or the estimated loss on the loan, the valuation allowance is adjusted accordingly. An OTTI occurs upon the realization of a credit loss, typically through foreclosure or after a decision is made to accept a discounted payoff, and is recognized in realized capital losses. The previously recorded valuation allowance is reversed from unrealized capital losses. When an OTTI is recorded, a new cost basis is established reflecting estimated value of the collateral.

Real estate

For real estate held for the production of income, depreciated cost is adjusted for impairments whenever events or changes in circumstances indicate the carrying amount of the asset may not be recoverable, with the impairment being included in realized capital losses. An impairment is recorded when the property’s estimated future net operating cash flows over ten years, undiscounted and without interest charges, is less than book value.

Adjustments to the carrying value of real estate held for sale are recorded in a valuation reserve as realized capital losses when the fair value less estimated selling costs is less than the carrying value.

Partnerships and LLCs

When it is probable that the Company will be unable to recover the outstanding carrying value of an investment based on undiscounted cash flows, or there is evidence indicating an inability of the investee to sustain earnings to justify the carrying value of the investment, OTTI is recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment. The estimated fair values of limited partnership interests are generally based on the Company’s share of the net asset value (NAV) as provided in the financial statements of the investees. In certain circumstances, management may adjust the NAV by a premium or discount when it has sufficient evidence to support applying such adjustments.

For determining impairments in partnerships that generate LIHTCs, the Company uses the present value of all future benefits, the majority of which are tax credits, discounted at a risk-free rate for future benefits of ten or more years and compares the results to its current book value. Impairments are recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment.

d. Going concern:
There is not substantial doubt regarding the Company’s ability to continue as a going concern.

<u>Note 2 – Accounting Changes and Corrections of Errors</u>

a. For the years ended December 31, 2020 and 2019, the Company did not record any corrections of prior years' errors.

b. Adoption of new accounting standards:

In June 2016, the NAIC adopted modifications to Statements of Statutory Accounting Principles (SSAP) No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of VM-20, which were effective on January 1, 2017. The adoption of VM-20 only applies to new life insurance policies issued after January 1, 2017, however the Company adopted these revisions to SSAP No. 51R using the 3-year phased in approach as of January 1, 2020. Prior to adoption, the Company used formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under VM-20, the Company is required to hold the higher of (a) the reserve using prescribed factors and (b) the VM-20 reserve which considers a wide range of future economic conditions, computed using justified company experience factors, such as mortality, policyholder behavior and expenses. At the time of adoption, the modifications did not have a material effect on the Company’s total life reserves and surplus in the financial statements.

In August 2019, the NAIC adopted modifications to SSAP No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of VM-21. The adoption, effective January 1, 2020, only applies to certain annuity products and includes inforce policies issued after 1980. Prior to adoption, the Company used formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under VM-21, the aggregate reserve for contracts falling within the scope of these requirements shall equal the stochastic reserve plus the additional standard projection amount less the projected IMR included in the starting assets. These requirements constitute the Commissioners Annuity Reserve Valuation Method for all contracts encompassed by the scope. The modifications did not have a material effect on the Company’s total annuity reserves and surplus in the financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 15, 22R and 86. These revisions adopt Financial Accounting Standards Board Accounting Standard Update No. 2020-04 Reference Rate Reform, which applies only to contracts, hedging relationships, and other transactions that reference London Inter-Bank Offered Rate (LIBOR) or another reference rate expected to be discontinued because of reference rate reform. Optional expedients allow entities (under certain circumstances) to avoid having to remeasure contracts or reassess a previous accounting determination for hedged items. The guidance is effective through December 31, 2022. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 6, 47, 51R and 65. This guidance extends the 90-Day Rule due to the impacts of COVID-19 and provides exception to the 90-day past due rule for nonadmittance required in SSAP No. 6 for premiums, SSAP No. 47 for uncollected uninsured plan receivables, SSAP No. 51R for life premiums and SSAP No. 65 for high deductible policies. This guidance expired on December 30, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP No. 36. This guidance notes a mortgage loan or bank loan modification due to

NOTES TO FINANCIAL STATEMENTS

the impacts of COVID-19 on the borrower will not automatically be categorized as a troubled debt restructuring (TDR). To qualify for relief, the borrower must have been in good standing as of December 31, 2019 (not more than 30 days past due). This guidance expires on January 1, 2022. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 26R, 30R, 37, 43R and 48. This guidance provides limited time exceptions for impairment assessments related to mortgage loans, bank loans and other investments that predominantly invest in mortgage loans and does not require an impairment classification under SSAP No. 37 for mortgage loans or SSAP No. 26R for bank loans that are deferred/modified in response to the impacts of COVID-19. It also provides limited-scope provisions for assessing impairment for other investments (e.g., mutual funds, limited liability companies) that predominantly invest in mortgage loans impacted due to fair value declines if the entity does not intend to sell. This guidance only defers the assessment of impairment due to situations caused by the forbearance or modification of mortgage loan or bank loan payments for borrowers who are or may be unable to meet their contractual payment obligations because they are experiencing short-term financial or operational problems due to the effects of COVID-19. This guidance expired on December 30, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In May 2020, the NAIC adopted modifications to SSAP No. 34. This guidance notes if investments have been impacted by forbearance or other modification provisions, a reporting entity shall assess whether the investment income has been earned in accordance with the modified terms. This guidance expired on December 30, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In May 2020, the NAIC adopted modifications to SSAP Nos. 26R, 36, 43R and 103R. This guidance clarifies how to determine when restructuring or modification of certain debt investments due to COVID-19 are a TDR. The guidance also clarifies whether a modification that is not a TDR needs to be assessed as an exchange under SSAP No. 103R. This guidance expires on January 1, 2022 and was effective for the specific purpose to provide practical expedients in assessing whether modifications in response to COVID-19 are insignificant under SSAP No. 36 and in assessing whether a change is substantive under SSAP No. 103R. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

Note 3 – Business Combinations and Goodwill

a. The Company did not have any business combinations accounted for using the statutory purchase method.

b. There were no business combinations taking the form of a statutory merger.

c. The Company did not enter into any assumption reinsurance agreements.

d. The Company did not recognize an impairment loss on the transactions described above.

Note 4 – Discontinued Operations

The Company did not have any discontinued operations.

Note 5 Investments

a. Mortgage loans, including mezzanine real estate loans:

(1) The maximum and minimum lending rates for new mortgage loans during 2020 were:
Commercial mortgage loans 4.5% and 2.8% and residential mortgage loans 5.4% and 4.1%. The Company did not originate any new mezzanine real estate loans.

The maximum and minimum lending rates for new mortgage loans during 2019 were:
Commercial mortgage loans 6.8% and 3.7% and residential mortgage loans 6.1% and 5.9%. The Company did not originate any new mezzanine real estate loans.

(2) The maximum percentage of any one commercial mortgage loan to the estimated value of secured collateral at the time the loan was originated, exclusive of mezzanine, insured, guaranteed or purchase money mortgages, was 79% as of December 31, 2020 and 2019. No mezzanine loans were originated in 2020.

(3) As of December 31, 2020 and 2019, the Company did not have any taxes, assessments and amounts advanced and not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2020							
1. Recorded investment (all)							
(a) Current	$ -	$ 128,571,473	$ 26,432,307	$ -	$ 788,133,560	$ -	$ 943,137,340
(b) 30-59 days past due	-	-	-	-	-	-	-
(c) 60-89 days past due	-	-	-	-	-	-	-
(d) 90-179 days past due	-	-	-	-	-	-	-
(e) 180+ days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	-	-	-	-	-	-	-
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 788,133,560	$ -	$ 788,133,560
b. 2019							
1. Recorded investment (all)							
(a) Current	$ -	$ 90,969,922	$ 10,985,798	$ -	$ 831,065,877	$ -	$ 933,021,597
(b) 30-59 days past due	-	-	-	-	-	-	-
(c) 60-89 days past due	-	-	-	-	-	-	-
(d) 90-179 days past due	-	-	-	-	-	-	-
(e) 180+ days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	-	-	-	-	-	-	-
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 831,065,877	$ -	$ 831,065,877

NOTES TO FINANCIAL STATEMENTS

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2020							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	-	-	-	-	4,673,576	-	4,673,576
3. Total (1+2)	-	-	-	-	4,673,576	-	4,673,576
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	-	-	-	-	4,673,576	-	4,673,576
b. 2019							
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. 2020							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 6,074,538	$ -	$ 6,074,538
2. Interest income recognized	-	-	-	-	112,758	-	112,758
3. Recorded investment on nonaccrual status	-	-	-	-	4,673,576	-	4,673,576
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	140,516	-	-
b. 2019							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Interest income recognized	-	-	-	-	-	-	-
3. Recorded investment on nonaccrual status	-	-	-	-	-	-	-
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	-	-	-

	Years Ended December 31, 2020	2019
(7) Allowance for credit losses:		
a. Balance at beginning of period	$ -	$ -
b. Additions charged to operations	(2,754,771)	-
c. Direct write-downs charged against the allowances	2,754,771	-
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of period	$ -	$ -

(8) As of December 31, 2020, the Company did not have any mortgage loans derecognized as a result of foreclosure.

(9) Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan's contractual coupon rate. Interest is not accrued for (a) impaired loans more than 60 days past due, (b) delinquent loans more than 90 days past due, or (c) loans that have interest that is not expected to be collected. The Company continually monitors

NOTES TO FINANCIAL STATEMENTS

mortgage loans where the accrual of interest has been discontinued, and will resume the accrual of interest on a mortgage loan when the facts and circumstances of the borrower and property indicate that the payments will continue to be received according to the terms of the original or modified mortgage loan agreement.

b. Debt restructuring:
As of December 31, 2020 and 2019, the Company did not have any restructured debt.

c. Reverse mortgages:
As of December 31, 2020, the Company did not have any reverse mortgages.

d. Loan-backed securities:
(1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.
(2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss (2a) Interest	(2b) Non-interest	(3) Fair Value 1-(2a+2b)
OTTI recognized in the first quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	2,725,567	-	483,094	2,242,473
c. Total first quarter	$ 2,725,567	$ -	$ 483,094	$ 2,242,473
OTTI recognized in the second quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,978,627	-	212,844	1,765,783
f. Total second quarter	$ 1,978,627	$ -	$ 212,844	$ 1,765,783
OTTI recognized in the third quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3,225,941	-	311,289	2,914,652
i. Total third quarter	$ 3,225,941	$ -	$ 311,289	$ 2,914,652
OTTI recognized in the fourth quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	2,202,709	-	221,162	1,981,547
l. Total fourth quarter	$ 2,202,709	$ -	$ 221,162	$ 1,981,547
m. Annual aggregate total		$ -	$ 1,228,389	

All impairments were taken due to the present value of cash flows expected to be collected being less than the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The following is a CUSIP detail list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost basis.

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
05535DCF9	$ 432,085	$ 410,505	$ (21,580)	$ 410,505	$ 362,606	March 31, 2020
45071KDD3	77,176	69,653	(7,524)	69,653	67,033	March 31, 2020
65535VRK6	41,952	40,956	(995)	40,956	37,844	March 31, 2020
79548KXQ6	29,027	28,392	(635)	28,392	21,372	March 31, 2020
12669GWN7	220,746	216,237	(4,509)	216,237	214,278	March 31, 2020
57645LAA2	1,924,581	1,476,730	(447,851)	1,476,730	1,981,360	March 31, 2020
9393365V1	7,834	7,719	(116)	7,719	6,622	June 30, 2020
57643QAE5	534,784	441,679	(93,105)	441,679	574,564	June 30, 2020
74951PBT4	14,931	9,486	(5,445)	9,486	10,438	June 30, 2020
86359DMC8	1,421,078	1,306,900	(114,178)	1,306,900	1,202,568	June 30, 2020
05535DCF9	395,158	379,924	(15,234)	379,924	366,150	September 30, 2020
61750MAB1	537	519	(18)	519	380	September 30, 2020
9393365V1	7,420	7,328	(92)	7,328	6,783	September 30, 2020
12669GWN7	210,883	198,389	(12,494)	198,389	194,272	September 30, 2020
36298XAA0	1,347,196	1,307,547	(39,649)	1,307,547	1,239,480	September 30, 2020
36298XAB8	1,257,414	1,017,564	(239,850)	1,017,564	1,064,536	September 30, 2020
74951PBT4	7,333	3,381	(3,952)	3,381	10,145	September 30, 2020
01853GAB6	14,568	7,033	(7,536)	7,033	12,059	December 31, 2020
05535DCF9	377,210	370,871	(6,338)	370,871	402,819	December 31, 2020
61750FAE0	38,370	37,735	(636)	37,735	34,241	December 31, 2020
61750MAB1	519	500	(19)	500	505	December 31, 2020
124860CB1	136,315	94,190	(42,125)	94,190	113,287	December 31, 2020
2254W0NK7	14,495	4,314	(10,181)	4,314	17,202	December 31, 2020
45660LYW3	91,445	90,564	(881)	90,564	89,217	December 31, 2020
65535VRK6	39,925	35,226	(4,699)	35,226	38,262	December 31, 2020
125435AA5	38,147	37,820	(327)	37,820	39,118	December 31, 2020
36298XAA0	1,280,168	1,134,532	(145,636)	1,134,532	1,203,139	December 31, 2020
86359DME4	171,546	168,762	(2,784)	168,762	177,768	December 31, 2020
Totals	$ 10,132,843	$ 8,904,456	$ (1,228,389)	$ 8,904,456	$ 9,488,048	

(4) As of December 31, 2020, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	(4,669,184)
2. 12 months or longer	$	(2,800,591)

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

1. Less than 12 months	$	149,848,027
2. 12 months or longer	$	115,169,921

(5) No additional information.

e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of December 31, 2020.

f. Repurchase agreements transactions accounted for as secured borrowing:

(1) The Company did not have any repurchase agreements as of December 31, 2020.

g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2020.

h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2020.

i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2020.

j. Real estate:

(1) The Company did not have any investments in real estate for the years ended December 31, 2020 and 2019.

k. Low income housing tax credit properties:

(1) LIHTC investments currently have unexpired tax credits which range from one to thirteen years and have an initial 15-year holding period requirement.

(2) There are no LIHTC investments subject to regulatory review for the years ended December 31, 2020 or 2019.

(3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2020 or 2019.

(4) LIHTC investments had a carrying value of $415,247 as of December 31, 2020 and $696,430 as of December 31, 2019.

(5) The Company recognized tax benefits from LIHTC of $5,762 in 2020 and $5,742 in 2019.

(6) For determining impairments in partnerships that generate LIHTC, the Company uses the present value of all future benefits, the majority of which are tax credits, discounted at a risk-free rate ranging from 0.1% for future benefits of two years to 0.9% for future benefits of ten or more years, and compares the result to current carrying value. OTTI for LIHTC investments were $188,943 for the year ended December 31, 2020 and $4,896 for the year ended December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

(7) There were no write-downs or reclassifications made during the years ended December 31, 2020 or 2019 due to forfeiture, ineligibility of tax credits or similar issues.

I. Restricted assets:

(1) Restricted assets (including pledged):

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year					6	7
		1	2	3	4	5		
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b.	Collateral held under security lending agreements	-	-	-	-	-	-	-
c.	Subject to repurchase agreements	-	-	-	-	-	-	-
d.	Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e.	Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f.	Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g.	Placed under option contracts	-	-	-	-	-	-	-
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	7,097,973	-	-	-	7,097,973	9,673,562	(2,575,589)
i.	FHLB capital stock	-	-	-	-	-	-	-
j.	On deposit with states	3,737,579	-	-	-	3,737,579	3,745,767	(8,188)
k.	On deposit with other regulatory bodies	-	-	-	-	-	-	-
l.	Pledged collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m.	Pledged as collateral not captured in other categories	410,944,238	-	-	-	410,944,238	347,787,871	63,156,367
n.	Other restricted assets	-	-	-	-	-	-	-
o.	Total restricted assets	$ 421,779,790	$ -	$ -	$ -	$ 421,779,790	$ 361,207,200	$ 60,572,590

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	7,097,973	0.075	0.075
i. FHLB capital stock		-	-	-
j. On deposit with states	-	3,737,579	0.040	0.040
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	410,944,238	4.358	4.367
n. Other restricted assets	-	-	-	-
o. Total Restricted Assets	$ -	$ 421,779,790	4.473 %	4.482 %

(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 Total Total Admitted Assets
Derivatives	$ 359,432,546	$ -	$ -	$ -	$ 359,432,546	$ 306,574,243	$ 52,858,303	$ 359,432,546	3.812%	3.819%
Futures	51,511,692	-	-	-	51,511,692	41,171,440	10,340,252	51,511,692	0.546%	0.547%
MBS Forwards	-	-	-	-	-	42,188	(42,188)	-	0.000%	0.000%
Repurchase Margin	-	-	-	-	-	-	-	-	0.000%	0.000%
Total (c)	$ 410,944,238	$ -	$ -	$ -	$ 410,944,238	$ 347,787,871	$ 63,156,367	$ 410,944,238	4.358%	4.367%

(a)Subset of column 1

(b)Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7			
	1	2	3	4	5				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 Total Total Admitted Assets
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	-	-
	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-
*Total (c)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	-	-

(a) Subset of column 1

(b) Subset of column 3

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

(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 Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 248,551,088	$ 248,551,088	3.333 %	3.341 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	-	-	- %	- %
i. Other	-	-	- %	- %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 248,551,088	$ 248,551,088	3.333%	3.341%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	-%	-%

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

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

	1 Amount	2 % of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	$ -	- %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	- %

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

m. Working capital finance investments: The Company did not invest in working capital finance investments as of December 31, 2020.

n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

o.5GI Securities:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	36	43	$ 36,072,048	$ 44,724,121	$ 36,898,121	$ 44,671,172
(2) LB&SS - AC	1	1	2,156,857	2,435,608	2,102,076	2,291,778
(3) Preferred Stock - AC	4	3	2,059,699	2,062,868	3,746,517	3,223,153
(4) Preferred Stock - FV	-	1	-	66,454	-	66,454
(5) Total (1+2+3+4)	41	48	$ 40,288,604	$ 49,289,051	$ 42,746,714	$ 50,252,557

AC - Amortized Cost FV - Fair Value

p. Short sales - The Company does not engage in short sale transactions.

q. Prepayment penalty and acceleration fees:

	Years Ended December 31, 2020	
	General Account	Separate Account
1. Number of CUSIPS	31	N/A
2. Aggregate amount of investment income	$ 5,572,245	N/A

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

a. There were no individual investments in joint ventures, partnerships or LLCs exceeding 10% of admitted assets for the year ended December 31, 2020. The Company had one individual investment in joint ventures, partnerships or LLCs which exceeds 10% of admitted assets for the year ended December 31, 2019.

b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized $2,063,848 in 2020 and $3,479,393 in 2019 in impairments on its investments in joint ventures, partnerships and LLCs.

Refer to Note 1c. “Accounting policy” (14) for information on the Company’s policy for determining OTTI.

Note 7 – Investment Income

a. Accrued investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis and dividends are recorded as earned on the ex-dividend date.

b. The total amount of due and accrued investment income excluded from surplus was $572,146 for the year ended December 31, 2020 and $3,930,524 for the year ended December 31, 2019.

Note 8 – Derivative Instruments

A. Derivatives accounted for under SSAP no 86

(1) The Company’s principal derivative exposures to market risk are interest rate risk, which includes inflation and credit risk. Interest rate risk pertains to the change in fair value of the derivative instruments as a result of changes in market interest rates. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to derivative financial instruments. The Company regularly monitors counterparty credit ratings, derivative positions, valuations and the value of collateral posted to ensure counterparties are credit-worthy and the concentration of exposure is minimized, and monitors its derivative credit exposure as part of its overall risk management program.

The Company enters derivative transactions through bilateral derivative agreements with counterparties, or through over the counter cleared derivatives with a counterparty and the use of a clearinghouse. To minimize credit risk for bilateral transactions, the Company and its counterparties generally enter into master netting agreements based on agreed upon requirements that outline the framework for how collateral is to be posted in the amount owed under each transaction, subject to certain minimums. For over the counter cleared derivative transactions between the Company and a counterparty, the parties enter into a series of master netting and other agreements that govern, among other things, clearing and collateral requirements. These transactions are cleared through a clearinghouse and each derivative counterparty is only exposed to the default risk of the clearinghouse. Certain interest rate swaps and credit default swaps are considered cleared transactions. These cleared transactions require initial and daily variation margin collateral postings. These agreements allow for contracts in a positive position, in which amounts are due to the Company, to be offset by contracts in a negative position. This right of offset, combined with collateral obtained from counterparties, reduces the Company’s credit exposure.

(2) The Company uses derivative financial instruments in the normal course of business to manage risks, primarily to reduce currency, interest rate and duration imbalances determined in asset/liability analyses.

The Company’s derivative strategy employs a variety of derivative financial instruments, including: interest rate, currency, equity, bond, and credit default swaps; options; forward contracts and financial futures. Investment risk is assessed on a portfolio basis and individual derivative financial instruments are not generally designated in hedging relationships; therefore, as allowed by statutory accounting practices, the Company intentionally has not applied hedge accounting.

Interest rate swaps are primarily used to more closely match the cash flows of assets and liabilities. Interest rate swaps are also used to mitigate changes in the value of assets anticipated to be purchased and other anticipated transactions and commitments. A net realized loss on closed contracts of $186,139 and a net unrealized gain on the mark-to-market of open contracts of $107,077,074 was recorded for the year ended December 31, 2020. A net realized loss on closed contracts of $1,706,493 and a net unrealized gain on the mark-to-market of open contracts of $30,171,356 was recorded for the year ended December 31, 2019.

The Company uses currency swaps for the purpose of managing currency exchange risks in its assets and liabilities.

The Company does not sell credit default swaps as a participant in the credit insurance market. The Company does, however, use credit default swaps as part of its investment management process. The Company buys credit default swaps as an efficient means to reduce credit exposure to particular issuers or sectors in the Company’s investment portfolio. The Company sells credit default swaps in order to create synthetic investment positions that enhance the return on its investment portfolio by providing comparable exposure to fixed income securities that might not be available in the primary market. The company did not incur any realized gains or losses on closed contracts, and a net unrealized loss on the market-to-market of open contracts of $26,773 was recorded for the year ended December 31, 2020. The company did not incur any realized gains or losses on closed contracts, and a net unrealized gain on the market-to-market of open contracts of $8,225 was recorded for the year ended December 31, 2019.

Options grant the purchaser the right to buy or sell a security or enter a derivative transaction at a stated price within a stated period. The Company's option contracts have terms of up to 15 years. A swaption is an option to enter an interest rate swap to either receive or pay a fixed rate at a future date. The Company purchases these options for the purpose of managing interest rate risks in its assets and liabilities.

The Company utilizes certain other agreements including forward contracts and financial futures. Currency forwards are contracts in which the Company agrees with other parties to exchange specified amounts of identified currencies at a specified future date. Typically, the exchange rate is agreed upon at the time of the contract. In addition, the Company also uses "to be announced" forward contracts (TBAs) to hedge interest rate risk and participate in the mortgage-backed securities market in an efficient and cost effective way. Typically, the price is agreed upon at contract inception and payment is made at a specified future date. The Company usually does not purchase TBAs with settlement by the first possible delivery date and thus accounts for these TBAs as derivatives. TBAs that settle on the first possible delivery date are accounted for as bonds. The Company's futures contracts are exchange traded and have credit risk. Margin requirements are met with the deposit of securities. Futures contracts are generally settled with offsetting transactions. Forward contracts and financial futures are used by the Company to reduce exposures to various risks including interest rates and currency rates.

Net collateral pledged to the counterparties was $56,807,867 as of December 31, 2020 and $124,298,019 as of December 31, 2019. In the event of default, the full market value exposure at risk in a net gain position, net of offsets and collateral, was $3,475,348 as of December 31, 2020 and $2,736,948 as of December 31, 2019. The statutory net amount at risk, defined as net collateral pledged and statement values excluding accrued interest, was $33,870,392 as of December 31, 2020 and $8,525,263 as of December 31, 2019.

(3) The fair value of these contracts is included in invested assets and other liabilities. Changes in the fair value of these contracts, other than interest rate swaps associated with replicated assets, are recorded as unrealized gains or losses in surplus. Gains and losses realized on the termination, closing, or assignment of contracts are recorded as realized capital gains or losses. Amounts receivable and payable are accrued.

(4) No unrealized gains or losses recognized on derivatives were excluded from the assessment of effectiveness for the years ended December 31, 2020 or 2019, since the Company has decided not to apply hedge accounting. The Company uses portfolio hedging as a risk mitigation factor. The Company assesses the derivatives' effectiveness to hedge the sensitivity of the net asset and liability portfolio to interest and volatility movements in the context of the current market environment.

(5) The Company uses portfolio hedging as a risk mitigation factor, which does not qualify for hedge accounting.

(6) The Company does not account for derivatives as cash flow hedges of a forecasted transaction.

Note 9 – Income Taxes

A. The Company provides for deferred income taxes based on an admissibility limitation of 15% of surplus and a three year reversal/realization period.

1. The net DTA or net deferred tax liability (DTL) recognized in the Company's assets, liabilities and surplus is as follows:

		December 31, 2020		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 64,593,648	$ 25,616,131	$ 90,209,779
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	64,593,648	25,616,131	90,209,779
(d)	DTAs nonadmitted	-	17,606,294	17,606,294
(e)	Subtotal net admitted DTA	64,593,648	8,009,837	72,603,485
(f)	Total gross DTLs	64,273,243	4,194,542	68,467,785
(g)	Net admitted DTA(L)	$ 320,405	$ 3,815,294	$ 4,135,700

		December 31, 2019		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 87,340,309	$ 30,238,349	$ 117,578,658
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	87,340,309	30,238,349	117,578,658
(d)	DTAs nonadmitted	23,554,426	19,424,667	42,979,093
(e)	Subtotal net admitted DTA	63,785,883	10,813,682	74,599,565
(f)	Total gross DTLs	37,426,386	7,539,386	44,965,772
(g)	Net admitted DTA(L)	$ 26,359,497	$ 3,274,296	$ 29,633,793

		Change		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ (22,746,661)	$ (4,622,218)	$ (27,368,879)
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	(22,746,661)	(4,622,218)	(27,368,879)
(d)	DTAs nonadmitted	(23,554,426)	(1,818,373)	(25,372,799)
(e)	Subtotal net admitted DTA	807,765	(2,803,846)	(1,996,080)
(f)	Total gross DTLs	26,846,857	(3,344,844)	23,502,013
(g)	Net admitted DTA(L)	$ (26,039,091)	$ 540,998	$ (25,498,093)

NOTES TO FINANCIAL STATEMENTS

2. The amount of adjusted gross DTA admitted under each component of the guidance and the resulting change by tax character are as follows:

	December 31, 2020		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 3,815,294	$ 3,815,294
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	27,000,939	-	27,000,939
1. Adjusted gross DTAs expected to be realized following the balance sheet date	27,000,939	-	27,000,939
2. Adjusted gross DTAs allowed per limitation threshold	259,818,517	-	259,818,517
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	37,592,709	4,194,542	41,787,251
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 64,593,648	$ 8,009,836	$ 72,603,484

	December 31, 2019		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 3,274,296	$ 3,274,296
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	26,359,497	-	26,359,497
1. Adjusted gross DTAs expected to be realized following the balance sheet date	26,359,497	-	26,359,497
2. Adjusted gross DTAs allowed per limitation threshold	253,616,706	-	253,616,706
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	37,426,386	7,539,386	44,965,772
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 63,785,893	$ 10,813,682	$ 74,599,565

	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 540,998	$ 540,998
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	641,442	-	641,442
1. Adjusted gross DTAs expected to be realized following the balance sheet date	641,442	-	641,442
2. Adjusted gross DTAs allowed per limitation threshold	6,201,811	-	6,201,811
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	166,323	(3,344,844)	(3,178,521)
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 807,755	$ (2,803,846)	$ (1,996,080)

NOTES TO FINANCIAL STATEMENTS

3. The Company's total realization threshold limitations are as follows:

	December 31, 2020	December 31, 2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,471%	1,415%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,732,123,447	$ 1,690,778,043

4. The ultimate realization of DTAs depends on the generation of future taxable income during the periods in which the temporary differences are deductible. Management considers the scheduled reversal of DTLs (including the impact of available carryback and carryforward periods), projected taxable income and tax-planning strategies in making this assessment. The impact of tax-planning strategies is as follows:

	December 31, 2020	
	Ordinary	Capital
(a) Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 64,593,648	$ 25,616,131
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3. Net admitted DTAs amount from Note 9A1(g)	$ 320,406	$ 3,815,294
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	0%	100%

	December 31, 2019	
	Ordinary	Capital
(a) Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 87,340,309	$ 30,238,349
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3. Net admitted DTAs amount from Note 9A1(g)	$ 26,359,496	$ 3,274,296
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	0%	100%

	Change	
	Ordinary	Capital
(a) Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ (22,746,661)	$ (4,622,218)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3. Net admitted DTAs amount from Note 9A1(g)	$ (26,039,090)	$ 540,998
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	0%	-%

(b) Does the Company's tax planning strategies include the use of reinsurance? Yes___ No__X

B. The Company does not have any deferred tax liabilities not recognized.

NOTES TO FINANCIAL STATEMENTS

C. The provision for current tax expense on earnings is as follows:

1.

		Years Ended December 31,		
		2020	2019	Change
(a)	Federal	$ 7,501,377	$ 19,687,471	$ (12,186,094)
(b)	Foreign	260,000	-	260,000
(c)	Subtotal	7,761,377	19,687,471	(11,926,094)
(d)	Federal income tax on net capital gains	3,067,504	1,779,748	1,287,756
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	-	-	-
(g)	Federal and foreign income taxes incurred	$ 10,828,881	$ 21,467,219	$ (10,638,338)

NOTES TO FINANCIAL STATEMENTS

The tax effects of temporary differences that give rise to significant portions of the DTAs and DTLs are as follows:

	December 31, 2020	December 31, 2019	Change
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	17,476,384	22,637,860	(5,161,476)
(4) Investments	12,677,552	32,135,054	(19,457,502)
(5) Deferred acquisition costs	30,428,828	27,387,494	3,041,334
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	-	-	-
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other	4,010,884	5,179,901	(1,169,017)
(14) Subtotal	64,593,648	87,340,309	(22,746,661)
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	-	23,554,426	(23,554,426)
(d) Admitted ordinary DTAs (2a14 - 2b - 2c)	64,593,648	63,785,883	807,765
(e) Capital			
(1) Investments	25,616,131	30,238,349	(4,622,218)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other	-	-	-
(5) Subtotal	25,616,131	30,238,349	(4,622,218)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	17,606,294	19,424,667	(1,818,373)
(h) Admitted capital DTAs (2e5 - 2f - 2g)	8,009,837	10,813,682	(2,803,846)
(i) Admitted DTAs (2d + 2h)	72,603,484	74,599,565	(1,996,080)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	48,167,768	25,556,067	22,611,701
(2) Fixed Assets	-	-	-
(3) Deferred and uncollected premium	1,263,321	1,303,117	(39,796)
(4) Policyholder reserves	3,336,530	3,948,244	(611,714)
(5) Other	11,505,624	6,618,958	4,886,666
(6) Subtotal	64,273,243	37,426,386	26,846,857
(b) Capital			
(1) Investments	4,194,542	7,539,386	(3,344,844)
(2) Real estate	-	-	-
(3) Other	-	-	-
(4) Subtotal	4,194,542	7,539,386	(3,344,844)
(c) Total DTLs (3a6 + 3b4)	68,467,785	44,965,772	23,502,013
4. Net DTA(L) (2i - 3c)	$ 4,135,700	$ 29,633,793	$ (25,498,093)

NOTES TO FINANCIAL STATEMENTS

The change in net deferred income taxes is comprised of the following:

	Years Ended December 31, 2020	2019
(1) Net DTA(L)	$ (50,843,381)	$ (22,224,398)
Less: Items not recorded in the change in net deferred income taxes:	-	-
(2) Tax-effect of unrealized gains/(losses)	23,728,148	348,714
(3) Tax-effect of changes from acquisitions/transfers	-	-
(4) Change in net deferred income taxes	$ (27,115,233)	$ (21,875,684)

D. The components of federal and foreign income tax on operating items are recorded on the Summary of Operations and Capital and Surplus Account and are different from that which would be obtained by applying the prevailing federal income tax rate to operating income before taxes. The significant items causing this difference are as follows:

	Years Ended December 31, 2020	2019
(1) Provision computed at statutory rate	$ 46,330,431	$ 52,449,727
(2) Nonadmitted assets	703,098	(49,289)
(3) Foreign governmental income taxes	260,000	-
(4) Expense items	2,218	526
(5) Investment items	(10,260,857)	(8,867,841)
(6) Tax credits	(265,762)	(5,742)
(7) Change in reserve valuation basis	525,000	-
(9) Other	649,986	(184,478)
Total statutory income tax expense	$ 37,944,114	$ 43,342,903
(10) Federal and foreign income tax expense	$ 10,828,881	$ 21,467,219
(11) Change in net deferred income taxes	27,115,233	21,875,684
Total statutory income tax expense	$ 37,944,114	$ 43,342,903

E. (1) As of December 31, 2020, the Company had no net operating or capital loss carryforwards to include in deferred income taxes. The Company has no total tax credit carryforwards included in deferred taxes.

(2) The Company paid federal income taxes of $14,852,397 in 2020 and $12,170,808 in 2019.

(3) The total income taxes incurred in the current and prior years that will be available for recoupment in the event of future net capital losses totaled $2,121,307 to 2020, $9,946,025 related to 2019.

(4) As of December 31, 2020 and 2019, the Company did not recognize any protective deposits as admitted assets.

F. (1) The Company is included in a consolidated United States (U.S.) federal income tax return with its parent, Massachusetts Mutual Life Insurance Company (MassMutual), a mutual life insurance company domiciled in the Commonwealth of Massachusetts, and MassMutual's eligible U.S. subsidiaries. The Company also files income tax returns in various states and foreign jurisdictions.

(2) The Company, MassMutual, and MassMutual's eligible subsidiaries and certain affiliates (the Parties) have executed and are subject to a written tax allocation agreement (the Agreement). The Agreement sets forth the manner in which the total combined federal income tax is allocated among the Parties. The Agreement provides the Company with the enforceable right to recoup federal income taxes paid in prior years in the event of future capital net losses, which it may incur. Further, the Agreement provides the Company with the enforceable right to utilize its net losses carried forward as an offset to future net income subject to federal income taxes.

G. (1) Companies are generally required to disclose unrecognized tax benefits, which are the tax effect of positions taken on their tax returns that may be challenged by the various taxing authorities, in order to provide users of financial statements more information regarding potential liabilities. The Company recognizes tax benefits and related reserves in accordance with existing SAP for liabilities, contingencies and impairments of assets.

(2) In response to the COVID-19 pandemic, the Coronavirus Aid, Relief, and Economic Security (CARES) Act was signed into law on March 27, 2020 and the Consolidated Appropriations Act (CAA), 2021 was signed into law on December 27, 2020. The CARES Act, among other things, permits net operating loss (NOL) carryovers and carrybacks to offset 100% of taxable income for taxable years beginning before 2021. In addition, the CARES Act allows NOLs incurred in 2018, 2019, and 2020 to be carried back to each of the five preceding taxable years to generate a refund of previously paid income taxes. The CAA extends and expands certain tax provisions of the CARES Act. The CARES Act as well as the CAA did not have a material effect on the consolidated financial statements. The Company is currently evaluating modifications extending into 2021, however these modifications are not expected to have a material effect on the Company's consolidated financial statements.

(3) The Internal Revenue Service (IRS) has completed its examination for the 2011-2016 tax years which are currently at IRS Appeals. The IRS commenced its examination of years 2017-2018 in October 2020. The adjustments resulting from these examinations are not expected to materially affect the position or liquidity of the Company.

H. (1) The Company is not subject to the repatriation transition tax.

I. (1) The Company does not have an alternative minimum tax credit.

NOTES TO FINANCIAL STATEMENTS

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

a. The Company is a wholly owned subsidiary of MassMutual, a mutual insurance company domiciled in the Commonwealth of Massachusetts.

b. On August 5, 2020, the Company paid $173,000,000 in dividends to MassMutual, which was previously declared on June 27, 2020.

The Company provides revolving credit facilities to MassMutual Asset Finance, LLC (MMAF) and Jefferies Finance LLC. During 2020, MMAF borrowed $94,477,050 and repaid $87,592,500 under the MMAF facility. During 2020, Jefferies Finance LLC borrowed $94,300,000 and repaid $99,449,000 under the Jefferies Finance LLC facility. Refer to Note 14 "Contingencies, Liabilities and Assessments" for additional information regarding the credit facilities. See also Schedule Y for subsidiaries and controlled affiliates (SCAs) activity.

c. The Company did not have any material related party transactions that were not reported on Schedule Y.

d. The Company reported $309,750 as amounts due from subsidiaries and affiliates as of December 31, 2020 and $268,088 as of December 31, 2019. The Company reported $21,030,442 as amounts due to subsidiaries and affiliates as of December 31, 2020 and $32,590,060 as of December 31, 2019. Terms require settlement of these amounts within 30 to 90 days.

e. Pursuant to a management agreement, MassMutual, for a fee, furnishes to the Company, as requested, operating facilities, human resources, computer software development and managerial services. Investment and administrative services are also provided to the Company pursuant to a management services agreement with MassMutual. While management believes that these fees are calculated on a reasonable basis, these fees may not necessarily be indicative of the costs that would have been incurred on a stand-alone basis.

The following summarizes the transactions between the Company and related parties:

	Years Ended December 31, 2020	2019
Fee income:		
Recordkeeping and other services	$ 1,473,370	$ 1,243,464
Fee expense:		
Management and service contracts and cost-sharing arrangements	96,143,651	133,538,443

f. The Company has a stop-loss agreement with MassMutual under which the Company cedes claims which, in aggregate, exceed 2.05% of the covered volume for any year, with maximum coverage of $25,000,000 above the aggregate limit. The aggregate limit was $82,813,422 in 2020 and $66,474,977 in 2019 and was not exceeded in either year. Effective December 31, 2020, the Company entered into a stop-loss agreement to transfer interest rate risk for annuity products with MassMutual. MassMutual provides maximum coverage of $100 million over the five year duration of this contract.

The Company has coinsurance agreements with MassMutual, where the Company cedes substantially all of the premium on certain universal life policies. In return, MassMutual pays to the Company a stipulated expense allowance and death and surrender benefits. MassMutual holds the assets and related reserves for payment of future benefits on the ceded policies.

The net amounts outstanding and due from MassMutual for the various reinsurance agreements were $26,531,042 as of December 31, 2020 and $18,882,641 as of December 31, 2019. These outstanding balances are due and payable with terms ranging from quarterly to annually, depending on the agreement in effect.

The following summarizes reinsurance transactions between the Company and MassMutual:

	Years Ended December 31, 2020	2019
Premium expense ceded, related to:		
Stop-loss agreements	$ (579,823)	$ (439,423)
Coinsurance agreements	(40,076,570)	(39,477,474)
Expense allowances on reinsurance ceded, included in fees and other income related to:		
Coinsurance agreements	8,098,864	8,252,759
Policyholders' benefits ceded, related to:		
Coinsurance agreements	74,498,971	90,621,847
Experience refunds received, related to:		
Stop-loss agreements	193,515	109,856

g. All outstanding shares of the Company were owned by its parent.

h. The Company does not have an investment in its parent.

i. As of December 31, 2020, the Company did not have an investment in SCAs exceeding 10% of admitted assets.

j. In 2020, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized $669,139 in impairment write-downs on its investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

In 2019, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized $1,532,148 in impairment write-downs on its investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

NOTES TO FINANCIAL STATEMENTS

In 2020 and 2019, the Company did not have any impairment write-downs on its investments in common stock of affiliates.

k. The Company has no foreign insurance subsidiary whose value is calculated by adjusting annuity GAAP account value reserves using the Commissioners' Annuity Reserve Valuation Method and the related Actuarial Guidelines.

l. The Company does not hold an investment in a downstream noninsurance holding company.

m. The Company does not have investments in foreign or noninsurance SCAs.

n. The Company does not have any insurance SCAs for which the audited statutory equity reflects a departure from NAIC statutory accounting practices.

o. The Company does not have any insurance SCAs for which losses exceeded its investment in the SCA.

Note 11 – Debt

a. The Company did not have any capital notes or liability for borrowed money as of December 31, 2020 or 2019.

The Company did not have any debt that was considered to be extinguished by in-substance defeasance.

The Company did not set aside assets after the effective date of this statement solely for satisfying debt obligations.

b. The Company is not a member of the Federal Home Loan Bank (FHLB) therefore it has no FHLB funding agreements.

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

a. The Company did not have any defined benefit pension plans for which the reporting entity is directly liable.

b. The Company did not have any pension plans for which the reporting entity is directly liable.

c. The Company did not have any pension plans for which the reporting entity is directly liable.

d. The Company did not have any pension plans for which the reporting entity is directly liable.

e. The Company did not have any defined contribution plans.

f. The Company did not have multi-employer plans.

g. Consolidated/Holding Company plans:
MassMutual charges allocated expenses to the Company based on relative weighted commissions for agents and time studies of its employees. The Company recorded and expense of $9,573,978 for the year ended December 31, 2020 and $13,107,621 for the year ended December 31, 2019 for these plans.

h. The Company does not accrue for postemployment benefits and compensated absences since it does not have any employees.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company had 50,000 shares of common stock authorized and 12,500 shares issued and outstanding as of December 31, 2020. The par value of the common stock is $200 per share.

B. The Company did not have any preferred stock outstanding.

C. Without the prior approval of the Insurance Commissioner of the State of Connecticut (the Commissioner), total dividends paid to the Company's shareholder in a twelve month period are limited to the greater of (i) 10% of the Company's surplus as of December 31 of the preceding year or (ii) the net gain from operations for the twelve month period ending on December 31 of the preceding year; each case is determined using statutory accounting policies. In addition, the prior approval of the Commissioner is required if any dividend or distribution exceeds the Company's earned surplus. Under these regulations,$173,875,912 of shareholder's equity is available for distribution to the shareholder in 2021 without prior regulatory approval.

D. On August 5, 2020, the Company paid $173,000,000 in dividends to MassMutual, which was previously declared on June 27, 2020. The Company did not pay a dividend to MassMutual in 2019. On December 14, 2020, MML Bay State declared and paid $29,000,000 in dividends to the Company. On December 13, 2019, MML Bay State paid $30,000,000 in dividends to the Company, which was previously declared on November 20, 2019.

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

F. There are no restrictions on unassigned surplus funds.

G. The Company did not make any advances to surplus.

H. The Company did not have any stock held for special purposes.

I. The Company does not have any special surplus funds.

J. The portion of unassigned funds (surplus) represented by net unrealized gains and losses (cumulative, net of deferred tax) was $197,762,928 as of December 31, 2020 and $126,513,975 as of December 31, 2019.

K. The Company did not have any surplus debentures or similar obligations.

L. There were no restatements due to prior quasi-reorganizations.

M. There were no quasi-reorganizations in the prior ten years.

Note 14 – Liabilities, Contingencies and Assessments

a. Contingent commitments:

NOTES TO FINANCIAL STATEMENTS

The Company provided financing of $247,500,000 as of December 31, 2020 for MMAF that can be used to finance ongoing asset purchases. Borrowings under the facility with the Company were $167,392,343 as of December 31, 2020 and $196,176,192 as of December 31, 2019. Interest expense for these borrowings were $3,770,097 as of December 31, 2020 and $5,262,256 as of December 31, 2019. The unfunded amount of the facility, totaling $80,107,657 as of December 31, 2020, is included in private placements in the table below. The floating rate borrowings bear interest at a spread over the 30 day LIBOR. The fixed rate borrowings bear an interest at a spread over average life Treasuries.

The Company approved financing of $25,000,000 as of December 31, 2020, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. During 2020, Jefferies borrowed $94,300,000 and repaid $99,449,000 under the credit facility. During 2019, Jefferies borrowed $45,000,000 and repaid $39,851,000 under the credit facility. There were no outstanding borrowings under the facility as of December 31, 2020. All outstanding interest due under the facility as of December 31, 2020 had been paid. The interest of this facility is calculated based on a full pass through of interest accrued on the underlying loans purchased.

In the normal course of business, the Company enters into commitments to purchase certain investments. The majority of these commitments have funding periods that extend between one and five years. The Company is not required to fund commitments once the commitment period expires.

As of December 31, 2020, the Company had the following commitments:

	2021	2022	2023	2024	2025	Thereafter	Total
Private placements	$ 32,363,060	$ 84,005,482	$ 151,668	$ -	$ -	$ 1,051,495	$ 117,571,705
Mortgage loans	6,455,604	9,122,592	1,672,476	2,783,341	643,581	3,866,807	24,544,401
Partnerships and LLCs	4,339,627	933,800	935,597	4,575,035	14,223,189	38,223,041	63,230,289
LIHTCs (including equity							
Total	$ 43,158,291	$ 94,061,874	$ 2,759,741	$ 7,358,376	$ 14,866,770	$ 43,141,343	$ 205,346,395

b. Assessments:
The Company is subject to insurance guaranty fund laws in the states in which it does business. These laws assess insurance companies' amounts to be used to pay benefits to policyholders and policy claimants of insolvent insurance companies. Many states allow these assessments to be credited against future premium taxes. The Company believes such assessments in excess of amounts accrued will not materially impact its financial position, results of operations or liquidity.

c. Gain contingencies:
No material gain contingencies were realized subsequent to December 31, 2020 through the filing date.

d. The Company did not have any claims related to extra contractual obligations in 2020.

e. The Company has no joint and several liabilities.

f. All other contingencies:
In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

The Company evaluates the need for accruals of loss contingencies for each matter. When a liability for a matter is probable and can be estimated, the Company accrues an estimate of the loss and any related insurance recoveries, if any. An accrual is subject to subsequent adjustment as a result of additional information and other developments. The resolution of matters are inherently difficult to predict, especially in the early stages of matter. Even if a loss is probable, due to many complex factors, such as speed of discovery and the timing of court decisions or rulings, a loss or range of loss may not be reasonably estimated until the later stages of the matter. For matters where a loss is material and it is either probable or reasonably possible then it is disclosed. For matters where a loss may be reasonably possible, but not probable, or is probable but not reasonably estimated, no accrual is established, but the matter, if material, is disclosed.

Note 15 – Leases

The Company did not have any lease obligations.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1) The notional amounts of the company's financial instruments with off-balance sheet risk are as follows:

		December 31,			
		2020	2019	2020	2019
		Assets		Liabilities	
a.	Swaps	$ 6,769,240,520	$ 6,571,148,520	$ 5,498,640,581	$ 6,273,555,758
c.	Options	381,318,262	350,022,500	253,142,309	269,241,200
d.	Total	$ 7,150,558,782	$ 6,921,171,020	$ 5,751,782,890	$ 6,542,796,958

See Schedule DB of the Company's Annual Statement for additional detail.

(2) See Note 8 "Derivative Instruments" for a discussion of the credit and market risk of derivative financial instruments, and the cash requirements and accounting policies related to those instruments.

(3) See Note 8 "Derivative Instruments" for a discussion of the amount of accounting losses the Company would incur if any party to the financial instrument failed completely to perform according to terms of the contract and the collateral due proved to be of no value to the Company.

NOTES TO FINANCIAL STATEMENTS

(4) See Note 8 "Derivative Instruments" for a discussion of the Company’s policy of requiring collateral to support financial instruments subject to credit risk, information about the Company’s access to that collateral and the nature and description of the collateral supporting those financial instruments.

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

a. During 2020 and 2019, the Company did not transfer any receivables that were reported as sales.

b. Transfer and Servicing of Financial Assets:

(1) The Company did not participate in securities lending as of December 31, 2020 or 2019.

(2) The Company did not have any servicing assets or liabilities in 2020 or 2019.

(3) The Company did not have any servicing assets or liabilities in 2020 or 2019.

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2020 or 2019.

(5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2020 or 2019.

(6) The Company did not have any transfers of receivables with recourse in 2020 or 2019.

(7) See Note 5e1 “Repurchase Agreements”.

c. Wash sales:

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

(2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, for the year ended December 31, 2020 or 2019, that were reacquired within 30 days of the sale date.

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

The Company did not write any accident and health plans. Therefore, the Company did not have any uninsured accident and health plans.

Note 19 – Direct Premium Written/Produced By Managing General Agents/Third Party Administrators

The Company did not have any premium written through managing general agents or third party administrators.

Note 20 – Fair Value Measurements

a. Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative guidance around fair value establishes a measurement framework that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques into three levels. Each level reflects a unique description of the inputs that are significant to the fair value measurements. The levels of the fair value hierarchy are as follows:

Level 1 – Observable inputs in the form of quoted prices for identical instruments in active markets.

Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.

Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company’s internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as the LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

The Company has established and maintains policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness, approval of price source changes, price overrides, methodology changes and classification of fair value hierarchy levels. The valuation policies and guidelines are reviewed and updated as appropriate.

Annually, the Company reviews the primary pricing vendor to validate that the inputs used in that vendor’s pricing process are deemed to be market observable as defined above. While the Company was not provided access to proprietary models of the vendor, the reviews have included on-site walk-throughs of the pricing process, methodologies and control procedures for each asset class and level for which prices are provided. The review also included an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes. In addition, the Company and its pricing vendors have an established challenge process in place for all security valuations, which facilitates identification and resolution of prices that fall outside expected ranges. The Company believes that the prices received from the pricing vendors are representative of prices that would be received to sell the assets at the applicable measurement date (exit prices) and are classified appropriately in the hierarchy.

The fair value of individual annuity and supplementary contracts is determined using one of several methods based on the specific contract type. For short-term contracts, generally less than 30 days, the fair value is assumed to be the book value. For investment-type contracts, the fair value is determined by calculating the present value of future cash flows discounted at current market interest rates, the risk-free rate or a current pricing yield curve based on pricing assumptions using assets of a comparable corporate bond quality. Annuities are valued using cash flow projections from the Company's asset-liability management analysis.

NOTES TO FINANCIAL STATEMENTS

(1) The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

	December 31, 2020				
	Level 1	Level 2	Level 3	Net Asset (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	$ -	$ 2,087,299	$ 10,030,471	$ -	$ 12,117,770
Preferred stocks	-	-	144,687	-	144,687
Common stock - subsidiary and affiliates	18,052,922	-	1,911,823	-	19,964,745
Common stock - unaffiliated	506,060	-	4,667,741	-	5,173,801
Derivatives:					
Interest rate swaps	-	901,970,495	-	-	901,970,495
Options	-	39,230,827	-	-	39,230,827
Currency swaps	-	18,455,577	-	-	18,455,577
Forward contracts	-	723,111	-	-	723,111
Separate account assets	1,972,434,991	6	-	-	1,972,434,997
Total financial assets carried at fair value	$ 1,990,993,973	$ 962,467,315	$ 16,754,722	$ -	$ 2,970,216,010
Financial liabilities:					
Repurchase agreements					
Derivatives:					
Interest rate swaps	$ -	$ 890,142,842	$ -	$ -	$ 890,142,842
Options	-	11,219,532	-	-	11,219,532
Currency swaps	-	22,936,951	-	-	22,936,951
Forward contracts	-	6,634,765	-	-	6,634,765
Financial futures	10,389,101	-	-	-	10,389,101
Total financial liabilities carried at fair value	$ 10,389,101	$ 930,934,090	$ -	$ -	$ 941,323,191

	December 31, 2019				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	$ -	$ 4,241,356	$ 9,295,673	$ -	$ 13,537,029
Preferred stocks	-	-	148,754	-	148,754
Common stock - subsidiary and affiliates	17,122,205	-	-	-	17,122,205
Common stock - unaffiliated	305,512	-	3,529,294	-	3,834,806
Derivatives:					
Interest rate swaps	-	465,963,255	-	-	465,963,255
Options	-	30,937,928	-	-	30,937,928
Currency swaps	-	35,513,162	-	-	35,513,162
Forward contracts	-	513,418	-	-	513,418
Separate account assets	1,809,856,410	-	-	-	1,809,856,410
Total financial assets carried at fair value	$ 1,827,284,127	$ 537,169,119	$ 12,973,721	$ -	$ 2,377,426,967
Financial liabilities:					
Derivatives:					
Interest rate swaps	$ -	$ 561,212,675	$ -	$ -	$ 561,212,675
Options	-	7,713,197	-	-	7,713,197
Currency swaps	-	4,143,150	-	-	4,143,150
Forward contracts	-	3,938,480	-	-	3,938,480
Credit default swaps	-	4,485	-	-	4,485
Financial futures - long positions	15,723,530	-	-	-	15,723,530
Total financial liabilities carried at fair value	$ 15,723,530	$ 577,011,987	$ -	$ -	$ 592,735,517

NOTES TO FINANCIAL STATEMENTS

(2) The following presents changes in the Company's Level 3 financial instruments that are carried at fair value:

	Balance as of 01/01/2020	Transfers[(1)] In	Transfers[(1)] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2020
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 9,295,673	$ 1,453,252	$ (6,381)	$ (41,374)	$ (1,348,764)	$ 483,852	$ 581,942	$ -	$ (387,729)	$ 10,030,471
Preferred stocks	148,754	6,944	-	-	(231,466)	26,487	193,968	-	-	144,687
Common stocks - affiliated	-	-	-	-	36,573	1,875,250	-	-	-	1,911,823
Common stocks - unaffiliated	3,529,294	179,950	-	1,996,546	(550,950)	395,832	2,946,406	(109,554)	(3,719,783)	4,667,741
Total financial assets	$ 12,973,721	$ 1,640,146	$ (6,381)	$ 1,955,172	$ (2,094,607)	$ 2,781,421	$ 3,722,316	$ (109,554)	$ (4,107,512)	$ 16,754,722

[(1)] Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

	Balance as of 01/01/2019	Transfers[(1)] In	Transfers[(1)] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2019
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 4,289,614	$ 5,778,836	$ -	$ (165,862)	$ (208,043)	$ 44,766	$ -	$ 108,894	$ (552,532)	$ 9,295,673
Parent, subsidiaries and affiliates	6,384,098	-	(6,384,098)	-	-	-	-	-	-	-
Preferred stock	31,996	125,509	-	-	(20,786)	12,035	-	-	-	148,754
Common stock - unaffiliated	2,499,354	-	(25,232)	749,292	940,485	216,085	-	-	(850,690)	3,529,294
Total financial assets	$ 13,205,062	$ 5,904,345	$ (6,409,330)	$ 583,430	$ 711,656	$ 272,886	$ -	$ 108,894	$ (1,403,222)	$ 12,973,721

[(1)] Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

(3) The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. Given the types of assets classified as Level 1 (primarily equity securities and mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of Level 3 are summarized in the schedule of changes in Level 3 assets and liabilities.

(4) *Valuation Techniques and Inputs*

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the income approach is used.

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

Separate account assets - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

Bonds (Industrial and miscellaneous) - These securities are principally valued using the market or the income approaches. Level 2 valuations are based primarily on quoted prices in markets that are not active, broker quotes, matrix pricing or other similar techniques that use standard market observable inputs such as benchmark yields, spreads versus benchmark yields, new issuances, issuer ratings, duration and trades of identical or comparable securities. Privately placed securities are valued using discounted cash flow models using standard market observable inputs, and inputs derived from, or corroborated by, market observable data including market yield curve, duration, call provisions, observable prices and spreads for similar publicly traded or privately traded issuances that incorporate the credit quality and industry sector of the issuer. This level also includes securities priced by independent pricing services that use observable inputs. Valuations based on matrix pricing or other similar techniques that utilize significant unobservable inputs or inputs that cannot be derived principally from, or corroborated by, observable market data, including adjustments for illiquidity, delta spread adjustments or spreads to reflect industry trends or specific credit−related issues are classified as Level 3. In addition, inputs including quoted prices for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 are classified as Level 3.

Bonds (U.S. government and agencies) - These securities are principally valued using the market approach. Level 2 valuations are based primarily on quoted prices in markets that are not active, or using matrix pricing or other similar techniques using standard market observable inputs such as the benchmark U.S. Treasury yield curve, the spreads versus the U.S. Treasury yield curve for the identical security and comparable securities that are actively traded.

Derivative assets and liabilities - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily on quotations obtained from counterparties and independent sources, such as quoted market values received from brokers. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and an independent source when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based upon an internal valuation process using market observable inputs that other market participants would use. Significant inputs to the valuation of derivative financial instruments include overnight index swaps and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

The use of different assumptions or valuation methodologies may have a material impact on the estimated fair value amounts. For the periods presented, there were no significant changes to the Company's valuation techniques.

(5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.

b. The Company provides additional fair value information in Note 21. *"Other Items".*

NOTES TO FINANCIAL STATEMENTS

c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

	December 31, 2020						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 3,332,349	$ 3,312,933	$ -	$ 3,332,349	$ -	$ -	$ -
All other governments	1,468,821	1,293,348	-	1,468,821	-	-	-
States, territories and possessions	24,951,323	20,670,918	-	24,951,323	-	-	-
Political subdivisions	19,078,079	15,742,773	-	19,078,079	-	-	-
Special revenue	129,364,635	107,479,759	-	129,364,635	-	-	-
Industrial and miscellaneous	4,163,096,352	3,753,102,973	-	2,221,865,258	1,941,231,094	-	-
Parent, subsidiaries and affiliates	174,254,207	167,392,343	-	-	174,254,207	-	-
Preferred stocks	7,127,824	5,281,629	-	-	7,127,824	-	-
Common stock - subsidiary and affiliates[(1)]	19,964,745	19,964,745	18,052,922	-	1,911,823	-	-
Common stock - unaffiliated	5,173,801	5,173,801	506,060	-	4,667,741	-	-
Mortgage loans - commercial	827,389,040	788,133,560	-	-	827,389,040	-	-
Mortgage loans - residential	156,235,686	155,003,780	-	-	156,235,686	-	-
Cash, cash equivalents and short-term investments	334,630,926	334,630,926	37,396,640	297,234,286	-	-	-
Derivatives:							
Interest rate swaps	901,970,495	901,970,495	-	901,970,495	-	-	-
Options	39,230,827	39,230,827	-	39,230,827	-	-	-
Currency swaps	18,455,576	18,455,576	-	18,455,576	-	-	-
Forward contracts	723,111	723,111	-	723,111	-	-	-
Separate account assets	1,972,434,997	1,972,434,997	1,972,434,991	6	-	-	-
Financial liabilities:							
Individual annuity contracts	3,746,378,339	3,003,895,771	-	-	3,746,378,339	-	-
Supplementary contracts	63,221,459	62,595,504	-	-	63,221,459	-	-
Derivatives:							
Interest rate swaps	890,142,842	890,142,842	-	890,142,842	-	-	-
Options	11,219,532	11,219,532	-	11,219,532	-	-	-
Currency swaps	22,936,951	22,936,951	-	22,936,951	-	-	-
Forward contracts	6,634,766	6,634,766	-	6,634,766	-	-	-
Financial futures	10,389,101	10,389,101	10,389,101	-	-	-	-

[(1)]Common stock - subsidiary and affiliates does not include MML Bay State Life Insurance Company (MML Bay State), which had a statutory carrying value of $274,509,526.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicabl (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 3,754,335	$ 3,747,695	$ -	$ 3,754,335	$ -	$ -	$
All other governments	1,431,745	1,327,747	-	1,431,745	-	-	
States, territories and possessions	32,085,285	28,787,937	-	32,085,285	-	-	
Political subdivisions	20,476,532	18,252,991	-	20,476,532	-	-	
Special revenue	130,334,983	114,496,247	-	130,334,983	-	-	
Industrial and miscellaneous	3,708,095,870	3,439,425,093	-	1,783,454,712	1,924,704,795	-	
Parent, subsidiaries and affiliates	208,636,940	203,525,192	-	7,350,930	201,286,011	-	
Preferred stocks	8,612,629	7,389,131	-	-	8,612,629	-	
Common stock - subsidiary and affiliates(1)	17,122,205	17,122,205	17,122,205	-	-	-	
Common stock - unaffiliated	3,834,806	3,834,806	298,341	-	3,529,294	-	
Mortgage loans - commercial	866,539,030	831,065,876	-	-	866,539,030	-	
Mortgage loans - residential	100,489,012	101,955,720	-	-	100,489,012	-	
Cash, cash equivalents and short-term investments	463,125,059	463,125,059	53,708,994	409,416,065	-	-	
Derivatives:							
Interest rate swaps	465,963,255	465,963,255	-	465,963,255	-	-	
Options	30,937,928	30,937,928	-	30,937,928	-	-	
Currency swaps	35,513,162	35,513,162	-	35,513,162	-	-	
Forward contracts	513,418	513,418	-	513,418	-	-	
Separate account assets	1,809,856,409	1,809,856,409	1,809,856,410	-	-	-	
Financial liabilities:							
Individual annuity contracts	3,640,908,800	2,990,883,311	-	-	3,640,908,800	-	
Supplementary contracts	81,548,634	80,741,222	-	-	81,548,634	-	
Derivatives:							
Interest rate swaps	561,212,675	561,212,675	-	561,212,675	-	-	
Options	7,713,196	7,713,196	-	7,713,196	-	-	
Currency swaps	4,143,150	4,143,150	-	4,143,150	-	-	
Forward contracts	3,938,480	3,938,480	-	3,938,480	-	-	
Credit default swaps	4,485	4,485	-	4,485	-	-	
Financial futures	15,723,530	15,723,530	15,723,530	-	-	-	

(1) Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of $293,454,322.

d. As of December 31, 2020 and 2019, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

a. There were no unusual or infrequent items requiring disclosure.

b. There were no troubled debt restructurings that occurred during the period for which the financial statements are presented.

c. Other disclosures:

The Company had assets on deposit with government authorities or trustees, as required by law, in the amount of $3,737,579 as of December 31, 2020 and $3,745,767 as of December 31, 2019.

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk.

Insurance and underwriting risks

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. The Company also reinsures certain life insurance and other long-term care insurance policies to mitigate the impact of its underwriting risk.

Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability. The Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience amortization or prepayment speeds that are slower than those assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

Interest rates also have an impact on the Company's products with guaranteed minimum payouts and on interest credited to account holders. As interest rates decrease, investment spreads may contract as crediting rates approach minimum guarantees, resulting in an increased liability.

NOTES TO FINANCIAL STATEMENTS

In periods of increasing interest rates, policy loans, surrenders and withdrawals may increase as policyholders seek investments with higher perceived returns. This could result in cash outflows requiring the Company to sell invested assets at a time when the prices of those assets are adversely affected by the increase in market interest rates, which could cause the Company to realize investment losses.

Currency exchange risk

The Company has currency risk due to its non-U.S. dollar investments. The Company mitigates currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.
Credit and other market risks

The Company manages its investments to limit credit and other market risks by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Stressed conditions, volatility and disruptions in global capital markets or in particular markets or financial asset classes can have an adverse effect on the Company, in part because the Company has a large investment portfolio and assets supporting the Company's insurance liabilities are sensitive to changing market factors. Global market factors, including interest rates, credit spread quality, equity prices, real estate markets, foreign currency exchange rates, consumer spending, business investment, government spending, the volatility and strength of the capital markets, deflation and inflation, all affect the business and economic environment and, ultimately, the profitability of the Company's business. Disruptions in one market or asset class can also spread to other markets or asset classes. Upheavals in the financial markets can also affect the Company's business through their effects on general levels of economic activity, employment and customer behavior.

Significant volatility in the financial markets, and government actions taken in response, may exacerbate some of the risks the Company faces. The Company holds investments in energy and certain other commodity sectors, which have experienced similar overall market volatility and declines. With the continued weaker economic outlook in these sectors, there may be an increase in reported default rates or potential downgrades to the ratings of companies exposed to these sectors. In addition, concerns over the solvency of certain countries and sovereignties and the entities that have significant exposure to their debt have created market volatility. This volatility may continue to affect the performance of various asset classes until there is an ultimate resolution of the sovereign debt related concerns.

The CMBS, RMBS and leveraged loan sectors are sensitive to evolving conditions that can impair the cash flows realized by investors and is subject to uncertainty. Management's judgment regarding OTTI and estimated fair value depends upon the evolving investment sector and economic conditions. It can also be affected by the market liquidity, a lack of which can make it difficult to obtain accurate market prices for RMBS and other investments, including CMBS and leveraged loans. Any deterioration in economic fundamentals, especially related to the housing sector could affect management's judgment regarding OTTI.

The Company has investments in structured products exposed primarily to the credit risk of corporate bank loans, corporate bonds or credit default swap contracts referencing corporate credit risk. Most of these structured investments are backed by corporate loans and are commonly known as collateralized loan obligations that are classified as CDOs. The portfolios backing these investments are actively managed and diversified by industry and individual issuer concentrations. Due to the complex nature of CDOs and the reduced level of transparency to the underlying collateral pools for many market participants, the recovery in CDO valuations generally lags the overall recovery in the underlying assets. Management believes its scenario analysis approach, based primarily on actual collateral data and forward looking assumptions, does capture the credit and most other risks in each pool. However, in a rapidly changing economic environment, the credit and other risks in each collateral pool will be more volatile and actual credit performance of CDOs may differ from the Company's assumptions.

The Company continuously monitors its investments and assesses their liquidity and financial viability; however, the existence of the factors described above, as well as other market factors, could negatively impact the market value of the Company's investments. If the Company sells its investments prior to maturity or market recovery, these investments may yield a return that is less than the Company otherwise would have been able to realize.

Asset-based fees calculated as a percentage of the separate account assets are a source of revenue to the Company. Gains and losses in the investment markets may result in corresponding increases and decreases in the Company's separate account assets and related revenue.

The spread of the coronavirus, causing increased cases of COVID-19, around the world in 2020 has caused significant volatility in U.S. and international markets. There is significant uncertainty around the breadth and duration of business disruptions related to COVID-19, as well as its impact on the U.S. and international economies. 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 quantify its impact on the financial results, liquidity and capital resources and its operations in future periods.

Political Uncertainties

Political events, domestically or internationally, may directly or indirectly trigger or exacerbate risks related to product offerings, profitability, or any of the risk factors described above. Whether those underlying risk factors are driven by politics or not, the Company's dynamic approach to managing risks enables management to identify risks, internally and externally, develop mitigation plans, and respond to risks in an attempt to proactively reduce the potential impact of each underlying risk factor on the Company.

d. The Company did not receive any business interruption recoveries in 2020.

e. The Company did not have unused transferable or non-transferable state tax credits as of December 31, 2020.

f. Subprime mortgage related risk exposure:
As of December 31, 2020 and 2019, the Company did not have any direct exposure through investments in subprime mortgage loans.

(1) Direct exposure through other investments

RMBS risk exposure:
Portfolios of ABS, including RMBS and CMBS, are evaluated on a periodic basis using scenarios customized by collateral type. The Company performs sensitivity analysis on defaults as loan-to-values change, and on defaults as prepayments change using default curves under various scenarios. The Company combines scenario analysis with a monthly surveillance process in which it compares actual delinquencies and defaults to expectations established at the time securities are acquired as well as expectations considering current market conditions, and performs a statistical review to determine potential losses relative to credit support of troubled loan exposures on a transaction-by-transaction basis.

Management used a combination of external vendor prices, broker quotations and internal models for purposes of deriving

NOTES TO FINANCIAL STATEMENTS

fair value. Internal inputs used in the determination of fair value included estimates of prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and results of cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants at the financial statement date.

The Company holds certain investments backed by pools of residential mortgages. The majority of these investments are included in bonds. The mortgages in these pools have varying risk characteristics and are commonly categorized as being of U.S. government agency, non-agency prime, Alt-A and subprime borrower quality. The Alt-A category includes option adjustable rate mortgages and the subprime category includes 'scratch and dent' or reperforming pools, high loan-to-value pools, and pools where the borrowers have very impaired credit but the average loan-to-value is low, typically 70% or below at origination. In identifying Alt-A and subprime exposure, management used a combination of qualitative and quantitative factors, including FICO scores and loan-to-value ratios.

Residential mortgage loan pools are homogeneous residential mortgage loans substantially backed by FHA and VA guarantees. The Company purchases seasoned loan pools, most of which are FHA insured or VA guaranteed. The Company does not originate any residential mortgages but invests in residential mortgage loan pools which may contain mortgages of subprime credit quality. As of December 31, 2020 and 2019, the Company did not have any direct subprime exposure through purchases of unsecuritized whole-loan pools.

(3) Direct exposure through other investments.

	December 31, 2020			Year Ended December 31, 2020
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 13,521,194	$ 15,561,519	$ 16,529,223	$ 59,717
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	$ 443,488	$ 560,994	$ 648,451	$ -
f. Other assets	-	-	-	-
g. Total	$ 13,964,682	$ 16,122,513	$ 17,177,674	$ 59,717

* The Company's Subsidiary and Controlled Affiliate (SCA), MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

	December 31, 2019			Year Ended December 31, 2019
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 12,731,563	$ 14,951,778	$ 16,535,556	$ 42,030
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	544,186	657,039	745,113	-
f. Other assets	-	-	-	-
g. Total	$ 13,275,749	$ 15,608,817	$ 17,280,669	$ 42,030

* The Company's SCA, MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

g. Retained asset accounts:

(1) The Company offers the use of retained asset accounts as one of the options available to beneficiaries. This option must be affirmatively elected and is not treated as a default. An unaffiliated third party provider services certain aspects of the retained asset accounts. Beneficiaries draw funds from retained asset accounts utilizing drafts. The Company funds those drafts through an unaffiliated bank. During the reporting year, the interest earned by beneficiaries ranged from 0.95% to 1.70%. There is no fee charged to the beneficiary to establish this account. There are no maintenance or service fees. A $12 stop payment fee, a $10 insufficient funds fee and a $2 duplicate draft fee will apply. Assets and liabilities relating to retained asset accounts remain with the Company and are reported within the Company’s financial statements as assets and supplemental contracts without life contingencies. The assets and liabilities relating to retained asset accounts which were issued prior to March 2011 are reported within MassMutual’s Retained Asset Account balances.

NOTES TO FINANCIAL STATEMENTS

(2)

Retained Asset Accounts In Force
December 31,

	2020 Number	2020 Balance	2019 Number	2019 Balance
Account aging categories:				
a. Up to and including 12 months	-	$ -	26	$ 2,871,269
b. 13 to 24 months	-	-	19	1,226,097
c. 25 to 36 months	-	-	8	859,476
d. 37 to 48 months	-	-	11	702,770
e. 49 to 60 months	-	-	16	1,587,603
f. Over 60 months	-	-	34	2,009,623
g. Total	-	$ -	114	$ 9,256,838

(3)

	Individual Number	Individual Balance	Group Number	Group Balance
a. Retained asset accounts as of January 1, 2020	114	$ 9,256,838	-	$ -
b. Retained asset accounts issued	2	238,828	-	-
c. Investment earnings credited to retained asset accounts	-	32,068	-	-
d. Fees and other charges assessed to retained asset accounts	-	(10)	-	-
e. Retained asset accounts transferred to state unclaimed property funds	-	(294)	-	-
f. Retained asset accounts closed/withdrawn	(116)	(9,527,430)	-	-
g. Retained asset accounts as of December 31, 2020	-	$ -	-	$ -

h. Insurance-linked securities:
The Company has not received any proceeds as the issuer, ceding insurer or counterparty of insurance-linked securities.

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through February 25, 2021, the date the financial statements were available to be issued to state regulators and subsequently on the Company's website. No events have occurred subsequent to the date of the financial statements.

Note 23 – Reinsurance

a. Ceded Reinsurance Report:
Section 1 - General Interrogatories:
(1) None of the reinsurers, listed in Schedule S as non-affiliated, are owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company.

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

Section 2 - Ceded Reinsurance Report - Part A:
(1) There are no reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits.

(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 which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B:
(1) If all reinsurance agreements were terminated by either party as of December 31, 2020, the resulting reduction in surplus due to loss of reinsurance reserve credits, net of unearned premium, would be $503,919,398, assuming no return of the assets (excluding assets in trust) backing these reserves from the reinsurer to the Company.

(2) No new agreements have been executed or existing agreements amended, since January 1, 2020, to include policies or contracts that were in force or had existing reserves established by the Company as of the effective date of the agreement.

b. The Company wrote off balances due (to)/from Scottish Annuity & Life Insurance Co. (Cayman) Ltd.:

1. Claims incurred: $5,883,787
2. Claim adjustment expenses incurred: $0
3. Premiums earned: ($2,889,166)
4. Other – Reserves: $427,845

c. The Company did not commute any ceded reinsurance.

d. The Company did not reinsure any policies with a certified reinsurer whose rating was downgraded or status subject to revocation.

e. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.

f. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.

NOTES TO FINANCIAL STATEMENTS

g. Ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX captive framework.

(1) Ceding reinsurers in which a risk-based capital shortfall exists per the risk-based capital XXX/AXXX captive reinsurance consolidated exhibit:

a. Captives with risk-based capital shortfall

Cession ID	NAIC Company Code	ID Number	Name of Captive Insurer	Amount of risk-based capital shortfall
			None	$ -
			None	$ -
			None	$ -
Total				-

b. Effect of risk-based capital shortfall on total adjusted capital (TAC)

1. Total adjusted capital (TAC) (Five-Year Historical Line 30)	$	-
2. Risk-based capital shortfall (Sum of g(1)a1 Column 5)	$	-
3. Total adjusted capital (TAC) before risk-based capital shortfall (g(1)b1 + g(1)b2))	$	-

(2) Captive reinsurers for which a non-zero primary security shortfall is shown on the risk-based capital XXX/AXXX reinsurance primary security shortfall by cession exhibit:

Cession ID	NAIC Company Code	ID Number	Name of Captive Insurer	Amount of primary security shortfall
			None	$ -
			None	$ -
			None	$ -
Total				-

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not issue group health insurance and therefore did not issue retrospectively rated contracts or contracts subject to redetermination.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

There was no increase to reserves in 2020 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

Note 26 – Intercompany Pooling Arrangements

The Company did not have any intercompany pooling arrangements.

Note 27 – Structured Settlements

The Company did not enter into structured settlement agreements with other life insurers to resolve claims.

Note 28 – Health Care Receivables

The Company did not issue any business that would give rise to pharmaceutical rebates or risk sharing receivables.

Note 29 – Participating Policies

The Company did not issue participating policies.

Note 30 – Premium Deficiency Reserves

The Company did not have any liability for premium deficiency on accident and health contracts or property/casualty contracts.

Note 31 – Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premium at death and returns any portion of the final premium beyond the date of death. Reserves are computed using continuous functions to reflect these practices. Surrender values were not promised in excess of the legally computed reserves.

(2) The Company charges a higher premium on certain contracts that cover substandard mortality risk. For these policies, the reserve calculations are based on a substandard mortality rate, which is a multiple of the standard mortality tables.

(3) The Company had $381,278,893 of insurance in force as of December 31, 2020 for which the gross premium was less than the net premium according to the standard valuation set by the Department. Deficiency reserves to cover this insurance totaled $5,992,019 as of December 31, 2020 and were reported in Exhibit 5.

(4) Tabular interest, tabular reserves less actual reserves released, and tabular cost for all life and annuity contracts and supplementary contracts involving life contingencies are determined in accordance with NAIC Annual Statement instructions. For tabular interest, term life products use a formula that applies a weighted average interest rate determined from a seriatim valuation file to the mean average reserves. Universal life, variable life, group life, annuity and supplemental contracts use a formula which applies a weighted average credited rate to the mean account value. For contracts without an account value, a weighted average statutory valuation rate is applied to the mean statutory reserve or accepted actuarial methods using applicable interest rates are applied.

(5) Liabilities for investment-type contracts such as supplementary contracts not involving life contingencies are based on account value or accepted actuarial methods using applicable interest rates. Refer to Note 20 a. “Fair Value Measurement” for information on the Company’s policy for determining fair value.

NOTES TO FINANCIAL STATEMENTS

(6) The details for other changes:

ITEM	Total	Industrial Life	Ordinary Life Ins.	Ordinary Individual Annuities	Ordinary Supplementary Contracts	Credit Life Group and Individual	Group Life Ins.	Group Annuities
Reserve weakening	$ (2,500,000)	$ -	$ (2,500,000)	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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

The withdrawal characteristics of the Company's annuity actuarial reserves and deposit-type contracts as of December 31, 2020 are illustrated 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	$ 13,965,357	$ -	$ -	$ 13,965,357	- %
b. At book value less current surrender charge of 5% or more	3,301,537,273	-	-	3,301,537,273	45
c. At fair value	-	-	1,304,416,905	1,304,416,905	19
d. Total with market value adjustment or at fair value (total of 1 through 3)	3,315,502,630	-	1,304,416,905	4,619,919,535	64
e. At book value without adjustment (minimal or no charge or adjustment)	2,645,104,798	-	-	2,645,104,798	36
(2) Not subject to discretionary withdrawal	22,018,033	-	-	22,018,033	-
(3) Total * (gross: direct + assumed)	5,982,625,461	-	1,304,416,905	7,287,042,366	100 %
(4) Reinsurance ceded	2,970,191,688	-	-	2,970,191,688	
(5) Total (net)* (3) - (4)	$ 3,012,433,773	$ -	$ 1,304,416,905	$ 4,316,850,678	
(6) Amount included A(1)b above that will move to A(1)e for the first time within the first year after the statement date:	$ 1,299,531	$ -	$ -	$ 1,299,531	

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

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	- %
b. At book value less current surrender charge of 5% or more	-	-	-	-	-
c. At fair value	-	-	-	-	-
d. Total with market value adjustment or at fair value (total of 1 through 3)	-	-	-	-	-
e. At book value without adjustment (minimal or no charge or adjustment)	-	-	-	-	-
(2) Not subject to discretionary withdrawal	-	-	-	-	-
(3) Total * (gross: direct + assumed)	-	-	-	-	- %
(4) Reinsurance ceded	-	-	-	-	
(5) Total (net)* (3) - (4)	$ -	$ -	$ -	$ -	
(6) Amount included B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies)

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	- % %
b. At book value less current surrender charge of 5% or more	-	-	-	-	-
c. At fair value	-	-	-	-	-
d. Total with market value adjustment or at fair value (total of 1 through 3)	-	-	-	-	-
e. At book value without adjustment (minimal or no charge or adjustment)	55,434,402	-	-	55,434,402	81

NOTES TO FINANCIAL STATEMENTS

(2) Not subject to discretionary withdrawal	13,415,359	-	-	13,415,359	19
(3) Total * (gross: direct + assumed)	68,849,761	-	-	68,849,761	100 % %
(4) Reinsurance ceded	-	-	-	-	
(5) Total (net)* (3) - (4)	$ 68,849,761	$ -	$ -	$ 68,849,761	
(6) Amount included C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

D.

		Amount
Life and Accident and Health Annual Statement:		
(1) Exhibit 5, Annuities Section, Total (net)	$	3,000,003,764
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)		12,430,009
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1		68,849,761
(4) Subtotal		3,081,283,534
Separate Accounts Annual Statement:		
(5) Exhibit 3, Line 0299999, Column 2		1,304,416,905
(6) Exhibit 3, Line 0399999, Column 2		-
(7) Policyholders dividend and coupon accumulations		-
(8) Policyholder premiums		-
(9) Guaranteed interest contracts		-
(10) Other contract deposit funds		-
(11) Subtotal		1,304,416,905
(12) Combined Total	$	4,385,700,439

g. The Company is not a member of the FHLB, therefore it has no FHLB funding agreements.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics
The withdrawal characteristics of the Company's life actuarial reserves as of December 31, 2020 are illustrated below:

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term Policies with Cash Value	-	-	-
b. Universal Life	224,807,978	224,807,978	227,030,975
c. Universal Life with Secondary Guarantees	907,418,123	881,569,650	1,805,549,736
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	65,198,698	75,998,849	90,124,478
h. Variable Life	-	-	-
i. Variable Universal Life	71,923,076	71,618,011	84,893,658
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	2,494,199
b. Accidental Death Benefits	XXX	XXX	-
c. Disability - Active Lives	XXX	XXX	980,380
d. Disability - Disabled Lives	XXX	XXX	18,569,249
e. Miscellaneous Reserves	XXX	XXX	157,234,140
(3) Total (gross: direct + assumed)	1,269,347,875	1,253,994,488	2,386,876,815
(4) Reinsurance Ceded	681,626,160	663,227,024	1,500,575,827
(5) Total (net) (3) - (4)	587,721,715	590,767,464	886,300,988

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term Policies with Cash Value	-	-	-
b. Universal Life	-	-	-
c. Universal Life with Secondary Guarantees	-	-	-
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	-	-
h. Variable Life	-	-	-
i. Variable Universal Life	-	-	-
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	-
b. Accidental Death Benefits	XXX	XXX	-
c. Disability - Active Lives	XXX	XXX	-
d. Disability - Disabled Lives	XXX	XXX	-
e. Miscellaneous Reserves	XXX	XXX	-
(3) Total (gross: direct + assumed)	-	-	-
(4) Reinsurance Ceded	-	-	-
(5) Total (net) (3) - (4)	-	-	-

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term Policies with Cash Value	-	-	-
b. Universal Life	-	-	-
c. Universal Life with Secondary Guarantees	-	-	-
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	-	-
h. Variable Life	-	-	-
i. Variable Universal Life	664,438,728	664,139,949	664,265,485
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	-

NOTES TO FINANCIAL STATEMENTS

	e. Miscellaneous Reserves	XXX	XXX	-
(3)	Total (gross: direct + assumed)	664,438,728	664,139,949	664,265,485
(4)	Reinsurance Ceded	-	-	-
(5)	Total (net) (3) - (4)	664,438,728	664,139,949	664,265,485

D.

		Amount
	Life and Accident and Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 834,257,750
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	-
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	271,215
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	11,912,647
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	39,859,377
(6)	Subtotal	886,300,988
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	664,265,485
(8)	Exhibit 3, Line 0499999, Column 2	-
(9)	Exhibit 3, Line 0599999, Column 2	-
(10)	Subtotal (Lines (7 through (9))	664,265,485
(11)	Combined Total ((6) and (10))	1,550,566,473

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

	Type	Gross	Net of Loading
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	-	-
(3)	Ordinary renewal	(11,588,608)	(13,557,430)
(4)	Credit life	-	-
(5)	Group life	-	-
(6)	Group annuity	-	-
(7)	Totals	$ (11,588,608)	$ (13,557,430)

Note 35 – Separate Accounts

(1) The separate account classification of all separate account products for the Company is supported by state statute Connecticut Laws Title 38a, Chapter 700b, Sections 38a-433 & 459.

(2) In accordance with the products recorded within the separate accounts, some are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account products prevents assets other than seed money or amounts in a supplemental account from being generally available to satisfy claims resulting from the general account.

As of December 31, 2020 and 2019, the Company's NAIC Separate Account Annual Statement included Separate Accounts with legally insulated products of $1,972,434,996 and $1,809,856,408, respectively. Assets backing products which are not legally insulated are available to satisfy general obligations of the Company. The assets backing legally insulated products from the general account as of December 31, 2020 are attributed to the following:

	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Product/Transaction:		
Individual Variable Annuity	$ 1,307,995,926	$ -
Individual Variable Universal Life	3,633	-
Corporate-Owned Life Insurance	664,435,437	-
Total	$ 1,972,434,996	$ -

(3) In accordance with the products/transactions recorded within the separate accounts, some separate account liabilities are guaranteed by the general account. Reserves for guarantees covering death benefits or minimum rates of return are held in the general account. If the investment proceeds are insufficient to cover the rate of return guaranteed for the product or the guaranteed death benefit, the policyholder proceeds will be remitted by the general account.

To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:

2020	$ 60,291
2019	61,404
2018	67,644
2017	69,536
2016	67,406

For the year ended December 31, 2020, the general account of the Company had paid $802,412 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2019, 2018, 2017, and 2016 were $944,587, $699,909, $906,897 and $869,735, respectively.

NOTES TO FINANCIAL STATEMENTS

The Company's separate account products are not classified differently under GAAP than under statutory accounting principles.

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

b. General nature and characteristics of separate account business:
The Company has nonguaranteed separate accounts that are variable accounts where the benefit is determined by the performance and/or market value of the investments held in the separate account with incidental risk, notional expense and minimum death benefit guarantees.

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2020 is as follows:

		Index	Nonindexed Guarantee Less than/ Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for the year ended December 31, 2020	$ -	$ -	$ -	$ 39,762,716	$ 39,762,716
Reserves at December 31, 2020						
(2)	For account with assets at:					
a.	Fair value	$ -	$ -	$ -	$ 1,968,682,390	$ 1,968,682,390
b.	Nonpolicy liabilities	-	-	-	3,752,606	3,752,606
c.	Amortized cost	-	-	-	-	-
d.	Total Reserves*	$ -	$ -	$ -	$ 1,972,434,996	$ 1,972,434,996
(3)	By withdrawal characteristics:					
a.	Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
1.	With market value adjustment	-	-	-	-	-
2.	At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3.	At fair value	-	-	-	1,968,682,390	1,968,682,390
4.	Nonpolicy liabilities	-	-	-	3,752,606	3,752,606
5.	At book value, without market value adjustment and with current surrender charge of less than 5%	-	-	-	-	-
6.	Subtotal	$ -	$ -	$ -	$ 1,972,434,996	$ 1,972,434,996
b.	Not subject to discretionary withdrawal	-	-	-	-	-
c.	Total	$ -	$ -	$ -	$ 1,972,434,996	$ 1,972,434,996
(4)	Reserves for Assets Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

*Line 2(d) should equal Line 3(c)

c. Reconciliation of net transfers (from) to separate accounts is as follows:

		December 31, 2020
(1)	Transfers as reported in the Summary of Operations of the Separate Account Statement:	
	(a) Transfers to separate accounts (Page 4, Line 1.4 and 2)	$ 39,762,717
	(b) Transfers from separate accounts (Page 4, Line 10)	(161,795,169)
	(c) Net transfers to (from) separate accounts (a) - (b)	(122,032,452)
(2)	Reconciling adjustments:	
	(a) Net deposits on deposit-type liabilities	-
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	$ (122,032,452)
	(1c) + (2) = (Page 4, Line 26)	

Note 36 – Loss/Claim Adjustment Expenses

The Company did not have any 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? Connecticut

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

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

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

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

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. 12/31/2014

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). 05/31/2016

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 yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information:

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Baring International Investment Limited	London, UK				YES
Barings, LLC	Charlotte, NC				YES
Barings Securities, LLC	Charlotte, NC				YES
MML Distributors, LLC	Enfield, CT				YES
MML Investment Advisers, LLC	Enfield, CT				YES
MML Investors Services, LLC	Springfield, MA				YES
MML Strategic Distributors, LLC	Springfield, MA				YES
MMLISI Financial Alliances, LLC	Springfield, MA				YES
The MassMutual Trust Company, FSB	Enfield, CT		YES		

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

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Douglas W Taylor, FSA, MAAA, Vice President and Appointed Actuary, 1295 State Street, Springfield, MA 01111

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

12.11 Name of real estate holding company See 12.2

12.12 Number of parcels involved 96

12.13 Total book/adjusted carrying value $ 322,743,713

12.2 If, yes provide explanation:
The Company held investments in debt and equity securities in 75 parcels, which own or hold real estate indirectly. The statement value at December 31, 2019 of debt and equity was $244,863,240 and $150, respectively. The Company also held 22 investments in LP and LLC entities that own real estate. These investments had a statement value of $48,946,801 as of December 31, 2019.

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

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

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

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

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

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

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

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The revision to the Code includes incorporating the new MassMutual logo and brand; clarity in how following the Code helps employees avoid unwanted business risk; heightens risk awareness and enhances ethical decision-making; and identifies multiple resources for raising concerns.

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

24.093 Total payable for securities lending reported on the liability page. $

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

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

25.21 Subject to repurchase agreements $

25.22 Subject to reverse repurchase agreements $

25.23 Subject to dollar repurchase agreements $

25.24 Subject to reverse dollar repurchase agreements $

25.25 Placed under option agreements $

25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 7,097,973

25.27 FHLB Capital Stock $

25.28 On deposit with states $ 3,737,579

25.29 On deposit with other regulatory bodies $

25.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 410,944,238

25.31 Pledged as collateral to FHLB - including assets backing funding agreements $

25.32 Other $

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted by contractual agreements	Various	7,097,973

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

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

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

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

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

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

26.42 Permitted accounting practice Yes [ ] No [X]

26.43 Other accounting guidance Yes [X] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [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 Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 2,000,000

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 [ ] No [X]

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
Citibank, N.A.	333 West 34th Street, New York, NY 10001
JP Morgan Chase Bank N.A.	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105
Citibank, N.A.	2 Park Street,Sydney NSW 2000

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC	A
IFM Investors Pty Ltd	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	MMPERQOMXYENC8A2GO84	SEC	DS
162754	IFM Investors Pty Ltd	MMPERQOMXYENC8A2GO84	SEC	NO

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
G0R5PL-85-1	Barings Global Investment Funds	18,052,922
29.2999 - Total		18,052,922

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
Barings Global Investment Funds	Ford Motor Co.	4,683,943	12/31/2020

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	4,366,057,311	4,812,608,030	446,550,719
30.2 Preferred stocks	5,189,080	7,192,411	2,003,331
30.3 Totals	4,371,246,391	4,819,800,441	448,554,050

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

The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered

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 [X] No [ ]

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:

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

32.2 If no, list exceptions:

At 12/31/2020, 12 issues for 11 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation.Exception Totaled $11,722,119 or 0.27% of all assets

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 235,437

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

1 Name	2 Amount Paid

38.1 Amount of payments for legal expenses, if any? $ 88,954

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

1 Name	2 Amount Paid

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

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

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

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

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

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $

1.62 Total incurred claims $

1.63 Number of covered lives

All years prior to most current three years

1.64 Total premium earned $

1.65 Total incurred claims $

1.66 Number of covered lives

1.7 Group policies:

Most current three years:

1.71 Total premium earned $

1.72 Total incurred claims $

1.73 Number of covered lives

All years prior to most current three years

1.74 Total premium earned $

1.75 Total incurred claims $

1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	276,229,691	312,324,893
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	3,883,255,211	3,891,137,868
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 3,583,724

3.4 State the authority under which Separate Accounts are maintained:
Connecticut General Statutes, Section 33a-433 and 33a-459

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written $ 177,472,371
7.2 Total Incurred Claims $ 349,829,035
7.3 Number of Covered Lives 1,734

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $ 107,318,419
9.22 Received $

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 450,276,208

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

12.11 Cash $ 35,772,238
12.12 Stock $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?

18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?

19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?

NONE

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?

1 Date	2 Outstanding Lien Amount

NONE

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)	15,944,658	18,206,972	21,817,708	26,482,985	31,328,539
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	554,988	732,984	730,780	838,526	929,110
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)			92,895	94,244	95,731
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	16,499,646	18,939,956	22,641,383	27,415,755	32,353,380
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)	110,866	10,607	30,210	127,453	350,714
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)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	110,866	10,607	30,210	127,453	350,714
	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)	53,520,791	52,712,191	60,953,706	62,792,207	(298,683,279)
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	222,708,900	259,612,702	269,137,588	222,216,455	218,167,919
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)			592,374	610,306	606,584
17.2	Group annuities (Line 20.4, Col. 7)					
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)					
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	276,229,691	312,324,893	330,683,668	285,618,968	(79,908,776)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	7,438,716,101	6,829,151,932	6,715,698,896	6,779,429,362	6,744,260,890
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	5,699,956,983	5,094,114,366	5,078,381,357	5,206,269,472	5,197,587,095
23.	Aggregate life reserves (Page 3, Line 1)	3,899,706,312	3,938,942,058	3,976,890,479	4,000,636,650	4,029,719,301
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)					
25.	Deposit-type contract funds (Page 3, Line 3)	68,849,761	85,681,978	90,264,206	83,075,326	79,252,906
26.	Asset valuation reserve (Page 3, Line 24.01)	102,906,011	106,659,309	100,849,117	96,331,973	81,224,093
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	1,736,259,118	1,732,537,566	1,634,817,539	1,570,659,890	1,544,173,795
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	41,732,226	60,972,857	43,849,671	30,747,811	(259,017,944)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,848,858,018	1,847,982,071	1,743,878,619	1,674,561,886	1,632,895,383
31.	Authorized control level risk - based capital	100,585,472	128,768,937	104,933,348	107,786,608	116,564,426
	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)	55.8	57.0	61.7	61.9	61.8
33.	Stocks (Lines 2.1 and 2.2)	4.2	4.8	5.3	5.2	5.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.9	14.0	14.0	14.1	14.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	4.6	6.9	5.9	4.6	2.4
37.	Contract loans (Line 6)	2.1	2.3	2.3	2.2	2.2
38.	Derivatives (Page 2, Line 7)	13.2	8.0	5.1	6.0	7.7
39.	Other invested assets (Line 8)	2.2	2.4	2.5	2.8	3.0
40.	Receivables for securities (Line 9)	5.0	4.7	3.2	3.3	3.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	167,392,344	201,325,192	245,915,459	269,585,404	268,832,887
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	274,509,526	293,454,322	309,931,852	295,306,366	288,294,439
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated	75,788,961	66,113,007	70,990,378	85,978,324	97,541,966
50. Total of above Lines 44 to 49	517,690,831	560,892,521	626,837,689	650,870,094	654,669,292
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)	18,570,592	47,263,965	78,848,199	75,868,940	118,675,076
53. Total admitted assets (Page 2, Line 28, Col. 3)	9,411,151,097	8,639,008,340	8,312,670,613	8,657,284,084	8,462,232,355
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	275,969,517	326,173,351	289,809,577	295,776,401	299,047,027
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(6,689,033)	(7,795,705)	675,716	(11,534,171)	(4,642,416)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	36,804,943	(23,662,221)	26,123,215	(42,703,169)	47,399,039
57. Total of above Lines 54, 55 and 56	306,085,427	294,715,425	316,608,508	241,539,061	341,803,650
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	571,274,972	628,946,799	643,802,042	601,266,492	593,252,891
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(53,374,746)	(24,908,880)	10,180,830	19,621,618	(350,620,254)
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	21.5	26.7	26.5	22.3	(6.5)
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	11.3	15.5	17.5	15.1	6.7
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
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)	59,097,977	59,026,709	16,985,206	4,724,503	2,085,501
74. Ordinary - individual annuities (Page 6, Col. 4)	49,633,790	64,399,392	63,554,329	68,811,899	58,719,784
75. Ordinary-supplementary contracts	XXX	XXX	1,601,155	2,526,112	3,138,198
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)			4,237,097	2,528,027	2,419,631
78. Group annuities (Page 6, Col. 5)					
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	108,731,766	123,426,101	86,377,787	78,590,541	66,363,114

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2020

NAIC Group Code 0435 **LIFE INSURANCE** NAIC Company Code 93432

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,110,624				2,110,624
2. Annuity considerations	6,956,470				6,956,470
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,067,094				9,067,094
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,524,719				1,524,719
10. Matured endowments					
11. Annuity benefits	1,894,811				1,894,811
12. Surrender values and withdrawals for life contracts	8,905,935				8,905,935
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,767				7,767
15. Totals	12,333,232				12,333,232
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	46	1,532,486							46	1,532,486
Settled during current year:										
18.1 By payment in full	46	1,532,486							46	1,532,486
18.2 By payment on compromised claims										
18.3 Totals paid	46	1,532,486							46	1,532,486
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	46	1,532,486							46	1,532,486
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,191	180,686,347		(a)					1,191	180,686,347
21. Issued during year	10	2,075,000							10	2,075,000
22. Other changes to in force (Net)	(133)	(27,590,572)							(133)	(27,590,572)
23. In force December 31 of current year	1,068	155,170,775		(a)					1,068	155,170,775

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 0 2 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Alaska | DURING THE YEAR 2020

NAIC Group Code 0435 | NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	55,883				55,883
2. Annuity considerations	433,400				433,400
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	489,283				489,283
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,000				5,000
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	905,686				905,686
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	910,686				910,686
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	105,000							2	105,000
Settled during current year:										
18.1 By payment in full	1	5,000							1	5,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	5,000							1	5,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	5,000							1	5,000
19. Unpaid Dec. 31, current year (16+17-18.6)	1	100,000							1	100,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	48	4,218,669		(a)					48	4,218,669
21. Issued during year	1	100,000							1	100,000
22. Other changes to in force (Net)	(10)	(780,508)							(10)	(780,508)
23. In force December 31 of current year	39	3,538,161		(a)					39	3,538,161

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,234,224				3,234,224
2. Annuity considerations	9,384,564				9,384,564
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,618,788				12,618,788
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,956,969				2,956,969
10. Matured endowments					
11. Annuity benefits	724,816				724,816
12. Surrender values and withdrawals for life contracts	8,104,088				8,104,088
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	44,851				44,851
15. Totals	11,830,724				11,830,724
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	36	3,397,531							36	3,397,531
Settled during current year:										
18.1 By payment in full	34	3,001,821							34	3,001,821
18.2 By payment on compromised claims										
18.3 Totals paid	34	3,001,821							34	3,001,821
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	34	3,001,821							34	3,001,821
19. Unpaid Dec. 31, current year (16+17-18.6)	2	395,710							2	395,710
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,216	354,153,447		(a)					1,216	354,153,447
21. Issued during year	15	4,450,000							15	4,450,000
22. Other changes to in force (Net)	(117)	(32,349,929)							(117)	(32,349,929)
23. In force December 31 of current year	1,114	326,253,518		(a)					1,114	326,253,518

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 0 4 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	455,416				455,416
2. Annuity considerations	5,292,478				5,292,478
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,747,894				5,747,894
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	152,123				152,123
10. Matured endowments					
11. Annuity benefits	151,335				151,335
12. Surrender values and withdrawals for life contracts	1,944,149				1,944,149
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,365				2,365
15. Totals	2,249,972				2,249,972
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	31	154,489							31	154,489
Settled during current year:										
18.1 By payment in full	31	154,489							31	154,489
18.2 By payment on compromised claims										
18.3 Totals paid	31	154,489							31	154,489
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	31	154,489							31	154,489
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	512	31,826,616		(a)					512	31,826,616
21. Issued during year	2	350,000							2	350,000
22. Other changes to in force (Net)	(39)	(2,787,754)							(39)	(2,787,754)
23. In force December 31 of current year	475	29,388,862		(a)					475	29,388,862

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF California DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,439,183				20,439,183
2. Annuity considerations	90,701,365				90,701,365
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	111,140,548				111,140,548
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	33,884,506				33,884,506
10. Matured endowments	20,228				20,228
11. Annuity benefits	11,122,093				11,122,093
12. Surrender values and withdrawals for life contracts	25,053,999				25,053,999
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	171,005				171,005
15. Totals	70,251,831				70,251,831
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year	8	4,807,529							8	4,807,529
17. Incurred during current year	192	32,908,151							192	32,908,151
Settled during current year:										
18.1 By payment in full	184	34,075,739							184	34,075,739
18.2 By payment on compromised claims										
18.3 Totals paid	184	34,075,739							184	34,075,739
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	184	34,075,739							184	34,075,739
19. Unpaid Dec. 31, current year (16+17-18.6)	16	3,639,942							16	3,639,942
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,811	1,808,251,229		(a)					5,811	1,808,251,229
21. Issued during year		100,000								100,000
22. Other changes to in force (Net)	(784)	(286,595,490)							(784)	(286,595,490)
23. In force December 31 of current year	5,027	1,521,755,739		(a)					5,027	1,521,755,739

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,114,040				2,114,040
2. Annuity considerations	10,903,067				10,903,067
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,017,107				13,017,107
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,430,825				1,430,825
10. Matured endowments					
11. Annuity benefits	1,992,690				1,992,690
12. Surrender values and withdrawals for life contracts	6,069,135				6,069,135
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,369				16,369
15. Totals	9,509,019				9,509,019
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	27	3,207,697							27	3,207,697
Settled during current year:										
18.1 By payment in full	21	1,447,194							21	1,447,194
18.2 By payment on compromised claims										
18.3 Totals paid	21	1,447,194							21	1,447,194
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	21	1,447,194							21	1,447,194
19. Unpaid Dec. 31, current year (16+17-18.6)	6	1,760,503							6	1,760,503
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,174	308,622,191		(a)					1,174	308,622,191
21. Issued during year	5	1,400,000							5	1,400,000
22. Other changes to in force (Net)	(116)	(27,563,207)							(116)	(27,563,207)
23. In force December 31 of current year	1,063	282,458,984		(a)					1,063	282,458,984

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,542,154				6,542,154
2. Annuity considerations	24,407,380				24,407,380
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	30,949,534				30,949,534
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,992,317				3,992,317
10. Matured endowments					
11. Annuity benefits	3,201,448				3,201,448
12. Surrender values and withdrawals for life contracts	12,784,485				12,784,485
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	125,689				125,689
15. Totals	20,103,939				20,103,939
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	6	1,637,129							6	1,637,129
17. Incurred during current year	49	4,230,876							49	4,230,876
Settled during current year:										
18.1 By payment in full	52	4,118,005							52	4,118,005
18.2 By payment on compromised claims										
18.3 Totals paid	52	4,118,005							52	4,118,005
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	52	4,118,005							52	4,118,005
19. Unpaid Dec. 31, current year (16+17-18.6)	3	1,750,000							3	1,750,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,527	695,680,740		(a)					2,527	695,680,740
21. Issued during year	8	1,925,000							8	1,925,000
22. Other changes to in force (Net)	(245)	(99,213,265)							(245)	(99,213,265)
23. In force December 31 of current year	2,290	598,392,475		(a)					2,290	598,392,475

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 0 8 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	169,530				169,530
2. Annuity considerations	7,095,983				7,095,983
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,265,513				7,265,513
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,665,000				3,665,000
10. Matured endowments					
11. Annuity benefits	186,815				186,815
12. Surrender values and withdrawals for life contracts	2,599,278				2,599,278
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,720				10,720
15. Totals	6,461,813				6,461,813
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year	1	300,000							1	300,000
17. Incurred during current year	7	3,442,422							7	3,442,422
Settled during current year:										
18.1 By payment in full	7	3,675,720							7	3,675,720
18.2 By payment on compromised claims										
18.3 Totals paid	7	3,675,720							7	3,675,720
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7	3,675,720							7	3,675,720
19. Unpaid Dec. 31, current year (16+17-18.6)	1	66,702							1	66,702
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	142	42,660,337		(a)					142	42,660,337
21. Issued during year										
22. Other changes to in force (Net)	(9)	(3,350,204)							(9)	(3,350,204)
23. In force December 31 of current year	133	39,310,133		(a)					133	39,310,133

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,755,091				1,755,091
2. Annuity considerations	1,093,746				1,093,746
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,848,837				2,848,837
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	550,191				550,191
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	408,655				408,655
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	958,846				958,846
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	50,000							1	50,000
17. Incurred during current year	4	850,191							4	850,191
Settled during current year:										
18.1 By payment in full	4	550,191							4	550,191
18.2 By payment on compromised claims										
18.3 Totals paid	4	550,191							4	550,191
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	4	550,191							4	550,191
19. Unpaid Dec. 31, current year (16+17-18.6)	1	350,000							1	350,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	234	87,976,005		(a)					234	87,976,005
21. Issued during year	3	1,500,000							3	1,500,000
22. Other changes to in force (Net)	(24)	(12,080,504)							(24)	(12,080,504)
23. In force December 31 of current year	213	77,395,501		(a)					213	77,395,501

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF Florida DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	19,220,022				19,220,022
2. Annuity considerations	66,282,348				66,282,348
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	85,502,370				85,502,370
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	66,261,162				66,261,162
10. Matured endowments					
11. Annuity benefits	3,941,236				3,941,236
12. Surrender values and withdrawals for life contracts	47,698,951				47,698,951
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	206,313				206,313
15. Totals	118,107,662				118,107,662
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year	10	9,807,133							10	9,807,133
17. Incurred during current year	204	61,252,763							204	61,252,763
Settled during current year:										
18.1 By payment in full	202	66,467,475							202	66,467,475
18.2 By payment on compromised claims										
18.3 Totals paid	202	66,467,475							202	66,467,475
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	202	66,467,475							202	66,467,475
19. Unpaid Dec. 31, current year (16+17-18.6)	12	4,592,421							12	4,592,421
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,143	1,748,524,920		(a)					5,143	1,748,524,920
21. Issued during year	13	2,000,000							13	2,000,000
22. Other changes to in force (Net)	(540)	(209,499,902)							(540)	(209,499,902)
23. In force December 31 of current year	4,616	1,541,025,018		(a)					4,616	1,541,025,018

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,829,990				3,829,990
2. Annuity considerations	12,895,268				12,895,268
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	16,725,258				16,725,258
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,279,110				7,279,110
10. Matured endowments					
11. Annuity benefits	2,041,209				2,041,209
12. Surrender values and withdrawals for life contracts	13,821,095				13,821,095
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,733				15,733
15. Totals	23,157,147				23,157,147
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	3	1,800,000							3	1,800,000
17. Incurred during current year	96	5,644,843							96	5,644,843
Settled during current year:										
18.1 By payment in full	98	7,294,843							98	7,294,843
18.2 By payment on compromised claims										
18.3 Totals paid	98	7,294,843							98	7,294,843
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	98	7,294,843							98	7,294,843
19. Unpaid Dec. 31, current year (16+17-18.6)	1	150,000							1	150,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,731	471,373,702		(a)					2,731	471,373,702
21. Issued during year	38	6,725,000							38	6,725,000
22. Other changes to in force (Net)	(307)	(77,823,726)							(307)	(77,823,726)
23. In force December 31 of current year	2,462	400,274,976		(a)					2,462	400,274,976

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,857,703				1,857,703
2. Annuity considerations	4,277,409				4,277,409
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,135,112				6,135,112
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,029,590				7,029,590
10. Matured endowments					
11. Annuity benefits	584,999				584,999
12. Surrender values and withdrawals for life contracts	3,317,448				3,317,448
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	30,536				30,536
15. Totals	10,962,573				10,962,573
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	2	1,087,767							2	1,087,767
17. Incurred during current year	28	6,172,359							28	6,172,359
Settled during current year:										
18.1 By payment in full	29	7,060,126							29	7,060,126
18.2 By payment on compromised claims										
18.3 Totals paid	29	7,060,126							29	7,060,126
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	29	7,060,126							29	7,060,126
19. Unpaid Dec. 31, current year (16+17-18.6)	1	200,000							1	200,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,107	204,379,987		(a)					1,107	204,379,987
21. Issued during year	2	400,000							2	400,000
22. Other changes to in force (Net)	(111)	(27,490,805)							(111)	(27,490,805)
23. In force December 31 of current year	998	177,289,182		(a)					998	177,289,182

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	309,418				309,418
2. Annuity considerations	6,286,806				6,286,806
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,596,224				6,596,224
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	197,851				197,851
10. Matured endowments					
11. Annuity benefits	71,256				71,256
12. Surrender values and withdrawals for life contracts	1,842,578				1,842,578
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,111,685				2,111,685
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	5	197,851							5	197,851
Settled during current year:										
18.1 By payment in full	5	197,851							5	197,851
18.2 By payment on compromised claims										
18.3 Totals paid	5	197,851							5	197,851
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	5	197,851							5	197,851
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	187	30,706,804		(a)					187	30,706,804
21. Issued during year	1	500,000							1	500,000
22. Other changes to in force (Net)	(29)	(3,623,076)							(29)	(3,623,076)
23. In force December 31 of current year	159	27,583,728		(a)					159	27,583,728

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043014100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,322,922				5,322,922
2. Annuity considerations	31,485,056				31,485,056
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	36,807,978				36,807,978
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	17,783,697				17,783,697
10. Matured endowments					
11. Annuity benefits	8,739,448				8,739,448
12. Surrender values and withdrawals for life contracts	26,375,130				26,375,130
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,280				8,280
15. Totals	52,906,555				52,906,555
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year	1	1,569							1	1,569
17. Incurred during current year	96	18,387,884							96	18,387,884
Settled during current year:										
18.1 By payment in full	93	17,791,978							93	17,791,978
18.2 By payment on compromised claims										
18.3 Totals paid	93	17,791,978							93	17,791,978
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	93	17,791,978							93	17,791,978
19. Unpaid Dec. 31, current year (16+17-18.6)	4	597,475							4	597,475
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,450	766,057,670		(a)					3,450	766,057,670
21. Issued during year	5	850,000							5	850,000
22. Other changes to in force (Net)	(331)	(100,941,643)							(331)	(100,941,643)
23. In force December 31 of current year	3,124	665,966,027		(a)					3,124	665,966,027

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,407,017				2,407,017
2. Annuity considerations	19,074,655				19,074,655
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	21,481,672				21,481,672
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,634,659				2,634,659
10. Matured endowments					
11. Annuity benefits	2,052,216				2,052,216
12. Surrender values and withdrawals for life contracts	33,545,215				33,545,215
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,964				22,964
15. Totals	38,255,054				38,255,054
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	2	687,391							2	687,391
17. Incurred during current year	43	2,198,133							43	2,198,133
Settled during current year:										
18.1 By payment in full	41	2,657,624							41	2,657,624
18.2 By payment on compromised claims										
18.3 Totals paid	41	2,657,624							41	2,657,624
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	2,657,624							41	2,657,624
19. Unpaid Dec. 31, current year (16+17-18.6)	4	227,900							4	227,900
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,764	261,000,384		(a)					1,764	261,000,384
21. Issued during year	8	2,903,140							8	2,903,140
22. Other changes to in force (Net)	(166)	(29,572,078)							(166)	(29,572,078)
23. In force December 31 of current year	1,606	234,331,446		(a)					1,606	234,331,446

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	1,146,374				1,146,374
2. Annuity considerations	5,125,867				5,125,867
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,272,241				6,272,241
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,062,183				1,062,183
10. Matured endowments					
11. Annuity benefits	231,730				231,730
12. Surrender values and withdrawals for life contracts	7,928,550				7,928,550
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	559				559
15. Totals	9,223,022				9,223,022
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	No. of Pols. & Certifs.	Amount	No. of Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	15	1,576,992							15	1,576,992
Settled during current year:										
18.1 By payment in full	10	1,062,742							10	1,062,742
18.2 By payment on compromised claims										
18.3 Totals paid	10	1,062,742							10	1,062,742
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	1,062,742							10	1,062,742
19. Unpaid Dec. 31, current year (16+17-18.6)	5	514,250							5	514,250
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,093	165,582,813		(a)					1,093	165,582,813
21. Issued during year	2	500,000							2	500,000
22. Other changes to in force (Net)	(97)	(21,932,688)							(97)	(21,932,688)
23. In force December 31 of current year	998	144,150,125		(a)					998	144,150,125

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

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

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

ACCIDENT AND HEALTH INSURANCE

NONE

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,202,630				1,202,630
2. Annuity considerations	3,832,679				3,832,679
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,035,309				5,035,309
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,765,495				2,765,495
10. Matured endowments					
11. Annuity benefits	1,018,458				1,018,458
12. Surrender values and withdrawals for life contracts	9,202,735				9,202,735
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,998				16,998
15. Totals	13,003,686				13,003,686
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	34	2,782,494							34	2,782,494
Settled during current year:										
18.1 By payment in full	34	2,782,494							34	2,782,494
18.2 By payment on compromised claims										
18.3 Totals paid	34	2,782,494							34	2,782,494
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	34	2,782,494							34	2,782,494
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	823	155,419,739		(a)					823	155,419,739
21. Issued during year	3	725,000							3	725,000
22. Other changes to in force (Net)	(100)	(23,934,946)							(100)	(23,934,946)
23. In force December 31 of current year	726	132,209,793		(a)					726	132,209,793

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 1 8 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2020

NAIC Group Code 0435 **LIFE INSURANCE** NAIC Company Code 93432

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,018,376				1,018,376
2. Annuity considerations	7,361,437				7,361,437
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,379,813				8,379,813
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	316,929				316,929
10. Matured endowments					
11. Annuity benefits	359,406				359,406
12. Surrender values and withdrawals for life contracts	5,391,058				5,391,058
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	35,957				35,957
15. Totals	6,103,350				6,103,350
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	36	1,078,281							36	1,078,281
Settled during current year:										
18.1 By payment in full	33	352,887							33	352,887
18.2 By payment on compromised claims										
18.3 Totals paid	33	352,887							33	352,887
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	33	352,887							33	352,887
19. Unpaid Dec. 31, current year (16+17-18.6)	3	725,395							3	725,395
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,020	120,796,416		(a)					1,020	120,796,416
21. Issued during year	3	725,000							3	725,000
22. Other changes to in force (Net)	(88)	(17,416,301)							(88)	(17,416,301)
23. In force December 31 of current year	935	104,105,115		(a)					935	104,105,115

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,291,031				1,291,031
2. Annuity considerations	11,339,115				11,339,115
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,630,146				12,630,146
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,341,945				2,341,945
10. Matured endowments					
11. Annuity benefits	3,119,064				3,119,064
12. Surrender values and withdrawals for life contracts	7,463,464				7,463,464
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,350				9,350
15. Totals	12,933,823				12,933,823
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	46	2,501,295							46	2,501,295
Settled during current year:										
18.1 By payment in full	45	2,351,295							45	2,351,295
18.2 By payment on compromised claims										
18.3 Totals paid	45	2,351,295							45	2,351,295
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	45	2,351,295							45	2,351,295
19. Unpaid Dec. 31, current year (16+17-18.6)	1	150,000							1	150,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,152	141,136,182		(a)					1,152	141,136,182
21. Issued during year	6	1,675,000							6	1,675,000
22. Other changes to in force (Net)	(116)	(15,641,171)							(116)	(15,641,171)
23. In force December 31 of current year	1,042	127,170,011		(a)					1,042	127,170,011

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043020100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Maine DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	352,227				352,227
2. Annuity considerations	4,517,157				4,517,157
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,869,384				4,869,384
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	509,300				509,300
10. Matured endowments					
11. Annuity benefits	522,377				522,377
12. Surrender values and withdrawals for life contracts	973,693				973,693
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,190				13,190
15. Totals	2,018,560				2,018,560
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year	1	935							1	935
17. Incurred during current year	10	521,555							10	521,555
Settled during current year:										
18.1 By payment in full	11	522,490							11	522,490
18.2 By payment on compromised claims										
18.3 Totals paid	11	522,490							11	522,490
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	11	522,490							11	522,490
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	331	46,452,163		(a)					331	46,452,163
21. Issued during year	3	850,000							3	850,000
22. Other changes to in force (Net)	(32)	(6,592,735)							(32)	(6,592,735)
23. In force December 31 of current year	302	40,709,428		(a)					302	40,709,428

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,590,051				6,590,051
2. Annuity considerations	19,940,147				19,940,147
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	26,530,198				26,530,198
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,912,953				4,912,953
10. Matured endowments					
11. Annuity benefits	755,059				755,059
12. Surrender values and withdrawals for life contracts	12,362,915				12,362,915
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	25,100				25,100
15. Totals	18,056,027				18,056,027
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	2	849,248							2	849,248
17. Incurred during current year	52	4,345,674							52	4,345,674
Settled during current year:										
18.1 By payment in full	52	4,938,053							52	4,938,053
18.2 By payment on compromised claims										
18.3 Totals paid	52	4,938,053							52	4,938,053
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	52	4,938,053							52	4,938,053
19. Unpaid Dec. 31, current year (16+17-18.6)	2	256,868							2	256,868
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,534	819,972,226		(a)					2,534	819,972,226
21. Issued during year	29	7,075,000							29	7,075,000
22. Other changes to in force (Net)	(279)	(109,150,812)							(279)	(109,150,812)
23. In force December 31 of current year	2,284	717,896,414		(a)					2,284	717,896,414

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 2 2 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2020

NAIC Group Code 0435 **LIFE INSURANCE** NAIC Company Code 93432

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,014,631				5,014,631
2. Annuity considerations	44,245,786				44,245,786
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	49,260,417				49,260,417
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,631,667				11,631,667
10. Matured endowments					
11. Annuity benefits	13,726,552				13,726,552
12. Surrender values and withdrawals for life contracts	21,188,213				21,188,213
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	18,459				18,459
15. Totals	46,564,891				46,564,891
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	3	750,000							3	750,000
17. Incurred during current year	68	15,900,126							68	15,900,126
Settled during current year:										
18.1 By payment in full	70	11,650,126							70	11,650,126
18.2 By payment on compromised claims										
18.3 Totals paid	70	11,650,126							70	11,650,126
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	11,650,126							70	11,650,126
19. Unpaid Dec. 31, current year (16+17-18.6)	1	5,000,000							1	5,000,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,539	496,653,880		(a)					2,539	496,653,880
21. Issued during year	13	3,000,000							13	3,000,000
22. Other changes to in force (Net)	(142)	(38,438,800)							(142)	(38,438,800)
23. In force December 31 of current year	2,410	461,215,080		(a)					2,410	461,215,080

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,122,463				4,122,463
2. Annuity considerations	35,133,431				35,133,431
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	39,255,894				39,255,894
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,809,057				4,809,057
10. Matured endowments					
11. Annuity benefits	10,535,288				10,535,288
12. Surrender values and withdrawals for life contracts	23,997,322				23,997,322
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	46,566				46,566
15. Totals	39,388,233				39,388,233
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	350,000							1	350,000
17. Incurred during current year	74	4,755,624							74	4,755,624
Settled during current year:										
18.1 By payment in full	73	4,855,624							73	4,855,624
18.2 By payment on compromised claims										
18.3 Totals paid	73	4,855,624							73	4,855,624
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	73	4,855,624							73	4,855,624
19. Unpaid Dec. 31, current year (16+17-18.6)	2	250,000							2	250,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,516	450,536,301		(a)					2,516	450,536,301
21. Issued during year	33	7,815,000							33	7,815,000
22. Other changes to in force (Net)	(290)	(68,967,800)							(290)	(68,967,800)
23. In force December 31 of current year	2,259	389,383,501		(a)					2,259	389,383,501

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,172,220				4,172,220
2. Annuity considerations	14,055,218				14,055,218
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,227,438				18,227,438
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,802,184				1,802,184
10. Matured endowments					
11. Annuity benefits	3,142,933				3,142,933
12. Surrender values and withdrawals for life contracts	23,244,286				23,244,286
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,722				12,722
15. Totals	28,202,125				28,202,125
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	435,000							1	435,000
17. Incurred during current year	27	3,045,906							27	3,045,906
Settled during current year:										
18.1 By payment in full	25	1,814,906							25	1,814,906
18.2 By payment on compromised claims										
18.3 Totals paid	25	1,814,906							25	1,814,906
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	25	1,814,906							25	1,814,906
19. Unpaid Dec. 31, current year (16+17-18.6)	3	1,666,000							3	1,666,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	846	210,360,552		(a)					846	210,360,552
21. Issued during year	3	600,000							3	600,000
22. Other changes to in force (Net)	(72)	(14,183,617)							(72)	(14,183,617)
23. In force December 31 of current year	777	196,776,935		(a)					777	196,776,935

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance	2,306,311				2,306,311
2. Annuity considerations	5,244,830				5,244,830
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,551,141				7,551,141
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,522,053				2,522,053
10. Matured endowments					
11. Annuity benefits	761,949				761,949
12. Surrender values and withdrawals for life contracts	1,783,170				1,783,170
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,309				10,309
15. Totals	5,077,481				5,077,481
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	2	2,100,000							2	2,100,000
17. Incurred during current year	34	3,153,862							34	3,153,862
Settled during current year:										
18.1 By payment in full	33	2,532,362							33	2,532,362
18.2 By payment on compromised claims										
18.3 Totals paid	33	2,532,362							33	2,532,362
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	33	2,532,362							33	2,532,362
19. Unpaid Dec. 31, current year (16+17-18.6)	3	2,721,500							3	2,721,500
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,234	246,392,924		(a)					1,234	246,392,924
21. Issued during year	6	1,475,000							6	1,475,000
22. Other changes to in force (Net)	(123)	(37,412,767)							(123)	(37,412,767)
23. In force December 31 of current year	1,117	210,455,157		(a)					1,117	210,455,157

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 2 6 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,077,750				2,077,750
2. Annuity considerations	15,274,444				15,274,444
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,352,194				17,352,194
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,267,102				4,267,102
10. Matured endowments					
11. Annuity benefits	3,924,432				3,924,432
12. Surrender values and withdrawals for life contracts	14,695,701				14,695,701
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	30,573				30,573
15. Totals	22,917,808				22,917,808
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	2	924,975							2	924,975
17. Incurred during current year	58	4,122,700							58	4,122,700
Settled during current year:										
18.1 By payment in full	58	4,297,675							58	4,297,675
18.2 By payment on compromised claims										
18.3 Totals paid	58	4,297,675							58	4,297,675
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	58	4,297,675							58	4,297,675
19. Unpaid Dec. 31, current year (16+17-18.6)	2	750,000							2	750,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,672	255,859,523		(a)					1,672	255,859,523
21. Issued during year	7	2,025,000							7	2,025,000
22. Other changes to in force (Net)	(190)	(41,602,565)							(190)	(41,602,565)
23. In force December 31 of current year	1,489	216,281,958		(a)					1,489	216,281,958

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance	209,468				209,468
2. Annuity considerations	1,257,053				1,257,053
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,466,521				1,466,521
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	441,248				441,248
12. Surrender values and withdrawals for life contracts	2,333,033				2,333,033
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,774,281				2,774,281
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	2	220,000							2	220,000
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)	2	220,000							2	220,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	106	30,238,609		(a)					106	30,238,609
21. Issued during year										
22. Other changes to in force (Net)	(14)	(4,417,898)							(14)	(4,417,898)
23. In force December 31 of current year	92	25,820,711		(a)					92	25,820,711

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	758,879				758,879
2. Annuity considerations	7,113,754				7,113,754
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,872,633				7,872,633
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,225,188				1,225,188
10. Matured endowments					
11. Annuity benefits	1,133,894				1,133,894
12. Surrender values and withdrawals for life contracts	12,776,919				12,776,919
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,715				15,715
15. Totals	15,151,716				15,151,716
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	50,000							1	50,000
17. Incurred during current year	19	1,290,903							19	1,290,903
Settled during current year:										
18.1 By payment in full	19	1,240,903							19	1,240,903
18.2 By payment on compromised claims										
18.3 Totals paid	19	1,240,903							19	1,240,903
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	19	1,240,903							19	1,240,903
19. Unpaid Dec. 31, current year (16+17-18.6)	1	100,000							1	100,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	790	131,534,689		(a)					790	131,534,689
21. Issued during year	2	600,000							2	600,000
22. Other changes to in force (Net)	(88)	(14,811,585)							(88)	(14,811,585)
23. In force December 31 of current year	704	117,323,104		(a)					704	117,323,104

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,286,331				1,286,331
2. Annuity considerations	3,362,107				3,362,107
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,648,438				4,648,438
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,569,064				2,569,064
10. Matured endowments					
11. Annuity benefits	162,510				162,510
12. Surrender values and withdrawals for life contracts	2,033,684				2,033,684
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,068				2,068
15. Totals	4,767,326				4,767,326
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	24	2,573,124							24	2,573,124
Settled during current year:										
18.1 By payment in full	23	2,571,133							23	2,571,133
18.2 By payment on compromised claims										
18.3 Totals paid	23	2,571,133							23	2,571,133
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	23	2,571,133							23	2,571,133
19. Unpaid Dec. 31, current year (16+17-18.6)	1	1,991							1	1,991
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	510	120,722,477		(a)					510	120,722,477
21. Issued during year	5	1,175,000							5	1,175,000
22. Other changes to in force (Net)	(50)	(8,398,977)							(50)	(8,398,977)
23. In force December 31 of current year	465	113,498,500		(a)					465	113,498,500

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,119,482				1,119,482
2. Annuity considerations	10,658,431				10,658,431
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,777,913				11,777,913
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	560,000				560,000
10. Matured endowments					
11. Annuity benefits	2,504,998				2,504,998
12. Surrender values and withdrawals for life contracts	5,551,112				5,551,112
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,133				10,133
15. Totals	8,626,243				8,626,243
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	18	797,133							18	797,133
Settled during current year:										
18.1 By payment in full	16	570,133							16	570,133
18.2 By payment on compromised claims										
18.3 Totals paid	16	570,133							16	570,133
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	16	570,133							16	570,133
19. Unpaid Dec. 31, current year (16+17-18.6)	2	227,000							2	227,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	706	145,275,130		(a)					706	145,275,130
21. Issued during year	3	1,350,000							3	1,350,000
22. Other changes to in force (Net)	(83)	(24,722,065)							(83)	(24,722,065)
23. In force December 31 of current year	626	121,903,065		(a)					626	121,903,065

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 3 1 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New Jersey | DURING THE YEAR 2020

NAIC Group Code 0435 | NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,295,391				9,295,391
2. Annuity considerations	67,764,727				67,764,727
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	77,060,118				77,060,118
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	25,694,040				25,694,040
10. Matured endowments					
11. Annuity benefits	2,392,288				2,392,288
12. Surrender values and withdrawals for life contracts	29,957,777				29,957,777
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	85,941				85,941
15. Totals	58,130,046				58,130,046
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year	6	559,370							6	559,370
17. Incurred during current year	90	25,280,414							90	25,280,414
Settled during current year:										
18.1 By payment in full	95	25,779,980							95	25,779,980
18.2 By payment on compromised claims										
18.3 Totals paid	95	25,779,980							95	25,779,980
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	95	25,779,980							95	25,779,980
19. Unpaid Dec. 31, current year (16+17-18.6)	1	59,804							1	59,804
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,970	1,022,523,300		(a)					2,970	1,022,523,300
21. Issued during year	17	5,590,000							17	5,590,000
22. Other changes to in force (Net)	(329)	(128,980,076)							(329)	(128,980,076)
23. In force December 31 of current year	2,658	899,133,224		(a)					2,658	899,133,224

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New Mexico | DURING THE YEAR 2020

NAIC Group Code 0435 | NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,030,872				1,030,872
2. Annuity considerations	2,338,334				2,338,334
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,369,206				3,369,206
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	458,070				458,070
10. Matured endowments					
11. Annuity benefits	723,784				723,784
12. Surrender values and withdrawals for life contracts	613,856				613,856
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,860				1,860
15. Totals	1,797,570				1,797,570
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	16	459,930							16	459,930
Settled during current year:										
18.1 By payment in full	16	459,930							16	459,930
18.2 By payment on compromised claims										
18.3 Totals paid	16	459,930							16	459,930
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	16	459,930							16	459,930
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	403	66,895,852		(a)					403	66,895,852
21. Issued during year	2	1,000,000							2	1,000,000
22. Other changes to in force (Net)	(28)	(4,542,563)							(28)	(4,542,563)
23. In force December 31 of current year	377	63,353,289		(a)					377	63,353,289

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043033100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New York DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,667,220				5,667,220
2. Annuity considerations	1,312,227				1,312,227
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,979,447				6,979,447
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	26,821,684				26,821,684
10. Matured endowments					
11. Annuity benefits	185,018				185,018
12. Surrender values and withdrawals for life contracts	6,623,627				6,623,627
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,072				5,072
15. Totals	33,635,401				33,635,401
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	1,000,000							1	1,000,000
17. Incurred during current year	15	25,836,756							15	25,836,756
Settled during current year:										
18.1 By payment in full	15	26,826,756							15	26,826,756
18.2 By payment on compromised claims										
18.3 Totals paid	15	26,826,756							15	26,826,756
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	15	26,826,756							15	26,826,756
19. Unpaid Dec. 31, current year (16+17-18.6)	1	10,000							1	10,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	194	306,934,031		(a)					194	306,934,031
21. Issued during year										
22. Other changes to in force (Net)	(29)	(56,032,083)							(29)	(56,032,083)
23. In force December 31 of current year	165	250,901,948		(a)					165	250,901,948

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,616,232				6,616,232
2. Annuity considerations	24,676,171				24,676,171
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	31,292,403				31,292,403
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	14,977,725				14,977,725
10. Matured endowments					
11. Annuity benefits	3,593,260				3,593,260
12. Surrender values and withdrawals for life contracts	9,132,849				9,132,849
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	58,182				58,182
15. Totals	27,762,016				27,762,016
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	250,000							1	250,000
17. Incurred during current year	104	17,478,506							104	17,478,506
Settled during current year:										
18.1 By payment in full	101	15,035,907							101	15,035,907
18.2 By payment on compromised claims										
18.3 Totals paid	101	15,035,907							101	15,035,907
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	101	15,035,907							101	15,035,907
19. Unpaid Dec. 31, current year (16+17-18.6)	4	2,692,599							4	2,692,599
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,349	618,018,263		(a)					3,349	618,018,263
21. Issued during year	28	6,074,328							28	6,074,328
22. Other changes to in force (Net)	(412)	(113,271,890)							(412)	(113,271,890)
23. In force December 31 of current year	2,965	510,820,701		(a)					2,965	510,820,701

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	21,265				21,265
2. Annuity considerations	3,232,388				3,232,388
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,253,653				3,253,653
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	8,814,401				8,814,401
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	8,814,401				8,814,401
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22	1,472,772		(a)					22	1,472,772
21. Issued during year										
22. Other changes to in force (Net)		23,815								23,815
23. In force December 31 of current year	22	1,496,587		(a)					22	1,496,587

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,525,923				4,525,923
2. Annuity considerations	33,620,012				33,620,012
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	38,145,935				38,145,935
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	13,201,444				13,201,444
10. Matured endowments					
11. Annuity benefits	5,779,925				5,779,925
12. Surrender values and withdrawals for life contracts	27,303,617				27,303,617
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,428				15,428
15. Totals	46,300,414				46,300,414
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year	1	100,000							1	100,000
17. Incurred during current year	89	14,135,872							89	14,135,872
Settled during current year:										
18.1 By payment in full	84	13,216,872							84	13,216,872
18.2 By payment on compromised claims										
18.3 Totals paid	84	13,216,872							84	13,216,872
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	84	13,216,872							84	13,216,872
19. Unpaid Dec. 31, current year (16+17-18.6)	6	1,019,000							6	1,019,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,517	565,113,905		(a)					3,517	565,113,905
21. Issued during year	15	3,400,000							15	3,400,000
22. Other changes to in force (Net)	(342)	(74,552,361)							(342)	(74,552,361)
23. In force December 31 of current year	3,190	493,961,544		(a)					3,190	493,961,544

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	1,616,889				1,616,889
2. Annuity considerations	2,808,954				2,808,954
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,425,843				4,425,843
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,141,125				2,141,125
10. Matured endowments					
11. Annuity benefits	173,443				173,443
12. Surrender values and withdrawals for life contracts	3,952,200				3,952,200
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	38,191				38,191
15. Totals	6,304,959				6,304,959
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year	4	425,000							4	425,000
17. Incurred during current year	28	2,280,721							28	2,280,721
Settled during current year:										
18.1 By payment in full	29	2,179,316							29	2,179,316
18.2 By payment on compromised claims										
18.3 Totals paid	29	2,179,316							29	2,179,316
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	29	2,179,316							29	2,179,316
19. Unpaid Dec. 31, current year (16+17-18.6)	3	526,405							3	526,405
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,005	166,878,304		(a)					1,005	166,878,304
21. Issued during year	7	2,450,000							7	2,450,000
22. Other changes to in force (Net)	(83)	(18,518,631)							(83)	(18,518,631)
23. In force December 31 of current year	929	150,809,673		(a)					929	150,809,673

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	761,050				761,050
2. Annuity considerations	6,604,522				6,604,522
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,365,572				7,365,572
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	809,020				809,020
10. Matured endowments					
11. Annuity benefits	2,885,088				2,885,088
12. Surrender values and withdrawals for life contracts	3,896,331				3,896,331
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,337				10,337
15. Totals	7,600,776				7,600,776
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year	2	441,000							2	441,000
17. Incurred during current year	13	378,358							13	378,358
Settled during current year:										
18.1 By payment in full	15	819,358							15	819,358
18.2 By payment on compromised claims										
18.3 Totals paid	15	819,358							15	819,358
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	15	819,358							15	819,358
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	640	118,527,603		(a)					640	118,527,603
21. Issued during year	8	1,928,009							8	1,928,009
22. Other changes to in force (Net)	(59)	(13,873,182)							(59)	(13,873,182)
23. In force December 31 of current year	589	106,582,430		(a)					589	106,582,430

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,789,779				9,789,779
2. Annuity considerations	94,259,295				94,259,295
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	104,049,074				104,049,074
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,041,590				15,041,590
10. Matured endowments					
11. Annuity benefits	6,453,673				6,453,673
12. Surrender values and withdrawals for life contracts	33,044,983				33,044,983
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,920				21,920
15. Totals	54,562,166				54,562,166
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	4	1,650,000							4	1,650,000
17. Incurred during current year	105	13,884,590							105	13,884,590
Settled during current year:										
18.1 By payment in full	106	15,063,511							106	15,063,511
18.2 By payment on compromised claims										
18.3 Totals paid	106	15,063,511							106	15,063,511
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	106	15,063,511							106	15,063,511
19. Unpaid Dec. 31, current year (16+17-18.6)	3	471,079							3	471,079
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,403	933,236,421		(a)					4,403	933,236,421
21. Issued during year	15	4,565,000							15	4,565,000
22. Other changes to in force (Net)	(431)	(111,917,185)							(431)	(111,917,185)
23. In force December 31 of current year	3,987	825,884,236		(a)					3,987	825,884,236

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	626,693				626,693
2. Annuity considerations	6,816,557				6,816,557
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,443,250				7,443,250
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	962,346				962,346
10. Matured endowments					
11. Annuity benefits	3,254,186				3,254,186
12. Surrender values and withdrawals for life contracts	4,178,363				4,178,363
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,255				13,255
15. Totals	8,408,150				8,408,150
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	11	975,601							11	975,601
Settled during current year:										
18.1 By payment in full	11	975,601							11	975,601
18.2 By payment on compromised claims										
18.3 Totals paid	11	975,601							11	975,601
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	11	975,601							11	975,601
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	468	89,259,172		(a)					468	89,259,172
21. Issued during year	2	150,000							2	150,000
22. Other changes to in force (Net)	(33)	(6,544,492)							(33)	(6,544,492)
23. In force December 31 of current year	437	82,864,680		(a)					437	82,864,680

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 4 1 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,007,847				3,007,847
2. Annuity considerations	8,481,376				8,481,376
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,489,223				11,489,223
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,268,170				8,268,170
10. Matured endowments					
11. Annuity benefits	766,664				766,664
12. Surrender values and withdrawals for life contracts	5,204,746				5,204,746
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	74,982				74,982
15. Totals	14,314,562				14,314,562
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	4	1,059,740							4	1,059,740
17. Incurred during current year	75	9,333,411							75	9,333,411
Settled during current year:										
18.1 By payment in full	77	8,343,152							77	8,343,152
18.2 By payment on compromised claims										
18.3 Totals paid	77	8,343,152							77	8,343,152
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	77	8,343,152							77	8,343,152
19. Unpaid Dec. 31, current year (16+17-18.6)	2	2,050,000							2	2,050,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,174	376,186,025		(a)					2,174	376,186,025
21. Issued during year	15	2,600,000							15	2,600,000
22. Other changes to in force (Net)	(248)	(66,804,690)							(248)	(66,804,690)
23. In force December 31 of current year	1,941	311,981,335		(a)					1,941	311,981,335

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043042100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2020

NAIC Group Code 0435 **LIFE INSURANCE** NAIC Company Code 93432

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	78,451				78,451
2. Annuity considerations	999,894				999,894
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,078,345				1,078,345
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,000				5,000
10. Matured endowments					
11. Annuity benefits	68,213				68,213
12. Surrender values and withdrawals for life contracts	1,075,224				1,075,224
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	1,148,437				1,148,437
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	5,000							1	5,000
Settled during current year:										
18.1 By payment in full	1	5,000							1	5,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	5,000							1	5,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	5,000							1	5,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	90	20,624,601		(a)					90	20,624,601
21. Issued during year										
22. Other changes to in force (Net)	(10)	(2,452,645)							(10)	(2,452,645)
23. In force December 31 of current year	80	18,171,956		(a)					80	18,171,956

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 4 3 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2020

NAIC Group Code 0435 **LIFE INSURANCE** NAIC Company Code 93432

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,152,711				4,152,711
2. Annuity considerations	34,003,671				34,003,671
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	38,156,382				38,156,382
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,550,524				8,550,524
10. Matured endowments					
11. Annuity benefits	4,662,432				4,662,432
12. Surrender values and withdrawals for life contracts	34,824,056				34,824,056
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	25,885				25,885
15. Totals	48,062,897				48,062,897
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	80	9,194,664							80	9,194,664
Settled during current year:										
18.1 By payment in full	74	8,576,408							74	8,576,408
18.2 By payment on compromised claims										
18.3 Totals paid	74	8,576,408							74	8,576,408
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	74	8,576,408							74	8,576,408
19. Unpaid Dec. 31, current year (16+17-18.6)	6	618,256							6	618,256
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,135	508,650,058		(a)					2,135	508,650,058
21. Issued during year	17	2,950,000							17	2,950,000
22. Other changes to in force (Net)	(259)	(96,055,429)							(259)	(96,055,429)
23. In force December 31 of current year	1,893	415,544,629		(a)					1,893	415,544,629

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Texas DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,916,542				10,916,542
2. Annuity considerations	48,536,106				48,536,106
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	59,452,648				59,452,648
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,332,669				12,332,669
10. Matured endowments					
11. Annuity benefits	6,904,510				6,904,510
12. Surrender values and withdrawals for life contracts	37,714,079				37,714,079
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	44,289				44,289
15. Totals	56,995,547				56,995,547
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	6	2,746,011							6	2,746,011
17. Incurred during current year	185	12,610,264							185	12,610,264
Settled during current year:										
18.1 By payment in full	181	12,376,958							181	12,376,958
18.2 By payment on compromised claims										
18.3 Totals paid	181	12,376,958							181	12,376,958
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	181	12,376,958							181	12,376,958
19. Unpaid Dec. 31, current year (16+17-18.6)	10	2,979,317							10	2,979,317
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,951	1,230,394,199		(a)					5,951	1,230,394,199
21. Issued during year	59	13,080,951							59	13,080,951
22. Other changes to in force (Net)	(589)	(148,429,000)							(589)	(148,429,000)
23. In force December 31 of current year	5,421	1,095,046,150		(a)					5,421	1,095,046,150

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 4 5 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,783,009				1,783,009
2. Annuity considerations	4,161,736				4,161,736
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,944,745				5,944,745
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	465,762				465,762
10. Matured endowments					
11. Annuity benefits	1,894,171				1,894,171
12. Surrender values and withdrawals for life contracts	4,566,831				4,566,831
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,290				1,290
15. Totals	6,928,054				6,928,054
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year										
17. Incurred during current year	12	567,052							12	567,052
Settled during current year:										
18.1 By payment in full	11	467,052							11	467,052
18.2 By payment on compromised claims										
18.3 Totals paid	11	467,052							11	467,052
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	11	467,052							11	467,052
19. Unpaid Dec. 31, current year (16+17-18.6)	1	100,000							1	100,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	878	215,073,776		(a)					878	215,073,776
21. Issued during year	4	1,140,000							4	1,140,000
22. Other changes to in force (Net)	(95)	(27,530,958)							(95)	(27,530,958)
23. In force December 31 of current year	787	188,682,818		(a)					787	188,682,818

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043046100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	392,113				392,113
2. Annuity considerations	3,298,604				3,298,604
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,690,717				3,690,717
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	296,086				296,086
12. Surrender values and withdrawals for life contracts	1,620,126				1,620,126
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	1,916,212				1,916,212
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	No. of Pols. & Certifs.	Amount	No. of Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	144	40,073,884		(a)					144	40,073,884
21. Issued during year										
22. Other changes to in force (Net)	(5)	(537,617)							(5)	(537,617)
23. In force December 31 of current year	139	39,536,267		(a)					139	39,536,267

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043047100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	5,592,399				5,592,399
2. Annuity considerations	40,129,280				40,129,280
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	45,721,679				45,721,679
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,550,594				7,550,594
10. Matured endowments					
11. Annuity benefits	3,552,474				3,552,474
12. Surrender values and withdrawals for life contracts	11,861,181				11,861,181
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,067				21,067
15. Totals	22,985,316				22,985,316
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	No. of Pols. & Certifs.	Amount	No. of Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
16. Unpaid December 31, prior year	2	400,001							2	400,001
17. Incurred during current year	80	9,222,868							80	9,222,868
Settled during current year:										
18.1 By payment in full	75	7,571,660							75	7,571,660
18.2 By payment on compromised claims										
18.3 Totals paid	75	7,571,660							75	7,571,660
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	75	7,571,660							75	7,571,660
19. Unpaid Dec. 31, current year (16+17-18.6)	7	2,051,208							7	2,051,208
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,508	705,781,685		(a)					3,508	705,781,685
21. Issued during year	23	5,865,000							23	5,865,000
22. Other changes to in force (Net)	(454)	(123,427,345)							(454)	(123,427,345)
23. In force December 31 of current year	3,077	588,219,340		(a)					3,077	588,219,340

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF Washington DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,121,020				2,121,020
2. Annuity considerations	7,492,768				7,492,768
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,613,788				9,613,788
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,665,921				4,665,921
10. Matured endowments					
11. Annuity benefits	1,259,490				1,259,490
12. Surrender values and withdrawals for life contracts	3,725,783				3,725,783
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,347				42,347
15. Totals	9,693,541				9,693,541
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year	1	67							1	67
17. Incurred during current year	37	8,408,201							37	8,408,201
Settled during current year:										
18.1 By payment in full	34	4,708,268							34	4,708,268
18.2 By payment on compromised claims										
18.3 Totals paid	34	4,708,268							34	4,708,268
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	34	4,708,268							34	4,708,268
19. Unpaid Dec. 31, current year (16+17-18.6)	4	3,700,000							4	3,700,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,492	284,342,645		(a)					1,492	284,342,645
21. Issued during year	6	1,075,000							6	1,075,000
22. Other changes to in force (Net)	(213)	(56,693,331)							(213)	(56,693,331)
23. In force December 31 of current year	1,285	228,724,314		(a)					1,285	228,724,314

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 4 9 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	580,163				580,163
2. Annuity considerations	3,914,093				3,914,093
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,494,256				4,494,256
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	651,224				651,224
10. Matured endowments					
11. Annuity benefits	159,919				159,919
12. Surrender values and withdrawals for life contracts	1,523,551				1,523,551
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,725				1,725
15. Totals	2,336,419				2,336,419
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	17	852,949							17	852,949
Settled during current year:										
18.1 By payment in full	16	652,949							16	652,949
18.2 By payment on compromised claims										
18.3 Totals paid	16	652,949							16	652,949
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	16	652,949							16	652,949
19. Unpaid Dec. 31, current year (16+17-18.6)	1	200,000							1	200,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	462	59,496,878		(a)					462	59,496,878
21. Issued during year	4	1,250,000							4	1,250,000
22. Other changes to in force (Net)	(51)	(9,714,540)							(51)	(9,714,540)
23. In force December 31 of current year	415	51,032,338		(a)					415	51,032,338

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

DIRECT BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	1,710,428				1,710,428
2. Annuity considerations	19,479,950				19,479,950
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	21,190,378				21,190,378
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,107,206				6,107,206
10. Matured endowments					
11. Annuity benefits	5,209,796				5,209,796
12. Surrender values and withdrawals for life contracts	17,988,007				17,988,007
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	17,128				17,128
15. Totals	29,322,137				29,322,137
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year	4	1,290,640							4	1,290,640
17. Incurred during current year	36	5,033,694							36	5,033,694
Settled during current year:										
18.1 By payment in full	39	6,124,334							39	6,124,334
18.2 By payment on compromised claims										
18.3 Totals paid	39	6,124,334							39	6,124,334
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	39	6,124,334							39	6,124,334
19. Unpaid Dec. 31, current year (16+17-18.6)	1	200,000							1	200,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,260	179,455,920		(a)					1,260	179,455,920
21. Issued during year	7	1,880,000							7	1,880,000
22. Other changes to in force (Net)	(96)	(14,360,547)							(96)	(14,360,547)
23. In force December 31 of current year	1,171	166,975,373		(a)					1,171	166,975,373

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 5 1 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	143,954				143,954
2. Annuity considerations	584,135				584,135
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	728,089				728,089
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	168,860				168,860
12. Surrender values and withdrawals for life contracts	639,373				639,373
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	808,233				808,233
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	91	18,974,593		(a)					91	18,974,593
21. Issued during year	2	1,000,000							2	1,000,000
22. Other changes to in force (Net)	(10)	(2,515,882)							(10)	(2,515,882)
23. In force December 31 of current year	83	17,458,711		(a)					83	17,458,711

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF American Samoa DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Guam | DURING THE YEAR 2020

NAIC Group Code 0435 | NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	113				113
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	113				113
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

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

ACCIDENT AND HEALTH INSURANCE

NONE

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2020

NAIC Group Code 0435 **LIFE INSURANCE** NAIC Company Code 93432

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,773,882				3,773,882
2. Annuity considerations	2,750,280				2,750,280
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,524,162				6,524,162
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,911,425				3,911,425
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	1,088,578				1,088,578
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,943				15,943
15. Totals	5,015,946				5,015,946
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	60,000							1	60,000
17. Incurred during current year	30	4,467,368							30	4,467,368
Settled during current year:										
18.1 By payment in full	29	3,927,368							29	3,927,368
18.2 By payment on compromised claims										
18.3 Totals paid	29	3,927,368							29	3,927,368
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	29	3,927,368							29	3,927,368
19. Unpaid Dec. 31, current year (16+17-18.6)	2	600,000							2	600,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,743	877,534,597		(a)					1,743	877,534,597
21. Issued during year										
22. Other changes to in force (Net)	(149)	(85,559,451)							(149)	(85,559,451)
23. In force December 31 of current year	1,594	791,975,146		(a)					1,594	791,975,146

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,003				1,003
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,003				1,003
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

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

ACCIDENT AND HEALTH INSURANCE

NONE

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Canada | DURING THE YEAR 2020

NAIC Group Code 0435 | NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	13,411				13,411
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,411				13,411
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	35,426				35,426
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	35,426				35,426
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

9 3 4 3 2 2 0 2 0 4 3 0 0 0 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2020

NAIC Group Code 0435 NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	94,483				94,483
2. Annuity considerations	40,003				40,003
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	134,486				134,486
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	84,249				84,249
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	84,249				84,249
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	200,000							1	200,000
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)	1	200,000							1	200,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5	1,454,667		(a)					5	1,454,667
21. Issued during year										
22. Other changes to in force (Net)		1,124								1,124
23. In force December 31 of current year	5	1,455,791		(a)					5	1,455,791

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2020

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	94,483				94,483
2. Annuity considerations	40,003				40,003
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	134,486				134,486
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	84,249				84,249
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	84,249				84,249
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	200,000							1	200,000
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)	1	200,000							1	200,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5	1,454,667		(a)					5	1,454,667
21. Issued during year										
22. Other changes to in force (Net)		1,124								1,124
23. In force December 31 of current year	5	1,455,791		(a)					5	1,455,791

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

93432202043059100

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

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

NAIC Group Code 0435 — NAIC Company Code 93432

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	176,804,284				176,804,284
2. Annuity considerations	902,336,534				902,336,534
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,079,140,818				1,079,140,818
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	343,258,378				343,258,378
10. Matured endowments	20,228				20,228
11. Annuity benefits	129,427,549				129,427,549
12. Surrender values and withdrawals for life contracts	593,770,895				593,770,895
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,405,135				1,405,135
15. Totals	1,067,882,185				1,067,882,185
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	No. of Pols. & Certifs.	Amount	No. of Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
16. Unpaid December 31, prior year	86	35,820,504							86	35,820,504
17. Incurred during current year	2,407	352,754,562							2,407	352,754,562
Settled during current year:										
18.1 By payment in full	2,359	344,683,741							2,359	344,683,741
18.2 By payment on compromised claims										
18.3 Totals paid	2,359	344,683,741							2,359	344,683,741
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2,359	344,683,741							2,359	344,683,741
19. Unpaid Dec. 31, current year (16+17-18.6)	134	43,891,325							134	43,891,325
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	82,013	18,939,955,823		(a)					82,013	18,939,955,823
21. Issued during year	460	110,866,428							460	110,866,428
22. Other changes to in force (Net)	(8,650)	(2,551,176,349)							(8,650)	(2,551,176,349)
23. In force December 31 of current year	73,823	16,499,645,902		(a)					73,823	16,499,645,902

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			82,013	18,939,956						18,939,956
2. Issued during year			460	110,866						110,866
3. Reinsurance assumed										
4. Revived during year			20	12,390						12,390
5. Increased during year (net)			59	26,711						26,711
6. Subtotals, Lines 2 to 5			539	149,967						149,967
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			82,552	19,089,923						19,089,923
Deductions during year:										
10. Death			1,877	338,316			XXX			338,316
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry										
14. Surrender			1,669	362,004						362,004
15. Lapse			4,409	1,643,819						1,643,819
16. Conversion			54	21,197			XXX	XXX	XXX	21,197
17. Decreased (net)			720	224,941						224,941
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			8,729	2,590,277						2,590,277
21. In force end of year (b) (Line 9 minus Line 20)			73,823	16,499,646						16,499,646
22. Reinsurance ceded end of year	XXX		XXX	10,877,563	XXX		XXX	XXX		10,877,563
23. Line 21 minus Line 22	XXX		XXX	5,622,083	XXX	(a)	XXX	XXX		5,622,083
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance				
26. Debit ordinary insurance	XXX	XXX		

NONE

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2) 1 Number of Policies	2 Amount of Insurance	In Force End of Year (Included in Line 21) 3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other			1,144	274,719
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	280,269
31. Totals (Lines 27 to 30)			1,144	554,988
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX		
34. Totals, whole life and endowment	460	110,866	72,679	15,944,658
35. Totals (Lines 31 to 34)	460	110,866	73,823	16,499,646

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2) 1 Non-Participating	2 Participating	In Force End of Year (Included in Line 21) 3 Non-Participating	4 Participating
36 Industrial				
37. Ordinary	110,866		16,499,646	
38. Credit Life (Group and Individual)				
39. Group				
40. Totals (Lines 36 to 39)	110,866		16,499,646	

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
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				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

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

NONE

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

NONE

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			11,067	2,432,090				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	11,067	(a) 2,432,090		(a)		(a)

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	289	765		
2. Issued during year	31	67		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	320	832		
Deductions during year:				
6. Decreased (net)	20	190		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	20	190		
9. In force end of year (line 5 minus line 8)	300	642		
10. Amount on deposit	20,382,566	(a) 67,536,294		(a)
11. Income now payable	300	394		
12. Amount of income payable	(a) 2,514,087	(a) 6,428,776	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year		72,802		
2. Issued during year		4,922		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)		77,724		
Deductions during year:				
6. Decreased (net)		5,042		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)		5,042		
9. In force end of year (line 5 minus line 8)		72,682		
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 3,058,744	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 3,965,789,134	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

NONE

	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						
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX		XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

NONE

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year		
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)		
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)		
10. Amount of account balance	(a)	(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	108,155,191
2.	Current year's realized pre-tax capital gains/(losses) of $ 109,743,709 transferred into the reserve net of taxes of $ 1,994,225	107,749,481
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	215,904,672
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	3,146,610
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	212,758,061

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	1,400,126	1,746,485		3,146,610
2.	2021	1,852,276	3,528,931		5,381,207
3.	2022	2,103,205	3,477,211		5,580,416
4.	2023	2,844,052	3,443,647		6,287,699
5.	2024	3,465,149	3,461,793		6,926,942
6.	2025	3,985,330	3,474,495		7,459,825
7.	2026	4,467,005	3,546,158		8,013,163
8.	2027	4,928,780	3,588,356		8,517,135
9.	2028	5,226,875	3,733,729		8,960,605
10.	2029	5,484,219	3,845,518		9,329,737
11.	2030	6,204,969	3,899,391		10,104,361
12.	2031	6,346,396	4,040,787		10,387,183
13.	2032	6,399,168	4,134,006		10,533,174
14.	2033	5,598,939	4,283,456		9,882,395
15.	2034	5,390,010	4,328,588		9,718,598
16.	2035	5,111,258	4,466,527		9,577,785
17.	2036	4,658,659	4,609,862		9,268,521
18.	2037	4,665,512	4,751,135		9,416,647
19.	2038	4,913,265	4,776,657		9,689,922
20.	2039	4,681,635	5,018,194		9,699,830
21.	2040	4,177,198	5,052,779		9,229,977
22.	2041	3,556,367	4,906,051		8,462,418
23.	2042	2,508,122	4,267,582		6,775,704
24.	2043	2,276,357	3,789,662		6,066,018
25.	2044	1,695,500	3,161,862		4,857,362
26.	2045	1,251,986	2,616,200		3,868,186
27.	2046	1,164,563	2,041,747		3,206,309
28.	2047	902,448	1,624,117		2,526,565
29.	2048	623,491	1,160,084		1,783,575
30.	2049	272,332	742,453		1,014,785
31.	2050 and Later		232,017		232,017
32.	Total (Lines 1 to 31)	108,155,191	107,749,481		215,904,672

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	73,843,690	9,669,594	83,513,284	4,078,529	19,067,496	23,146,025	106,659,309
2. Realized capital gains/(losses) net of taxes - General Account	(48,154)	(5,823,615)	(5,871,769)	347,628	(1,232,267)	(884,640)	(6,756,409)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(2,842,158)	4,024,424	1,182,266	587,990	(5,475,764)	(4,887,774)	(3,705,508)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	17,703,518	2,302,115	20,005,634		262,819	262,819	20,268,452
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	88,656,896	10,172,518	98,829,414	5,014,146	12,622,285	17,636,430	116,465,845
9. Maximum reserve	71,432,692	11,379,310	82,812,002	10,166,078	24,991,602	35,157,680	117,969,683
10. Reserve objective	45,949,119	9,106,385	55,055,504	10,166,078	24,659,836	34,825,914	89,881,418
11. 20% of (Line 10 - Line 8)	(8,541,555)	(213,227)	(8,754,782)	1,030,386	2,407,510	3,437,897	(5,316,885)
12. Balance before transfers (Lines 8 + 11)	80,115,340	9,959,292	90,074,632	6,044,532	15,029,795	21,074,327	111,148,959
13. Transfers	(1,420,018)	1,420,018					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(7,262,630)		(7,262,630)				(7,262,630)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	71,432,692	11,379,310	82,812,002	6,044,532	15,029,795	21,074,327	103,886,329

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Num-ber	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,312,933	XXX	XXX	3,312,933	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	447,857,251	XXX	XXX	447,857,251	0.0005	223,929	0.0016	716,572	0.0033	1,477,929
2.2	1	NAIC Designation Category 1.B	91,355,170	XXX	XXX	91,355,170	0.0005	45,678	0.0016	146,168	0.0033	301,472
2.3	1	NAIC Designation Category 1.C	307,686,965	XXX	XXX	307,686,965	0.0005	153,843	0.0016	492,299	0.0033	1,015,367
2.4	1	NAIC Designation Category 1.D	118,990,752	XXX	XXX	118,990,752	0.0005	59,495	0.0016	190,385	0.0033	392,669
2.5	1	NAIC Designation Category 1.E	143,070,931	XXX	XXX	143,070,931	0.0005	71,535	0.0016	228,913	0.0033	472,134
2.6	1	NAIC Designation Category 1.F	347,127,537	XXX	XXX	347,127,537	0.0005	173,564	0.0016	555,404	0.0033	1,145,521
2.7	1	NAIC Designation Category 1.G	431,016,105	XXX	XXX	431,016,105	0.0005	215,508	0.0016	689,626	0.0033	1,422,353
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,887,104,711	XXX	XXX	1,887,104,711	XXX	943,552	XXX	3,019,368	XXX	6,227,446
3.1	2	NAIC Designation Category 2.A	506,707,846	XXX	XXX	506,707,846	0.0021	1,064,086	0.0064	3,242,930	0.0106	5,371,103
3.2	2	NAIC Designation Category 2.B	720,309,521	XXX	XXX	720,309,521	0.0021	1,512,650	0.0064	4,609,981	0.0106	7,635,281
3.3	2	NAIC Designation Category 2.C	391,988,141	XXX	XXX	391,988,141	0.0021	823,175	0.0064	2,508,724	0.0106	4,155,074
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,619,005,508	XXX	XXX	1,619,005,508	XXX	3,399,912	XXX	10,361,635	XXX	17,161,458
4.1	3	NAIC Designation Category 3.A	63,460,752	XXX	XXX	63,460,752	0.0099	628,261	0.0263	1,669,018	0.0376	2,386,124
4.2	3	NAIC Designation Category 3.B	227,010,468	XXX	XXX	227,010,468	0.0099	2,247,404	0.0263	5,970,375	0.0376	8,535,594
4.3	3	NAIC Designation Category 3.C	33,370,827	XXX	XXX	33,370,827	0.0099	330,371	0.0263	877,653	0.0376	1,254,743
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	323,842,047	XXX	XXX	323,842,047	XXX	3,206,036	XXX	8,517,046	XXX	12,176,461
5.1	4	NAIC Designation Category 4.A	34,024,670	XXX	XXX	34,024,670	0.0245	833,604	0.0572	1,946,211	0.0817	2,779,816
5.2	4	NAIC Designation Category 4.B	43,952,650	XXX	XXX	43,952,650	0.0245	1,076,840	0.0572	2,514,092	0.0817	3,590,932
5.3	4	NAIC Designation Category 4.C	21,426,152	XXX	XXX	21,426,152	0.0245	524,941	0.0572	1,225,576	0.0817	1,750,517
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	99,403,472	XXX	XXX	99,403,472	XXX	2,435,385	XXX	5,685,879	XXX	8,121,264
6.1	5	NAIC Designation Category 5.A	33,258,532	XXX	XXX	33,258,532	0.0630	2,095,288	0.1128	3,751,562	0.1880	6,252,604
6.2	5	NAIC Designation Category 5.B	78,230,420	XXX	XXX	78,230,420	0.0630	4,928,516	0.1128	8,824,391	0.1880	14,707,319
6.3	5	NAIC Designation Category 5.C	6,615,384	XXX	XXX	6,615,384	0.0630	416,769	0.1128	746,215	0.1880	1,243,692
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	118,104,336	XXX	XXX	118,104,336	XXX	7,440,573	XXX	13,322,169	XXX	22,203,615
7.	6	NAIC 6	18,222,040	XXX	XXX	18,222,040	0.0000		0.2370	4,318,623	0.2370	4,318,623
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	4,068,995,047	XXX	XXX	4,068,995,047	XXX	17,425,458	XXX	45,224,720	XXX	70,208,867
		PREFERRED STOCKS										
10.	1	Highest Quality	362,150	XXX	XXX	362,150	0.0005	181	0.0016	579	0.0033	1,195
11.	2	High Quality	400,000	XXX	XXX	400,000	0.0021	840	0.0064	2,560	0.0106	4,240
12.	3	Medium Quality	1,981,668	XXX	XXX	1,981,668	0.0099	19,619	0.0263	52,118	0.0376	74,511
13.	4	Low Quality	21,744	XXX	XXX	21,744	0.0245	533	0.0572	1,244	0.0817	1,776
14.	5	Lower Quality	2,155,841	XXX	XXX	2,155,841	0.0630	135,818	0.1128	243,179	0.1880	405,298
15.	6	In or Near Default	203,087	XXX	XXX	203,087	0.0000		0.2370	48,132	0.2370	48,132
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	5,124,490	XXX	XXX	5,124,490	XXX	156,990	XXX	347,812	XXX	535,152

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D	69,961,847	XXX	XXX	69,961,847	0.0005	34,981	0.0016	111,939	0.0033	230,874
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	69,961,847	XXX	XXX	69,961,847	XXX	34,981	XXX	111,939	XXX	230,874
20.1	2	NAIC Designation Category 2.A	29,951,835	XXX	XXX	29,951,835	0.0021	62,899	0.0064	191,692	0.0106	317,489
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	29,951,835	XXX	XXX	29,951,835	XXX	62,899	XXX	191,692	XXX	317,489
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	99,913,682	XXX	XXX	99,913,682	XXX	97,880	XXX	303,631	XXX	548,364
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	29,961,221	XXX	XXX	29,961,221	0.0005	14,981	0.0016	47,938	0.0033	98,872
28.	2	High Quality	3,909,171	XXX	XXX	3,909,171	0.0021	8,209	0.0064	25,019	0.0106	41,437
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	33,870,392	XXX	XXX	33,870,392	XXX	23,190	XXX	72,957	XXX	140,309
34.		Total (Lines 9 + 17 + 25 + 33)	4,207,903,611	XXX	XXX	4,207,903,611	XXX	17,703,518	XXX	45,949,119	XXX	71,432,692

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed	128,571,473		XXX	128,571,473	0.0003	38,571	0.0007	90,000	0.0011	141,429
41.		Residential Mortgages - All Other	26,432,308		XXX	26,432,308	0.0015	39,648	0.0034	89,870	0.0046	121,589
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	358,013,500		XXX	358,013,500	0.0011	393,815	0.0057	2,040,677	0.0074	2,649,300
44.		Commercial Mortgages - All Other - CM2 - High Quality	377,695,756		XXX	377,695,756	0.0040	1,510,783	0.0114	4,305,732	0.0149	5,627,667
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	40,677,822		XXX	40,677,822	0.0069	280,677	0.0200	813,556	0.0257	1,045,420
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	3,218,369		XXX	3,218,369	0.0120	38,620	0.0343	110,390	0.0428	137,746
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	8,528,117		XXX	8,528,117	0.0000		0.1942	1,656,160	0.1942	1,656,160
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	943,137,345		XXX	943,137,345	XXX	2,302,115	XXX	9,106,385	XXX	11,379,310
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	943,137,345		XXX	943,137,345	XXX	2,302,115	XXX	9,106,385	XXX	11,379,310

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	473,215	XXX	XXX	473,215	0.0000		11.3451 (a)	5,368,671	11.3451 (a)	5,368,671
2.		Unaffiliated - Private	4,700,585	XXX	XXX	4,700,585	0.0000		0.1945	914,264	0.1945	914,264
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR	274,509,526	XXX	XXX	274,509,526	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	19,964,745	XXX	XXX	19,964,745	0.0000		0.1945	3,883,143	0.1945	3,883,143
17.		Total Common Stock (Sum of Lines 1 through 16)	299,648,071			299,648,071	XXX		XXX	10,166,078	XXX	10,166,078
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality	3,998,299	XXX	XXX	3,998,299	0.0630	251,893	0.1128	451,008	0.1880	751,680
28.	6	In or Near Default	12,237	XXX	XXX	12,237	0.0000		0.2370	2,900	0.2370	2,900
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	4,010,536	XXX	XXX	4,010,536	XXX	251,893	XXX	453,908	XXX	754,580

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	6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	16,560,130	XXX	XXX	16,560,130	0.0005	8,280	0.0016	26,496	0.0033	54,648
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality	475	XXX	XXX	475	0.0630	30	0.1128	54	0.1880	89
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	16,560,605	XXX	XXX	16,560,605	XXX	8,310	XXX	26,550	XXX	54,738
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	58,951,785	XXX	XXX	58,951,785	0.0000		0.1945	11,466,122	0.1945	11,466,122
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	14,515,659	XXX	XXX	14,515,659	0.0000		0.1945	2,823,296	0.1945	2,823,296
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	73,467,444	XXX	XXX	73,467,444	XXX		XXX	14,289,418	XXX	14,289,418
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	58,645,335		31,045,723	89,691,058	0.0000		0.0912	8,179,824	0.0912	8,179,824
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	58,645,335		31,045,723	89,691,058	XXX		XXX	8,179,824	XXX	8,179,824
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	415,247			415,247	0.0063	2,616	0.0120	4,983	0.0190	7,890
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	415,247			415,247	XXX	2,616	XXX	4,983	XXX	7,890
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	10,792,102	XXX		10,792,102	0.0000		0.1580	1,705,152	0.1580	1,705,152
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	10,792,102	XXX		10,792,102	XXX		XXX	1,705,152	XXX	1,705,152
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	163,891,269		31,045,723	194,936,992	XXX	262,819	XXX	24,659,836	XXX	24,991,602

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

(b) Determined using the same factors and breakdowns used for directly owned real estate.

(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

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
65935	04-1590850	01/01/2000	Massachusetts Mutual Life Insurance Company	MA	11,009,591	4,282,470
65935	04-1590850	01/01/2002	Massachusetts Mutual Life Insurance Company	MA	9,788,041	4,556,760
0299999. Life and Annuity - U.S. Affiliates - Other					20,797,632	8,839,230
0399999. Total Life and Annuity - U.S. Affiliates					20,797,632	8,839,230
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					20,797,632	8,839,230
87726	06-0566090	07/28/2017	Brighthouse Life Insurance Company (BH17)	DE	514,370	
80659	82-4533188	09/24/1999	Canada Life Assurance Co (CRB1)	MI	70,552	816,406
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT	170,072	63,593
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	96,583	71,349
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (LI87)	IN	68,956	66,960
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN		24,860
66346	58-0828824	09/08/1997	Munich American Reassurance Co (CN85)	GA	75,015	18,754
66346	58-0828824	09/01/1998	Munich American Reassurance Co (MA87)	GA	164,521	71,349
66346	58-0828824	09/16/1996	Munich American Reassurance Co (MAA1)	GA	247,050	1,426,448
66346	58-0828824	04/01/1997	Munich American Reassurance Co (MAA7)	GA		441,332
66346	58-0828824	09/24/1999	Munich American Reassurance Co (MAB1)	GA	141,105	1,632,839
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MAB2)	GA	66,990	558,127
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	170,072	79,393
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	200,830	1,522,288
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)	MO		220,666
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	28,587	1,152,036
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	266,368	
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO		19,884
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO		28,320
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO		90,000
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO		385,656
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	139,279	75,754
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	150,670	1,426,455
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	104,991	
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO	41,693	553,663
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD7)	MO		231,197
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD8)	MO		
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	51,548	1,476,058
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	70,684	
87017	62-1003368	09/24/1999	SCOR Global Life Reins Co of Delaware (GGB1)	DE		891,886
87017	62-1003368	09/01/2001	SCOR Global Life Reins Co of Delaware (GGB2)	DE	22,119	1,104,434
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO		77,854
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)	CO		39,996
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (LF85)	MO	99,990	24,998
82627	06-0839705	03/29/1993	Swiss Re Life & Health America Inc. (LR38)	MO		19,884
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (NO44)	MO	170,072	63,593
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (NO48)	MO		31,104
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (NO85)	MO	75,015	18,754
82627	06-0839705	09/16/1996	Swiss Re Life & Health America Inc. (NOA1)	MO	180,832	1,522,288
82627	06-0839705	04/01/1997	Swiss Re Life & Health America Inc. (NOA7)	MO		220,666
82627	06-0839705	09/01/2001	Swiss Re Life & Health America Inc. (NOB2)	MO	128,659	3,324,746
82627	06-0839705	12/31/2016	Swiss Re Life & Health America Inc. (SR16)	MO	510,042	3,007,878
82627	06-0839705	06/12/2012	Swiss Re Life & Health America Inc. (SRB2)	MO		81,495
82627	06-0839705	06/29/2015	Swiss Re Life & Health America Inc. (SRR1)	MO	293,519	
66133	41-1760577	01/01/2014	Wilton Reassurance Co. (WR14)	MN		5,514,495
0899999. Life and Annuity - U.S. Non-Affiliates					4,320,184	28,397,455
1099999. Total Life and Annuity - Non-Affiliates					4,320,184	28,397,455
1199999. Total Life and Annuity					25,117,816	37,236,685
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					25,117,816	37,236,685
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					25,117,816	37,236,685

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
65935	04-1590850	01/01/1985	Massachusetts Mutual Life Insurance Co.	MA	OTH/I	OL				386,308				
65935	04-1590850	01/01/2000	Massachusetts Mutual Life Insurance Co.	MA	CO/I	AXXX	1,583,650,823	141,326,373	154,952,223	10,958,977				
65935	04-1590850	01/01/2000	Massachusetts Mutual Life Insurance Co.	MA	CO/I	OL		112,145,962	202,397,854					
65935	04-1590850	01/01/2002	Massachusetts Mutual Life Insurance Co.	MA	CO/I	AXXX	2,235,198,150	368,607,870	373,553,088	29,117,593				
0299999. General Account - Authorized U.S. Affiliates - Other							3,818,848,973	622,080,205	730,903,165	40,462,878				
0399999. Total General Account - Authorized U.S. Affiliates							3,818,848,973	622,080,205	730,903,165	40,462,878				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							3,818,848,973	622,080,205	730,903,165	40,462,878				
87726	06-0566090	07/28/2017	Brighthouse Life Insurance Company (BH17)	DE	CO/I	IA		2,970,191,688	2,439,545,883	679,627,633				
80659	82-4533188	09/01/1984	Canada Life Assurance Co. (CR82)	MI	YRT/I	OL	731,580	18,707	16,914	28,766				
80659	82-4533188	03/01/1996	Canada Life Assurance Co. (CR83)	MI	YRT/I	OL	7,669,095	46,818	40,395	24,399				
80659	82-4533188	09/24/1999	Canada Life Assurance Co. (CRB1)	MI	YRT/I	OL	74,233,898	1,626,425	1,879,690	614,093				
80659	82-4533188	09/01/1999	Canada Life Assurance Co. (CRC1)	MI	YRT/I	OL	303,682	15,421	13,840	7,473				
86258	13-2572994	05/01/1994	General Re Life Corp. (CL29)	CT	YRT/I	OL	16,833,588	1,208,130	1,072,820	715,103				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)	CT	YRT/I	OL	40,842,324	997,810	1,101,098	937,812				
86258	13-2572994	07/01/1972	General Re Life Corp. (CL31)	CT	YRT/I	OL	2,615,821	152,111	133,165	285,453				
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)	CT	YRT/I	OL	68,655,961	2,263,253	2,474,316	2,080,021				
86258	13-2572994	09/01/1998	General Re Life Corp. (CL87)	CT	YRT/I	OL	218,919,658	2,147,955	2,166,301	1,386,819				
86258	13-2572994	09/01/1999	General Re Life Corp. (CLC1)	CT	YRT/I	OL	303,682	15,421	13,840	8,757				
86258	13-2572994	09/01/1976	General Re Life Corp. (CO01)	CT	YRT/I	OL	1,081,782	11,573	40,950	15,063				
86258	13-2572994	03/07/1994	General Re Life Corp. (CO47)	CT	YRT/I	OL	1,185,493	17,066	17,046	18,612				
86258	13-2572994	03/01/1996	General Re Life Corp. (CO61)	CT	YRT/I	OL	3,480,207	68,810	66,345	74,398				
86258	13-2572994	09/16/1996	General Re Life Corp. (CO71)	CT	YRT/I	OL	7,986,569	89,883	131,156	48,605				
88340	59-2859797	03/01/1981	Hannover Life Reassurance (HA96)	FL	YRT/I	OL			4,348	(6,997)				
88340	59-2859797	05/07/2012	Hannover Life Reassurance (SD96)	FL	YRT/I	OL	34,505,731	237,242	225,668	130,698				
88340	59-2859797	05/23/2005	Hannover Life Reassurance (STL1)	FL	YRT/I	OL	269,002	26,420	24,417	9,792				
65676	35-0472300	01/05/1983	Lincoln National Life Ins. Co. (LI54)	IN	YRT/I	OL	57,873,314	219,563	194,633	80,616				
65676	35-0472300	09/01/1998	Lincoln National Life Ins. Co. (LI87)	IN	YRT/I	OL	146,116,404	1,433,644	1,445,952	919,843				
65676	35-0472300	09/01/1999	Lincoln National Life Ins. Co. (LIC1)	IN	YRT/I	OL	303,682	15,421	13,840	7,239				
65676	35-0472300	11/19/2001	Lincoln National Life Ins. Co. (LID1)	IN	YRT/I	OL	6,469,630	354,092	390,290	105,201				
65676	35-0472300	03/29/1993	Lincoln National Life Ins. Co. (LN36)	IN	YRT/I	OL	17,273,958	239,657	335,078	162,080				
65676	35-0472300	09/16/1996	Lincoln National Life Ins. Co. (LN72)	IN	YRT/I	OL	5,322,790	59,902	87,419	34,712				
66346	58-0828824	01/01/1988	Munich American Reassurance (CA26)	GA	YRT/I	OL	439,386	2,034	2,002	1,988				
66346	58-0828824	03/01/1996	Munich American Reassurance (CA65)	GA	YRT/I	OL	4,394,886	61,264	55,536	33,201				
66346	58-0828824	09/16/1996	Munich American Reassurance (CA69)	GA	YRT/I	OL	10,645,512	119,818	174,825	64,873				
66346	58-0828824	09/08/1997	Munich American Reassurance (CA76)	GA	YRT/I	OL	2,976,459	34,956	35,207	20,160				
66346	58-0828824	05/01/1994	Munich American Reassurance (CN40)	GA	YRT/I	OL	3,264,271	4,316	7,259	178				
66346	58-0828824	11/01/1980	Munich American Reassurance (CN41)	GA	YRT/I	OL	6,275,609	109,849	107,320	154,402				
66346	58-0828824	01/01/1988	Munich American Reassurance (CN42)	GA	YRT/I	OL	50,726,255	539,824	653,558	453,957				
66346	58-0828824	03/01/1996	Munich American Reassurance (CN43)	GA	YRT/I	OL	7,092,403	122,824	217,728	35,989				
66346	58-0828824	09/08/1997	Munich American Reassurance (CN85)	GA	YRT/I	OL	33,250,563	261,747	278,170	147,793				
66346	58-0828824	09/01/1998	Munich American Reassurance (MA87)	GA	YRT/I	OL	218,915,978	2,147,923	2,166,246	1,296,376				
66346	58-0828824	10/01/1994	Munich American Reassurance (MA91)	GA	YRT/I	OL	19,479,231	323,135	290,322	182,428				
66346	58-0828824	09/16/1996	Munich American Reassurance (MAA1)	GA	YRT/I	OL	196,438,489	2,421,502	2,541,126	848,485				
66346	58-0828824	04/01/1997	Munich American Reassurance (MAA7)	GA	YRT/I	OL	123,233,302	1,927,800	1,955,141	697,808				
66346	58-0828824	09/24/1999	Munich American Reassurance (MAB1)	GA	YRT/I	OL	148,468,637	3,252,898	3,759,402	1,217,081				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAB2)	GA	YRT/I	OL	123,712,805	4,906,216	4,393,717	2,214,926				
66346	58-0828824	09/01/1999	Munich American Reassurance (MAC1)	GA	YRT/I	OL	303,682	15,421	13,840	9,108				
66346	58-0828824	03/31/2004	Munich American Reassurance (MAD1)	GA	YRT/I	OL	16,829,785	499,173	442,230	124,769				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ2)	GA	YRT/I	OL	351,145	1,612	1,470	960				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ3)	GA	YRT/I	OL	94,257	303	281	166				
66346	58-0828824	05/01/2004	Munich American Reassurance (MUJ4)	GA	YRT/I	OL	147,673	363	338	219				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ5)	GA	YRT/I	OL	2,242,650	5,001	4,592	3,294				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ6)	GA	YRT/I	OL	202,792	1,488	1,382	756				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	YRT/I	OL	206,752	569	532	457				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	YRT/I	OL	538,003	52,840	48,833	17,056				

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
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	YRT/I	OL	445,984	6,108	5,574	5,482				
66346	58-0828824	11/01/2008	Munich American Reassurance (MUL3)	GA	YRT/I	OL	5,658	21	19	30				
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT2)	GA	YRT/I	OL	9,148	18	16	7				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO	YRT/I	OL	72,363,327	2,387,377	2,634,050	2,388,531				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (AL93)	MO	YRT/I	OL	12,513,771	1,319,619	1,166,244	562,528				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (AL95)	MO	YRT/I	OL	32,232,028	967,620	917,075	924,463				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)	MO	YRT/I	OL	261,841,205	3,227,868	3,387,228	1,136,600				
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)	MO	YRT/I	OL	57,591,274	880,698	901,993	343,310				
93572	43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO	YRT/I	OL	73,930,346	2,452,893	2,441,175	1,089,073				
93572	43-1235868	11/19/2001	RGA Reinsurance Co. (ALD1)	MO	YRT/I	OL	3,468,522	194,880	271,511	56,412				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (ALL4)	MO	YRT/I	OL				(23)				
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AZ62)	MO	YRT/I	OL	3,480,207	68,810	66,345	82,752				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (GA11)	MO	YRT/I	OL	2,999,786	26,754	33,611	31,029				
93572	43-1235868	01/01/1984	RGA Reinsurance Co. (GA18)	MO	YRT/I	OL	2,484,929	38,631	44,117	47,273				
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)	MO	YRT/I	OL	25,215,677	446,029	583,207	353,153				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA39)	MO	YRT/I	OL	13,816,649	191,802	268,125	127,606				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (GA43)	MO	YRT/I	OL	4,017,514	66,879	97,434	38,047				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ2)	MO	YRT/I	OL	140,458	645	589	421				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ3)	MO	YRT/I	OL	37,703	121	113	73				
93572	43-1235868	05/01/2004	RGA Reinsurance Co. (GAJ4)	MO	YRT/I	OL	59,069	145	135	97				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	YRT/I	OL	81,117	595	553	327				
93572	43-1235868	01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	YRT/I	OL	82,701	227	213	160				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL2)	MO	YRT/I	OL	267,590	3,665	3,344	3,801				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	YRT/I	OL	967,308	2,813	5,200	726				
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	YRT/I	OL	32,018	62	57	26				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NC02)	MO	YRT/I	OL	1,863,740	30,747	28,239	29,518				
93572	43-1235868	03/29/1993	RGA Reinsurance Co. (NC40)	MO	YRT/I	OL	5,022,805	83,611	121,822	47,197				
93572	43-1235868	01/01/1983	RGA Reinsurance Co. (RG12)	MO	YRT/I	OL	6,338,125	273,309	266,532	455,306				
93572	43-1235868	02/14/1983	RGA Reinsurance Co. (RG13)	MO	YRT/I	OL	7,780,163			335,891				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG20)	MO	YRT/I	OL	1,710,471	19,475	24,643	36,729				
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)	MO	YRT/I	OL	115,098,260	2,660,055	2,915,989	2,522,669				
93572	43-1235868	05/01/1994	RGA Reinsurance Co. (RG26)	MO	YRT/I	OL	28,552,601	2,103,044	3,626,931	1,061,572				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG27)	MO	YRT/I	OL	89,426	872	806	1,781				
93572	43-1235868	02/01/1994	RGA Reinsurance Co. (RG39)	MO	YRT/I	OL	268,941	18,449	22,909	16,149				
93572	43-1235868	04/01/1994	RGA Reinsurance Co. (RG55)	MO	YRT/I	OL	2,042,674	23,035	21,225	21,772				
93572	43-1235868	04/01/1996	RGA Reinsurance Co. (RG71)	MO	YRT/I	OL	2,686,440	224,940	198,700	215,342				
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)	MO	YRT/I	OL	291,974,165	2,864,688	2,889,156	1,682,824				
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO	YRT/I	OL	196,440,600	2,421,603	2,541,216	851,825				
93572	43-1235868	02/29/2004	RGA Reinsurance Co. (RGB1)	MO	YRT/I	OL	101,624,050	925,707	896,703	612,411				
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)	MO	YRT/I	OL	89,459,418	3,690,475	3,309,946	1,676,517				
93572	43-1235868	03/31/2004	RGA Reinsurance Co. (RGD1)	MO	YRT/I	OL	16,829,786	499,173	442,230	161,290				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD7)	MO	YRT/I	OL	147,136,082	5,241,402	5,118,516	3,510,079				
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD8)	MO	YRT/I	OL	136,106,112	3,496,019	3,710,961	2,030,746				
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	YRT/I	OL	189,144,874	6,611,165	6,281,468	2,622,915				
64688	75-6020048	01/01/2001	SCOR Global Life Americas Reins Co (SCG1)	DE	YRT/I	OL	5,384,566	264,954	228,106	207,528				
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	YRT/I	OL	12,607,883	223,141	291,665	174,709				
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	YRT/I	OL	1,199,274	20,841	23,993	26,832				
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE	YRT/I	OL	22,870	45	41	17				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR65)	DE	YRT/I	OL	986,755	11,663	10,641	19,044				
64688	75-6020048	09/01/1991	SCOR Global Life Americas Reins Co (TR66)	DE	YRT/I	OL	1,400,434	62,060	56,642	82,822				
87017	62-1003368	09/16/1996	SCOR Global Life Re Ins Co of DE (GG70)	DE	YRT/I	OL	5,322,789	59,902	87,419	32,189				
87017	62-1003368	03/01/1996	SCOR Global Life Re Ins Co of DE (GG99)	DE	YRT/I	OL	11,397,615	454,809	403,130	220,070				
87017	62-1003368	09/24/1999	SCOR Global Life Re Ins Co of DE (GGB1)	DE	YRT/I	OL	60,104,816	1,567,130	1,849,409	585,435				
87017	62-1003368	09/01/2001	SCOR Global Life Re Ins Co of DE (GGB2)	DE	YRT/I	OL	57,193,258	2,005,219	1,978,375	906,947				
87017	62-1003368	11/19/2001	SCOR Global Life Re Ins Co of DE (GGD1)	DE	YRT/I	OL	1,298,611	77,395	108,136	22,093				
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI6)	DE	CO/I	XXXL	21,015,000	22,768		65,855				

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
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI7)	DE	CO/I	XXXL	8,700,000	8,635		27,441				
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI8)	DE	CO/I	XXXL	13,230,000	12,034		50,373				
97071	13-3126819	10/29/2019	SCOR Global Life USA Reins Co (SUI9)	DE	CO/I	XXXL	11,055,000	8,010		37,704				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	YRT/I	OL	86,449,790	2,443,137	2,275,209	1,177,202				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	YRT/I	OL	632,061	2,902	2,646	1,701				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	YRT/I	OL	169,662	545	506	317				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	YRT/I	OL	265,810	654	608	500				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	YRT/I	OL	2,242,650	5,001	4,592	3,650				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	YRT/I	OL	365,026	2,679	2,488	1,764				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	YRT/I	OL	372,154	1,024	958	853				
82627	06-0839705	01/01/1991	Swiss Re Life & Health America (CI24)	MO	YRT/I	OL	3,485,626	264,178	244,033	312,107				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LF85)	MO	YRT/I	OL	44,320,620	348,878	370,784	200,615				
82627	06-0839705	08/01/1984	Swiss Re Life & Health America (LF88)	MO	YRT/I	OL	3,680,557	115,569	109,938	180,215				
82627	06-0839705	12/01/1993	Swiss Re Life & Health America (LF89)	MO	YRT/I	OL	939,254	1,117	1,041	637				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	MO	YRT/I	OL	13,816,673	191,679	268,014	120,491				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR42)	MO	YRT/I	OL	4,017,520	66,879	97,434	35,726				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LR78)	MO	YRT/I	OL	3,967,383	46,599	46,929	27,327				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America (ME70)	MO	YRT/I	OL	88,830	4,295	3,992	5,939				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N039)	MO	YRT/I	OL	261,030	17,907	22,235	23,510				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N044)	MO	YRT/I	OL	72,363,326	2,387,377	2,634,050	2,264,843				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (N046)	MO	YRT/I	OL	409,998	4,085	3,785	8,908				
82627	06-0839705	09/01/1994	Swiss Re Life & Health America (N047)	MO	YRT/I	OL	283,508	1,664	1,564	1,318				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N048)	MO	YRT/I	OL	61,767,297	1,070,657	1,115,474	985,914				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N050)	MO	YRT/I	OL	24,437,353	563,430	513,285	258,594				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (N076)	MO	YRT/I	OL	767,922	41,456	36,607	33,979				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (N085)	MO	YRT/I	OL	33,250,522	261,748	278,170	149,382				
82627	06-0839705	09/16/1996	Swiss Re Life & Health America (NOA1)	MO	YRT/I	OL	261,841,205	3,227,775	3,387,142	1,089,445				
82627	06-0839705	04/01/1997	Swiss Re Life & Health America (NOA7)	MO	YRT/I	OL	61,616,636	963,903	977,573	380,526				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOB2)	MO	YRT/I	OL	406,343,927	13,186,591	12,882,701	5,660,115				
82627	06-0839705	09/01/1999	Swiss Re Life & Health America (NOC1)	MO	YRT/I	OL	303,682	15,421	13,840	6,305				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOD1)	MO	YRT/I	OL	3,234,815	177,046	195,144	56,480				
82627	06-0839705	09/01/2001	Swiss Re Life & Health America (NOWXB)	MO	CO/I	AXXX		179,642,687	180,617,884	1,882,470				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOWXD)	MO	CO/I	AXXX		15,900,543	17,796,765	129,300				
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16U)	MO	CO/I	AXXX	476,618,667	348,247,263	365,933,559	6,589,307	60,964,896	65,787,628		
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	MO	YRT/I	OL	3,480,207	68,810	66,345	77,735				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	MO	YRT/I	OL	87,521	538	500	412				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (SR77)	MO	YRT/I	OL	2,976,459	34,956	35,207	20,157				
82627	06-0839705	10/18/2003	Swiss Re Life & Health America (SR83)	MO	YRT/I	OL	3,656,640	20,329	18,410	10,005				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRB2)	MO	YRT/I	OL	44,144,336	1,385,140	1,429,800	911,816				
82627	06-0839705	06/12/2012	Swiss Re Life & Health America (SRD1)	MO	YRT/I	OL	3,556,800	195,407	271,938	70,446				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI2)	MO	CO/I	XXXL	742,500	1,403		6,656				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI3)	MO	CO/I	XXXL	594,000	546		3,492				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI4)	MO	CO/I	XXXL	567,000	859		5,667				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI5)	MO	CO/I	XXXL	895,500	636		5,980				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI6)	MO	CO/I	XXXL	10,507,500	11,397		32,927				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI7)	MO	CO/I	XXXL	4,350,000	4,319		13,663				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI8)	MO	CO/I	XXXL	6,615,000	6,032		25,186				
82627	06-0839705	10/29/2019	Swiss Re Life & Health America (SRI9)	MO	CO/I	XXXL	5,527,500	4,007		18,852				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	MO	YRT/I	OL	538,003	52,840	48,833	17,056				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	MO	YRT/I	OL	89,197	1,221	1,115	1,096				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	MO	YRT/I	OL	972,966	2,835	5,219	664				
82627	06-0839705	06/29/2015	Swiss Re Life & Health America (SRR1)	MO	YRT/I	OL	108,654,439	71,577	76,480	5,475,520				
82627	06-0839705	07/21/2018	Swiss Re Life & Health America (SRR2)	MO	CO/I	OL	543,953	26,401	15,125	73,110				
82627	06-0839705	07/21/2018	Swiss Re Life & Health America (SRR3)	MO	CO/I	OL	6,403,140	271,661	147,947	375,016				
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT2)	MO	YRT/I	OL	18,296	36	33	13				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	YRT/I	OL	140,458	645	589	371				

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
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	YRT/I	OL	37,703	121	113	64				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	YRT/I	OL	59,069	145	135	85				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	YRT/I	OL	81,117	595	553	294				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	YRT/I	OL	82,701	227	213	166				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	YRT/I	OL	89,197	1,221	1,115	1,096				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	YRT/I	OL	486,483	1,418	2,610	332				
66133	41-1760577	01/01/2014	Wilton Reassurance Co. (WR14)	MN	CO/I	OL	1,482,123,014	230,776,758	246,578,115	13,172,159	15,579,553	17,430,275		
0899999. General Account - Authorized U.S. Non-Affiliates							7,058,714,172	3,848,687,312	3,357,409,283	764,295,593	76,544,449	83,217,903		
1099999. Total General Account - Authorized Non-Affiliates							7,058,714,172	3,848,687,312	3,357,409,283	764,295,593	76,544,449	83,217,903		
1199999. Total General Account Authorized							10,877,563,145	4,470,767,517	4,088,312,448	804,758,471	76,544,449	83,217,903		
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH55)	CYM	YRT/I	OL			918	(2,382)				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH58)	CYM	YRT/I	OL			131	(153)				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)	CYM	YRT/I	OL			150,597	(224,683)				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)	CYM	YRT/I	OL			41,420	(65,867)				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)	CYM	YRT/I	OL			245,035	(334,197)				
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)	CYM	YRT/I	OL			8,979	(6,107)				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates									447,080	(633,388)				
2199999. Total General Account - Unauthorized Non-Affiliates									447,080	(633,388)				
2299999. Total General Account Unauthorized									447,080	(633,388)				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							10,877,563,145	4,470,767,517	4,088,759,528	804,125,083	76,544,449	83,217,903		
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							10,877,563,145	4,470,767,517	4,088,312,448	804,758,471	76,544,449	83,217,903		
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)									447,080	(633,388)				
9999999 - Totals							10,877,563,145	4,470,767,517	4,088,759,528	804,125,083	76,544,449	83,217,903		

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	804,125	1,261,195	1,257,418	429,869	527,704
2. Commissions and reinsurance expense allowances	59,726	87,691	89,736	34,907	105,200
3. Contract claims	244,348	247,651	264,663	276,918	244,385
4. Surrender benefits and withdrawals for life contracts	263,290	49,570	31,424	22,292	27,709
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	382,008	1,089,784	968,527	188,569	329,707
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	16,429	20,370	41,172	33,083	28,747
9. Aggregate reserves for life and accident and health contracts	4,470,768	4,088,760	2,998,975	2,030,448	1,826,879
10. Liability for deposit-type contracts					
11. Contract claims unpaid	37,237	32,084	41,053	52,627	42,030
12. Amounts recoverable on reinsurance	25,118	25,782	18,499	16,335	28,959
13. Experience rating refunds due or unpaid		111	132	145	174
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	2,206	2,265	5,004	4,166	(11,349)
16. Unauthorized reinsurance offset		2,301		1,005	
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)					
20. Trust agreements (T)		104	727	717	941
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)	7,295,046,516		7,295,046,516
2.	Reinsurance (Line 16)	30,335,350	(30,335,350)	
3.	Premiums and considerations (Line 15)	(12,029,936)	16,429,156	4,399,220
4.	Net credit for ceded reinsurance	XXX	4,521,734,075	4,521,734,075
5.	All other admitted assets (balance)	125,364,171		125,364,171
6.	Total assets excluding Separate Accounts (Line 26)	7,438,716,101	4,507,827,881	11,946,543,982
7.	Separate Account assets (Line 27)	1,972,434,996		1,972,434,996
8.	Total assets (Line 28)	9,411,151,097	4,507,827,881	13,918,978,978
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,899,706,312	4,470,767,515	8,370,473,827
10.	Liability for deposit-type contracts (Line 3)	68,849,761		68,849,761
11.	Claim reserves (Line 4)	24,379,828	37,236,686	61,616,514
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	9,931	(972)	8,959
14.	Other contract liabilities (Line 9)	213,069,318	(311,259)	212,758,059
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,493,941,833	135,911	1,494,077,744
20.	Total liabilities excluding Separate Accounts (Line 26)	5,699,956,983	4,507,827,881	10,207,784,863
21.	Separate Account liabilities (Line 27)	1,972,434,996		1,972,434,996
22.	Total liabilities (Line 28)	7,672,391,979	4,507,827,881	12,180,219,859
23.	Capital & surplus (Line 38)	1,738,759,118	XXX	1,738,759,118
24.	Total liabilities, capital & surplus (Line 39)	9,411,151,097	4,507,827,881	13,918,978,977
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,470,767,515		
26.	Claim reserves	37,236,686		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	(972)		
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(311,259)		
31.	Reinsurance ceded assets	30,335,350		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	4,538,027,320		
34.	Premiums and considerations	16,429,156		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(135,911)		
40.	Total ceded reinsurance payable/offsets	16,293,245		
41.	Total net credit for ceded reinsurance	4,521,734,075		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	States, Etc.		1	Direct Business Only					7
				Life Contracts		4	5	6	
				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	2,110,624	6,956,470			9,067,094	
2.	Alaska	AK	L	55,883	433,400			489,283	
3.	Arizona	AZ	L	3,234,224	9,384,564			12,618,788	
4.	Arkansas	AR	L	455,416	5,292,478			5,747,894	
5.	California	CA	L	20,439,183	90,701,365			111,140,548	
6.	Colorado	CO	L	2,114,040	10,903,067			13,017,107	
7.	Connecticut	CT	L	6,542,154	24,407,380			30,949,534	
8.	Delaware	DE	L	169,530	7,095,983			7,265,513	
9.	District of Columbia	DC	L	1,755,091	1,093,746			2,848,837	
10.	Florida	FL	L	19,220,022	66,282,348			85,502,370	
11.	Georgia	GA	L	3,829,990	12,895,268			16,725,258	
12.	Hawaii	HI	L	1,857,703	4,277,409			6,135,112	
13.	Idaho	ID	L	309,418	6,286,806			6,596,224	
14.	Illinois	IL	L	5,322,922	31,485,056			36,807,978	
15.	Indiana	IN	L	2,407,017	19,074,655			21,481,672	
16.	Iowa	IA	L	1,146,374	5,125,867			6,272,241	
17.	Kansas	KS	L	1,202,630	3,832,679			5,035,309	
18.	Kentucky	KY	L	1,018,376	7,361,437			8,379,813	
19.	Louisiana	LA	L	1,291,031	11,339,115			12,630,146	
20.	Maine	ME	L	352,227	4,517,157			4,869,384	
21.	Maryland	MD	L	6,590,051	19,940,147			26,530,198	
22.	Massachusetts	MA	L	5,014,631	44,245,786			49,260,417	
23.	Michigan	MI	L	4,122,463	35,133,431			39,255,894	
24.	Minnesota	MN	L	4,172,220	14,055,218			18,227,438	
25.	Mississippi	MS	L	2,306,311	5,244,830			7,551,141	
26.	Missouri	MO	L	2,077,750	15,274,444			17,352,194	
27.	Montana	MT	L	209,468	1,257,053			1,466,521	
28.	Nebraska	NE	L	758,879	7,113,754			7,872,633	
29.	Nevada	NV	L	1,286,331	3,362,107			4,648,438	
30.	New Hampshire	NH	L	1,119,482	10,658,431			11,777,913	
31.	New Jersey	NJ	L	9,295,391	67,764,727			77,060,118	
32.	New Mexico	NM	L	1,030,872	2,338,334			3,369,206	
33.	New York	NY	N	5,667,220	1,312,227			6,979,447	
34.	North Carolina	NC	L	6,616,232	24,676,171			31,292,403	
35.	North Dakota	ND	L	21,265	3,232,388			3,253,653	
36.	Ohio	OH	L	4,525,923	33,620,012			38,145,935	
37.	Oklahoma	OK	L	1,616,889	2,808,954			4,425,843	
38.	Oregon	OR	L	761,050	6,604,522			7,365,572	
39.	Pennsylvania	PA	L	9,789,779	94,259,295			104,049,074	
40.	Rhode Island	RI	L	626,693	6,816,557			7,443,250	
41.	South Carolina	SC	L	3,007,847	8,481,376			11,489,223	
42.	South Dakota	SD	L	78,451	999,894			1,078,345	
43.	Tennessee	TN	L	4,152,711	34,003,671			38,156,382	
44.	Texas	TX	L	10,916,542	48,536,106			59,452,648	
45.	Utah	UT	L	1,783,009	4,161,736			5,944,745	
46.	Vermont	VT	L	392,113	3,298,604			3,690,717	
47.	Virginia	VA	L	5,592,399	40,129,280			45,721,679	
48.	Washington	WA	L	2,121,020	7,492,768			9,613,788	
49.	West Virginia	WV	L	580,163	3,914,093			4,494,256	
50.	Wisconsin	WI	L	1,710,428	19,479,950			21,190,378	
51.	Wyoming	WY	L	143,954	584,135			728,089	
52.	American Samoa	AS	N						
53.	Guam	GU	N	113				113	
54.	Puerto Rico	PR	L	3,773,882	2,750,280			6,524,162	
55.	U.S. Virgin Islands	VI	N	1,003				1,003	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	13,411				13,411	
58.	Aggregate Other Alien	OT	XXX	94,483	40,003			134,486	
59.	Subtotal		XXX	176,804,284	902,336,534			1,079,140,818	
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	1,405,135				1,405,135	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	178,209,419	902,336,534			1,080,545,953	
96.	Plus reinsurance assumed		XXX						
97	Totals (All Business)		XXX	178,209,419	902,336,534			1,080,545,953	
98.	Less reinsurance ceded		XXX	126,063,332	682,002,121			808,065,453	
99.	Totals (All Business) less Reinsurance Ceded		XXX	52,146,087	220,334,413	(c)		272,480,500	
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	94,483	40,003			134,486	
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	94,483	40,003			134,486	
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs ....

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

Q - Qualified - Qualified or accredited reinsurer ....

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

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

Individual insurance premiums and annuity considerations - allocated to the states in which the policyholder resides (based on Company records when the premium is received). Group premiums - allocated consistent with the 500 lives rule.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

	States, Etc.		Direct Business Only 1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	2,110,624	6,956,470				9,067,094
2.	Alaska	AK	55,883	433,400				489,283
3.	Arizona	AZ	3,234,224	9,384,564				12,618,788
4.	Arkansas	AR	455,416	5,292,478				5,747,894
5.	California	CA	20,439,183	90,701,365				111,140,548
6.	Colorado	CO	2,114,040	10,903,067				13,017,107
7.	Connecticut	CT	6,542,154	24,407,380				30,949,534
8.	Delaware	DE	169,530	7,095,983				7,265,513
9.	District of Columbia	DC	1,755,091	1,093,746				2,848,837
10.	Florida	FL	19,220,022	66,282,348				85,502,370
11.	Georgia	GA	3,829,990	12,895,268				16,725,258
12.	Hawaii	HI	1,857,703	4,277,409				6,135,112
13.	Idaho	ID	309,418	6,286,806				6,596,224
14.	Illinois	IL	5,322,922	31,485,056				36,807,978
15.	Indiana	IN	2,407,017	19,074,655				21,481,672
16.	Iowa	IA	1,146,374	5,125,867				6,272,241
17.	Kansas	KS	1,202,630	3,832,679				5,035,309
18.	Kentucky	KY	1,018,376	7,361,437				8,379,813
19.	Louisiana	LA	1,291,031	11,339,115				12,630,146
20.	Maine	ME	352,227	4,517,157				4,869,384
21.	Maryland	MD	6,590,051	19,940,147				26,530,198
22.	Massachusetts	MA	5,014,631	44,245,786				49,260,417
23.	Michigan	MI	4,122,463	35,133,431				39,255,894
24.	Minnesota	MN	4,172,220	14,055,218				18,227,438
25.	Mississippi	MS	2,306,311	5,244,830				7,551,141
26.	Missouri	MO	2,077,750	15,274,444				17,352,194
27.	Montana	MT	209,468	1,257,053				1,466,521
28.	Nebraska	NE	758,879	7,113,754				7,872,633
29.	Nevada	NV	1,286,331	3,362,107				4,648,438
30.	New Hampshire	NH	1,119,482	10,658,431				11,777,913
31.	New Jersey	NJ	9,295,391	67,764,727				77,060,118
32.	New Mexico	NM	1,030,872	2,338,334				3,369,206
33.	New York	NY	5,667,220	1,312,227				6,979,447
34.	North Carolina	NC	6,616,232	24,676,171				31,292,403
35.	North Dakota	ND	21,265	3,232,388				3,253,653
36.	Ohio	OH	4,525,923	33,620,012				38,145,935
37.	Oklahoma	OK	1,616,889	2,808,954				4,425,843
38.	Oregon	OR	761,050	6,604,522				7,365,572
39.	Pennsylvania	PA	9,789,779	94,259,295				104,049,074
40.	Rhode Island	RI	626,693	6,816,557				7,443,250
41.	South Carolina	SC	3,007,847	8,481,376				11,489,223
42.	South Dakota	SD	78,451	999,894				1,078,345
43.	Tennessee	TN	4,152,711	34,003,671				38,156,382
44.	Texas	TX	10,916,542	48,536,106				59,452,648
45.	Utah	UT	1,783,009	4,161,736				5,944,745
46.	Vermont	VT	392,113	3,298,604				3,690,717
47.	Virginia	VA	5,592,399	40,129,280				45,721,679
48.	Washington	WA	2,121,020	7,492,768				9,613,788
49.	West Virginia	WV	580,163	3,914,093				4,494,256
50.	Wisconsin	WI	1,710,428	19,479,950				21,190,378
51.	Wyoming	WY	143,954	584,135				728,089
52.	American Samoa	AS						
53.	Guam	GU	113					113
54.	Puerto Rico	PR	3,773,882	2,750,280				6,524,162
55.	U.S. Virgin Islands	VI	1,003					1,003
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	13,411					13,411
58.	Aggregate Other Alien	OT	94,483	40,003				134,486
59.	Total		176,804,284	902,336,534				1,079,140,818

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Barings Ascend LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
Jefferies Finance LLC	27-0105644		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
Jefferies Private Credit GP LLC	None		Maryland
Jefferies Private Credit Fund LP	None		Delaware
Jefferies Private Credit BDC Inc.	None		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Fund VI LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit CLO 2017-II Ltd.	None		Cayman Islands
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Multifamily Capital Holdings LLC	None		Delaware
Barings Multifamily Capital LLC	None		Michigan
Barings Multifamily Capital Corporation	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
ASM SIP, LP	None		Cayman Islands
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
U.S. Pharmaceuticals Holdings I, LLC	46-0687392		Delaware
U.S. Pharmaceuticals Holdings II, LLC	47-5436800		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Capital Investment LLC	None		Maryland
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings/LAZ Parking Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
HarborTech (Asia) Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	None		Delaware
Barings Global Special Situations Credit 4 LUX*	None		Luxembourg
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Baring International Small Cap Equity Fund	26-4142796		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Braselton Point LLC	04-1590850		Delaware
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
GASL Holdings, LLC	82-2932156		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Reston Arboretum LLC	75-2901061		Delaware
Rockville Town Center LLC	54-2055778		Virginia
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Tower Square Capital Partners IV-A, L.P.	80-0920367		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Barings Emerging Markets Debt Short Duration Fund	None		Ireland
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Barings Total Return Bond Fund	47-3734770		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
One Harbor Shore LLC*	80-0948028		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
PACO France Logistics 2 LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Raleigh Crossing Phase I Holdings LLC	None		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Barings Dynamic Allocation Fund	45-3168892		Massachusetts
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Premier Value Fund	04-3277550		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified International Fund	14-1980900		Massachusetts
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2015 Fund	27-1933828		Massachusetts
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual RetireSMART Conservative Fund	45-1618155		Massachusetts
MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	CM Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	MML Baystate Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Barings Ascend LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit Fund LP	DE	NIA	Jefferies Private Credit GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund VI LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	44.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	56.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	33.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	53.000	MMLIC		
0000							Apex Credit CLO 2016 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	Y	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Finland Oy	FIN	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							BREAE AIFM LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654388				Barings Real Estate Advisers Europe LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654412				Barings Real Estate Advisers Europe Finance LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-1194368				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0465031				Baring Asset Management GmbH	DEU	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Sàrl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457574				Baring Pension Trustees Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine GP III Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Holdings LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital LLC	MI	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Corporation	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.600	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							ASM SIP, LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MMLIC		
0000							ASM SIP, LP	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.700	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.300	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				US Pharmaceutical Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Capital Investment LLC	MD	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ABIF SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings/LAZ Parking Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	48.600	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Fund I REIT Manager LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							HarborTech (Asia) Limited	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.600	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.200	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	20.200	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	57.300	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Babson Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.800	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	97.800	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.600	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.100	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	8.000	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	18.900	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	46.300	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.200	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	8.300	MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.400	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	11.900	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			04-1590850				Braselton Point LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.100	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.900	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.100	MMLIC		
0000			82-2932156				GASL Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.300	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.200	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	59.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.400	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	74.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			80-0920367				Tower Square Capital Partners IV-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.300	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Debt Short Duration Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			47-3734770				Barings Total Return Bond Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.200	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.100	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.200	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.000	MMLIC		
0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics 2 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Raleigh Crossing Phase I Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.400	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			45-3168892				MassMutual Barings Dynamic Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.100	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.200	MMLIC		
0000			04-3277550		0000927972	OQ	MassMutual Premier Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			14-1980900		0000916053	OQ	MassMutual Select Diversified International Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.700	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.500	MMLIC		
0000			04-3513019		0000916053	OQ	MassMutual Select Large Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.100	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.500	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.400	MMLIC		
0000			27-1933828		0000916053	OQ	MassMutual RetireSMART 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.500	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.500	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	54.400	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.800	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.

Asterisk	Explanation
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

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)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,541,285,061	(2,358,625,526)	3,642,494,720						2,825,154,255	(40,460,759)
93432	06-1041383	C.M. Life Insurance Company	(142,734,428)	(13,285,145)	169,025,918						13,006,345	29,636,862
70416	43-0581430	MML Bay State Life Insurance Company	(29,000,000)								(29,000,000)	10,823,897
		MM Rothesay Holdco US LLC		1,884,294,587							1,884,294,587	
		Barings European Real Estate Debt Income Fund		99,612,892							99,612,892	
		MassMutual Holding Co	(1,068,323,538)	63,226,461							(1,005,097,077)	
		MM Barings Multifamily TEBS 2020 LLC		47,772,059							47,772,059	
		Insurance Road LLC	(60,551,971)	46,196,285							(14,355,687)	
		Raleigh Crossing Phase I Holdings LLC		42,273,454							42,273,454	
		MM Mortgage Lending LLC		37,000,000							37,000,000	
		Miami Douglas Two LP		36,418,696							36,418,696	
		Budapester Strasse LLC		26,728,462							26,728,462	
		Trailside MM Member LLC		25,200,182							25,200,182	
		Cornerstone Permanent Mortgage Fund IV	(776,909)	22,698,073							21,921,164	
		Cornerstone California Mortgage Fund III LLC	(55,206)	22,183,101							22,127,895	
		NoHo West Venture LLC		21,965,651							21,965,651	
		Barings Real Estate European Value Add I SCSp	9,589,637	21,074,543							30,664,180	
		Barings Real Estate Credit Strategies VII LP	(2,552,557)	20,580,905							18,028,348	
		Miami Douglas One LP		18,992,797							18,992,797	
		Washington Gateway Two LLC	28,421	18,719,936							18,748,358	
		Barings Global Special Situations Credit 4 Delaware		16,500,000							16,500,000	
		MM MCAM Isurance Company		15,000,000							15,000,000	
		MM Global Capabilities I LLC		14,138,890							14,138,890	
		Barings Global Special Situations Credit 4 LUX		10,456,653							10,456,653	
		STOA Holding LLC		9,453,055							9,453,055	
		Barings Affordable Housing Mortgage Fund I LLC	(1,532,739)	9,447,514							7,914,775	
		Barings Global Real Assets Fund LP	82,931	8,276,581							8,359,512	
		Barings Global Special Situations Credit 3		8,113,139							8,113,139	
		MM Island Member LLC		7,354,164							7,354,164	
		Washington Gateway Three LLC		6,008,614							6,008,614	
		Barings Asset-Based Income Fund US LP		4,783,561							4,783,561	
		Cornbrook PRS Holdings LLC		4,025,545							4,025,545	
		Landmark Manchester Holdings LLC		4,015,809							4,015,809	
		MM Copper Hill Road LLC		3,989,389							3,989,389	

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)
		Barings North American Private Loan Fund LP	(1,697,035)	3,496,841							1,799,806	
		Portland 400 Sixth Manager LLC		2,541,250							2,541,250	
		Gateway Mezzanine Partners II LP		2,112,010							2,112,010	
		Barings Umbrella Fund LUX SCSp SICAV RAIF		953,280							953,280	
		50 Liberty LLC		896,318							896,318	
		Tamiami Citrus LLC		784,700							784,700	
		Barings Affordable Housing Mortgage Fund II LLC	(737,720)	737,720								
		Cornerstone Real Estate Fund X LP	(3,827,358)	673,913							(3,153,445)	
		One Harbor Shore LLC		508,250							508,250	
		Barings European Core Property Fund SCSp	(831,083)	464,611							(366,472)	
		CCB Montford Park LLC		349,600							349,600	
		Perella Weinberg Real Estate Fund II	(305,415)	305,415								
		Danville Riverwalk Venture LLC		269,871							269,871	
		Berkshire Way LLC		250,000							250,000	
		Tower Square Capital Partners II-A LP		183,000							183,000	
		EM Opportunities LLC		125,000							125,000	
		Cornerstone Fort Pierce Development LLC		114,450							114,450	
		Tower Square Capital Partners II LP		73,904							73,904	
		Barings California Mortage Fund IV		33,664							33,664	
		MM Global Capabilties II LLC		14,151							14,151	
		MM Global Capabilities III LLC		8,650							8,650	
		Miami Douglas Two GP LLC		3,642							3,642	
		Miami Douglas One GP LLC		2,237							2,237	
		Milestone Acquisition Holding LLC	(1,941)								(1,941)	
		Barings US Loan Fund Series	(5,608)								(5,608)	
		Chassis Acquisition Holding LLC	(1,444,704)								(1,444,704)	
		CREA/PPC Venture LLC	(1,650,000)								(1,650,000)	
		Somerset Special Opportunities Fund LP	(2,918,900)								(2,918,900)	
		Sawgrass Village Shopping Center LLC	(4,434,311)								(4,434,311)	
		MassMutual Retirement Services LLC	(57,100,000)								(57,100,000)	
		MML Investment Advisers LLC	(72,851,400)								(72,851,400)	
		Calgary Railway Holding LLC	(81,845)	(1)							(81,846)	
		MM Debt Participations LLC	(181,175)	(63,825)							(245,000)	
		Great Lakes II LLC	(155,655)	(136,841)							(292,496)	
		PACO France Logistics LLC	(565,832)	(172,924)							(738,756)	
		CML Special Situations Investor LLC	77,268	(190,092)							(112,824)	
		Aland Royalty Holdings LP	(310,018)	(283,052)							(593,070)	
		Washington Gateway Apartments Venture LLC	(4,666,748)	(482,907)							(5,149,655)	
		Intermodal Holdings II LLC	(20,670)	(514,830)							(535,500)	
		Waterloo London Holdings LLC		(645,050)							(645,050)	

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)
		Unna, Dortmund Holding LLC	122,708	(787,494)							(664,785)	
		Cornerstone California Mortgage Fund II LLC	(2,662,554)	(789,146)							(3,451,700)	
		Cornerstone Permanent Mortgage Fund III	(3,936,579)	(848,302)							(4,784,881)	
		KKR MM Project Vector LP	(8,317,749)	(884,231)							(9,201,980)	
		Cornerstone Permanent Mortgage Fund	(4,563,361)	(972,953)							(5,536,314)	
		Cornerstone Permanent Mortgage Fund II	(3,926,562)	(1,014,603)							(4,941,166)	
		MML Special Situations Investor LLC		(1,046,249)							(1,046,249)	
		Great Lakes III LP	(571,921)	(1,180,950)							(1,752,871)	
		CML Mezzanine Investor III LLC	(103,325)	(1,257,487)							(1,360,812)	
		Cornerstone California Mortgage Fund I LLC	(3,987,384)	(1,951,179)							(5,938,563)	
		MML Mezzanine Investor II LLC	(1,430,957)	(2,191,544)							(3,622,501)	
		Timber Land Forest Holding LLC	(286,811)	(3,609,186)							(3,895,998)	
		GIA EU Holdings LLC		(3,712,617)							(3,712,617)	
		Remington L&W Holdings LLC	3,884,464	(4,312,122)							(427,658)	
		Barings CLO Investment Partners LP	(2,099,526)	(5,587,664)							(7,687,190)	
		Babson Global Private Loan Fund	(1,072,409)	(11,147,027)							(12,219,436)	
		MML Mezzanine Investor III LLC	(985,949)	(11,265,846)							(12,251,795)	
		MML Private Equity Fund Investor LLC	(11,378,192)	(12,858,734)							(24,236,926)	
		CREA Madison Member LLC		(19,260,000)							(19,260,000)	
		NYC Deals Lease Finance Trust		(25,193,100)							(25,193,100)	
		EIP Holdings I LLC	(14,305,146)	(28,960,593)							(43,265,739)	
		2160 Grand Manager LLC		(37,621,286)							(37,621,286)	
		Tower Square Capital Partners III A LP	(27,543,049)	(40,550,971)							(68,094,020)	
		MASSMUTUAL SELECT T ROWE-MM - TRP R2005-M3	(4,038)								(4,038)	
		MASSMUTUAL PREMIER STRAT-MPSMX	(8,199)								(8,199)	
		MASSMUTUAL RETIRESMART IN RETIREMENT-CLASS R5	(8,224)								(8,224)	
		MASSMUTUAL PREMIER MAIN -MASSMUT-P MAI-SV	(11,359)								(11,359)	
		MM Select Small Company Val Fd Class R4	(14,559)								(14,559)	
		MASSMUTUAL SELECT DIVERSIFIED VALUE-CLASS R4	(17,309)								(17,309)	
		MASSMUTUAL RETIRESMART 2035-CLASS R5	(22,140)								(22,140)	
		MASSMUTUAL SELECT MID CAP-CLASS R4	(22,254)								(22,254)	
		MASSMUTUAL RETIRESMART 2045-CLASS R5	(23,410)								(23,410)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL R3	(25,773)								(25,773)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL R4	(26,430)								(26,430)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD ADMIN CL	(26,755)								(26,755)	

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)
		MASSMUTUAL RETIRESMARTS 2055-CLASS R5	(47,742)								(47,742)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL A	(49,090)								(49,090)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD SVC CL	(50,193)								(50,193)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL R5	(50,515)								(50,515)	
		MASSMUTUAL RETIRESMARTS 2055-CLASS SVC	(190,304)								(190,304)	
		Barings Global Inv Funds plc - BARINGS EMERGING MARKETS CORPORATE BOND FUND	(419,082)								(419,082)	
		MASSMUTUAL SELECT FDS RETIRESMART 2060 FD CL I	(2,566,874)								(2,566,874)	
		MASSMUTUAL TR CO COMMON STK	(5,000,000)								(5,000,000)	
		MM Investment Holding			(3,552,437,511)						(3,552,437,511)	
		MassMutual Asset Finance LLC			(147,283,128)						(147,283,128)	
		Barings Finance LLC			(111,800,000)						(111,800,000)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? NO
29. ~~Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
30. ~~Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
31. ~~Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
32. ~~Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? NO
34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? NO
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? NO
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) YES
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? NO
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? YES
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? YES
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? YES
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? YES
50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? NO
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 with the state of domicile by April 1? NO

AUGUST FILING

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

Explanations:

12. Not Required
13. This line of business is not written by the company.
14. Not Required
15. Not Required
17. Not Required
18. Not Required
19. Not Required
21. Not Required
22. Not Required
23. Not Required
24. Not Required
27. This line of business is not written by the company.
28. This line of business is not written by the company.
33. Not Required
34. This line of business is not written by the company.
35. This line of business is not written by the company.
36. This line of business is not written by the company.
37. Not Required
38. Not Required
39. Not Required
40.
42. This line of business is not written by the company.
44. This line of business is not written by the company.
45. This line of business is not written by the company.
50. This line of business is not written by the company.
51. This line of business is not written by the company.
52. This line of business is not written by the company.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420] 9 3 4 3 2 2 0 2 0 4 2 0 0 0 0 0 0
13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] 9 3 4 3 2 2 0 2 0 3 6 0 0 0 0 0 0
14. Trusteed Surplus Statement [Document Identifier 490] 9 3 4 3 2 2 0 2 0 4 9 0 0 0 0 0 0
15. Participating Opinion for Exhibit 5 [Document Identifier 371] 9 3 4 3 2 2 0 2 0 3 7 1 0 0 0 0 0
17. Actuarial Opinion on X-Factors [Document Identifier 442] 9 3 4 3 2 2 0 2 0 4 4 2 0 0 0 0 0
18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443] 9 3 4 3 2 2 0 2 0 4 4 3 0 0 0 0 0
19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444] 9 3 4 3 2 2 0 2 0 4 4 4 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	9 3 4 3 2 2 0 2 0 4 4 6 0 0 0 0 0
22.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	9 3 4 3 2 2 0 2 0 4 4 7 0 0 0 0 0
23.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	9 3 4 3 2 2 0 2 0 4 4 8 0 0 0 0 0
24.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	9 3 4 3 2 2 0 2 0 4 4 9 0 0 0 0 0
27.	Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	9 3 4 3 2 2 0 2 0 4 5 2 0 0 0 0 0
28.	Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	9 3 4 3 2 2 0 2 0 4 5 3 0 0 0 0 0
33.	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 [Document Identifier 454]	9 3 4 3 2 2 0 2 0 4 5 4 0 0 0 0 0
34.	Workers' Compensation Carve-Out Supplement [Document Identifier 495]	9 3 4 3 2 2 0 2 0 4 9 5 0 0 0 0 0
35.	Supplemental Schedule O [Document Identifier 465]	9 3 4 3 2 2 0 2 0 4 6 5 0 0 0 0 0
36.	Medicare Part D Coverage Supplement [Document Identifier 365]	9 3 4 3 2 2 0 2 0 3 6 5 0 0 0 0 0
37.	Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	9 3 4 3 2 2 0 2 0 2 2 4 0 0 0 0 0
38.	Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	9 3 4 3 2 2 0 2 0 2 2 5 0 0 0 0 0
39.	Relief from the Requirements for Audit Committees [Document Identifier 226]	9 3 4 3 2 2 0 2 0 2 2 6 0 0 0 0 0
40.	VM-20 Reserves Supplement [Document Identifier 456]	9 3 4 3 2 2 0 2 0 4 5 6 0 0 0 0 0
42.	Long-Term Care Experience Reporting Forms [Document Identifier 306]	9 3 4 3 2 2 0 2 0 3 0 6 0 0 0 0 0
44.	Accident and Health Policy Experience Exhibit [Document Identifier 210]	9 3 4 3 2 2 0 2 0 2 1 0 0 0 0 0 0
45.	Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	9 3 4 3 2 2 0 2 0 2 1 6 0 0 0 0 0
50.	Executive Summary of the PBR Actuarial Report [Document Identifier 457]	9 3 4 3 2 2 0 2 0 4 5 7 0 0 0 0 0
51.	Life Summary of the PBR Actuarial Report [Document Identifier 458]	9 3 4 3 2 2 0 2 0 4 5 8 0 0 0 0 0
52.	Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]	9 3 4 3 2 2 0 2 0 4 5 9 0 0 0 0 0

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	3,312,934	0.045	3,312,934		3,312,934	0.045
1.02 All other governments	1,293,348	0.018	1,293,348		1,293,348	0.018
1.03 U.S. states, territories and possessions, etc. guaranteed	20,670,918	0.283	20,670,918		20,670,918	0.283
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	15,742,774	0.216	15,742,774		15,742,774	0.216
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	107,479,757	1.473	107,479,757		107,479,757	1.473
1.06 Industrial and miscellaneous	3,393,611,619	46.518	3,393,611,619		3,393,611,619	46.519
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates	167,392,344	2.295	167,392,344		167,392,344	2.295
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	359,491,352	4.928	359,491,352		359,491,352	4.928
1.11 Total long-term bonds	4,068,995,046	55.776	4,068,995,046		4,068,995,046	55.778
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	5,124,492	0.070	5,124,492		5,124,492	0.070
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	5,124,492	0.070	5,124,492		5,124,492	0.070
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	473,215	0.006	473,215		473,215	0.006
3.02 Industrial and miscellaneous Other (Unaffiliated)	4,700,586	0.064	4,700,586		4,700,586	0.064
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	274,509,526	3.763	274,509,526		274,509,526	3.763
3.05 Mutual funds	19,964,745	0.274	19,964,745		19,964,745	0.274
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	299,648,072	4.107	299,648,072		299,648,072	4.108
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	155,003,780	2.125	155,003,780		155,003,780	2.125
4.03 Commercial mortgages	788,133,560	10.803	788,133,560		788,133,560	10.804
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	943,137,340	12.928	943,137,340		943,137,340	12.928
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	37,396,640	0.513	37,396,640		37,396,640	0.513
6.02 Cash equivalents (Schedule E, Part 2)	197,320,603	2.705	197,320,603		197,320,603	2.705
6.03 Short-term investments (Schedule DA)	99,913,682	1.370	99,913,683		99,913,683	1.370
6.04 Total cash, cash equivalents and short-term investments	334,630,925	4.587	334,630,926		334,630,926	4.587
7. Contract loans	152,715,610	2.093	152,715,610		152,715,610	2.093
8. Derivatives (Schedule DB)	960,380,010	13.164	960,380,010		960,380,010	13.165
9. Other invested assets (Schedule BA)	164,134,607	2.250	163,882,941		163,882,941	2.246
10. Receivables for securities	366,532,079	5.024	366,532,079		366,532,079	5.024
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	7,295,298,181	100.000	7,295,046,517		7,295,046,517	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		933,021,597
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	113,622,234	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	6,167,386	119,789,620
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	2,348,939	
	3.2 Totals, Part 3, Column 11		2,348,939
4.	Accrual of discount		469,811
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(3,579,444)
7.	Deduct amounts received on disposals, Part 3, Column 15		111,116,592
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(248,419)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	1,960,466	
	9.2 Totals, Part 3, Column 13	2,990,234	4,950,700
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	2,995,711	
	10.2 Totals, Part 3, Column 10		2,995,711
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		943,137,339
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		943,137,339
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		943,137,339

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		160,933,329
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,570,271	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	18,338,205	21,908,476
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(1,018,346)	
	5.2 Totals, Part 3, Column 9	(15,308)	(1,033,654)
6.	Total gain (loss) on disposals, Part 3, Column 19		1,120,883
7.	Deduct amounts received on disposals, Part 3, Column 16		19,008,222
8.	Deduct amortization of premium and depreciation		12,148
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	414,885	
	9.2 Totals, Part 3, Column 14		414,885
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	188,943	
	10.2 Totals, Part 3, Column 11		188,943
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		164,134,607
12.	Deduct total nonadmitted amounts		251,666
13.	Statement value at end of current period (Line 11 minus Line 12)		163,882,941

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,131,363,369
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,089,776,923
3.	Accrual of discount		3,969,598
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(3,421,174)	
	4.2. Part 2, Section 1, Column 15	(149,242)	
	4.3. Part 2, Section 2, Column 13	(17,222,481)	
	4.4. Part 4, Column 11	(631,198)	(21,424,095)
5.	Total gain (loss) on disposals, Part 4, Column 19		15,521,447
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		879,536,309
7.	Deduct amortization of premium		1,982,401
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	34,552,384	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	24,120	
	8.4. Part 4, Column 15	3,688,208	38,264,712
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	3,154,486	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	1,451,149	
	9.4. Part 4, Column 13	3,152,244	7,757,879
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		5,572,245
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,373,767,610
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,373,767,610

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	3,312,934	3,332,349	3,331,737	3,309,701
Governments	2.	Canada	1,052,317	1,147,881	1,291,082	850,000
(Including all obligations guaranteed	3.	Other Countries	241,031	320,939	240,521	244,000
by governments)	4.	Totals	4,606,282	4,801,169	4,863,340	4,403,701
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	20,670,918	24,951,324	20,842,238	20,440,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	15,742,774	19,078,078	15,456,884	18,190,000
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	107,479,757	129,364,640	105,994,056	119,755,232
Industrial and Miscellaneous, SVO	8.	United States	2,113,308,662	2,416,985,711	2,116,019,138	2,104,232,445
Identified Funds, Unaffiliated Bank	9.	Canada	79,364,607	91,881,260	79,511,063	78,335,330
Loans and Hybrid Securities	10.	Other Countries	1,560,429,702	1,654,663,606	1,547,922,761	1,591,256,301
(unaffiliated)	11.	Totals	3,753,102,971	4,163,530,577	3,743,452,962	3,773,824,076
Parent, Subsidiaries and Affiliates	12.	Totals	167,392,344	174,254,207	167,392,344	167,392,344
	13.	Total Bonds	4,068,995,046	4,515,979,995	4,058,001,824	4,104,005,353
PREFERRED STOCKS	14.	United States	5,124,492	7,192,411	5,346,218	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	5,124,492	7,192,411	5,346,218	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	5,124,492	7,192,411	5,346,218	
COMMON STOCKS	20.	United States	4,422,371	4,422,371	3,103,043	
Industrial and Miscellaneous	21.	Canada	1,701,229	1,701,229	1,417,929	
(unaffiliated)	22.	Other Countries	19,014,946	19,014,946	14,042,810	
	23.	Totals	25,138,546	25,138,546	18,563,782	
Parent, Subsidiaries and Affiliates	24.	Totals	274,509,526	274,509,526	146,237,114	
	25.	Total Common Stocks	299,648,072	299,648,072	164,800,896	
	26.	Total Stocks	304,772,564	306,840,483	170,147,114	
	27.	Total Bonds and Stocks	4,373,767,610	4,822,820,478	4,228,148,938	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,244,268	49,562	15,766	3,337		XXX	3,312,933	0.1	3,747,695	0.1	3,312,933	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	3,244,268	49,562	15,766	3,337		XXX	3,312,933	0.1	3,747,695	0.1	3,312,933	
2. All Other Governments												
2.1 NAIC 1			1,052,317		241,031	XXX	1,293,348	0.0	1,327,748	0.0	1,293,348	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals			1,052,317		241,031	XXX	1,293,348	0.0	1,327,748	0.0	1,293,348	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,139,988	4,543,014	5,750,742	9,237,174		XXX	20,670,918	0.5	28,732,214	0.7	20,670,918	
3.2 NAIC 2						XXX			55,723	0.0		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,139,988	4,543,014	5,750,742	9,237,174		XXX	20,670,918	0.5	28,787,937	0.7	20,670,918	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,463,050	1,540,066	2,244,468	7,762,121	1,733,069	XXX	15,742,774	0.4	18,252,990	0.4	15,742,773	1
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	2,463,050	1,540,066	2,244,468	7,762,121	1,733,069	XXX	15,742,774	0.4	18,252,990	0.4	15,742,773	1
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,940,902	36,308,510	29,456,620	23,314,250	14,585,488	XXX	105,605,770	2.4	113,670,688	2.7	105,560,250	45,520
5.2 NAIC 2		1,052,687				XXX	1,052,687	0.0			1,052,687	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5		821,302				XXX	821,302	0.0	825,560	0.0	821,302	
5.6 NAIC 6						XXX						
5.7 Totals	1,940,902	38,182,499	29,456,620	23,314,250	14,585,488	XXX	107,479,759	2.5	114,496,248	2.7	107,434,239	45,520

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	211,142,015	501,270,760	403,119,213	283,115,519	384,565,655	XXX	1,783,213,162	40.8	1,497,880,480	35.5	564,515,025	1,218,698,137
6.2 NAIC 2	257,270,822	370,986,149	452,467,577	284,016,370	334,981,225	XXX	1,699,722,143	38.9	1,836,668,507	43.5	501,246,558	1,198,475,585
6.3 NAIC 3	9,830,860	42,565,189	25,387,059	37,255,454	5,198,720	XXX	120,237,282	2.8	71,443,272	1.7	33,088,939	87,148,343
6.4 NAIC 4	6,171,987	26,645,578	19,023,234	6,616,462	7,513,535	XXX	65,970,796	1.5	17,849,064	0.4	10,128,314	55,842,482
6.5 NAIC 5	465,804	12,790,655	277,756		14,352	XXX	13,548,567	0.3	27,056,043	0.6	1,550,913	11,997,654
6.6 NAIC 6	171,886	1,084,073	300,000		6,597,996	XXX	8,153,955	0.2	26,766,699	0.6	390,495	7,763,460
6.7 Totals	485,053,374	955,342,404	900,574,839	611,003,805	738,871,483	XXX	3,690,845,905	84.5	3,477,664,065	82.4	1,110,920,244	2,579,925,661
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3		167,392,343				XXX	167,392,343	3.8	201,325,192	4.8		167,392,343
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		167,392,343				XXX	167,392,343	3.8	201,325,192	4.8		167,392,343
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		7,122,476	2,353,139		65,261,103	XXX	74,736,718	1.7	80,174,889	1.9		74,736,718
10.2 NAIC 2		8,577,886	33,077,855	4,950,000	54,921,191	XXX	101,526,932	2.3	100,099,486	2.4		101,526,932
10.3 NAIC 3		9,918,152	3,121,456		21,574,330	XXX	34,613,938	0.8	36,021,918	0.9		34,613,938
10.4 NAIC 4	2,213,056	23,794,163	4,324,040		4,699,899	XXX	35,031,158	0.8	40,709,631	1.0		35,031,158
10.5 NAIC 5	2,629,011	82,618,828	10,350,764		7,998,897	XXX	103,597,500	2.4	114,218,524	2.7		103,597,500
10.6 NAIC 6	1,501,759	8,254,648			228,699	XXX	9,985,106	0.2	2,152,640	0.1		9,985,106
10.7 Totals	6,343,826	140,286,153	53,227,254	4,950,000	154,684,119	XXX	359,491,352	8.2	373,377,089	8.8		359,491,352

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 219,930,223	550,834,388	443,992,265	323,432,401	466,386,346		2,004,575,623	45.9	XXX	XXX	711,095,247	1,293,480,376
11.2 NAIC 2	(d) 257,270,822	380,616,722	485,545,432	288,966,370	389,902,416		1,802,301,762	41.3	XXX	XXX	502,299,245	1,300,002,517
11.3 NAIC 3	(d) 9,830,860	219,875,684	28,508,515	37,255,454	26,773,050		322,243,563	7.4	XXX	XXX	33,088,939	289,154,624
11.4 NAIC 4	(d) 8,385,043	50,439,741	23,347,274	6,616,462	12,213,434		101,001,954	2.3	XXX	XXX	10,128,314	90,873,640
11.5 NAIC 5	(d) 3,094,815	96,230,785	10,628,520		8,013,249		(c) 117,967,369	2.7	XXX	XXX	2,372,215	115,595,154
11.6 NAIC 6	(d) 1,673,645	9,338,721	300,000		6,826,695		(c) 18,139,061	0.4	XXX	XXX	390,495	17,748,566
11.7 Totals	500,185,408	1,307,336,041	992,322,006	656,270,687	910,115,190		(b) 4,366,229,332	100.0	XXX	XXX	1,259,374,455	3,106,854,877
11.8 Line 11.7 as a % of Col. 7	11.5	29.9	22.7	15.0	20.8		100.0	XXX	XXX	XXX	28.8	71.2
12. Total Bonds Prior Year												
12.1 NAIC 1	89,821,754	464,338,881	486,111,124	307,995,278	395,519,667		XXX	XXX	1,743,786,704	41.3	601,082,328	1,142,704,376
12.2 NAIC 2	499,853,845	385,401,083	457,417,083	242,880,248	351,271,457		XXX	XXX	1,936,823,716	45.9	397,878,677	1,538,945,039
12.3 NAIC 3	203,280,126	54,352,555	16,631,006	17,636,221	16,890,475		XXX	XXX	308,790,382	7.3	11,264,989	297,525,393
12.4 NAIC 4	4,554,176	45,591,813	4,482,380	338,809	3,591,518		XXX	XXX	58,558,695	1.4	8,450,219	50,108,476
12.5 NAIC 5	1,913,634	121,512,830	14,434,025	1,555,270	2,684,368		XXX	XXX	(c) 142,100,127	3.4	2,353,105	139,747,022
12.6 NAIC 6	7,279,740	1,194,988	2,088,925	2,861,257	15,494,429		XXX	XXX	(c) 28,919,340	0.7	4,800,977	24,118,363
12.7 Totals	806,703,275	1,072,392,148	981,164,543	573,267,083	785,451,915		XXX	XXX	(b) 4,218,978,964	100.0	1,025,830,295	3,193,148,669
12.8 Line 12.7 as a % of Col. 9	19.1	25.4	23.3	13.6	18.6		XXX	XXX	100.0	XXX	24.3	75.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	26,722,717	79,110,950	116,505,637	181,853,671	306,902,273		711,095,247	16.3	601,082,328	14.2	711,095,247	XXX
13.2 NAIC 2	7,198,300	61,945,515	84,846,141	129,044,796	219,264,492		502,299,244	11.5	397,878,677	9.4	502,299,244	XXX
13.3 NAIC 3	568,765	5,314,280	7,947,443	15,357,394	3,901,058		33,088,939	0.8	11,264,989	0.3	33,088,939	XXX
13.4 NAIC 4	31,052	7,004,323	2,714,240	378,698			10,128,314	0.2	8,450,219	0.2	10,128,314	XXX
13.5 NAIC 5	4,892	2,367,324					2,372,216	0.1	2,353,105	0.1	2,372,216	XXX
13.6 NAIC 6			300,000		90,495		390,495	0.0	4,800,977	0.1	390,495	XXX
13.7 Totals	34,525,725	155,742,392	212,313,460	326,634,560	530,158,318		1,259,374,455	28.8	1,025,830,295	24.3	1,259,374,455	XXX
13.8 Line 13.7 as a % of Col. 7	2.7	12.4	16.9	25.9	42.1		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.8	3.6	4.9	7.5	12.1		28.8	XXX	XXX	XXX	28.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	193,207,506	471,723,438	327,486,628	141,578,730	159,484,073		1,293,480,376	29.6	1,142,704,376	27.1	XXX	1,293,480,376
14.2 NAIC 2	250,072,522	318,671,207	400,699,291	159,921,574	170,637,924		1,300,002,518	29.8	1,538,945,039	36.5	XXX	1,300,002,518
14.3 NAIC 3	9,262,095	214,561,404	20,561,072	21,898,060	22,871,992		289,154,624	6.6	297,525,393	7.1	XXX	289,154,624
14.4 NAIC 4	8,353,991	43,435,418	20,633,034	6,237,764	12,213,434		90,873,640	2.1	50,108,476	1.2	XXX	90,873,640
14.5 NAIC 5	3,089,923	93,863,461	10,628,520		8,013,249		115,595,153	2.6	139,747,022	3.3	XXX	115,595,153
14.6 NAIC 6	1,673,645	9,338,721			6,736,200		17,748,566	0.4	24,118,363	0.6	XXX	17,748,566
14.7 Totals	465,659,683	1,151,593,649	780,008,546	329,636,127	379,956,872		3,106,854,877	71.2	3,193,148,669	75.7	XXX	3,106,854,877
14.8 Line 14.7 as a % of Col. 7	15.0	37.1	25.1	10.6	12.2		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	10.7	26.4	17.9	7.5	8.7		71.2	XXX	XXX	XXX	XXX	71.2

(a) Includes $ 1,094,663,756 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 62,381,276 current year of bonds with Z designations and $ 36,433,361 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 $ 38,228,904 current year, $ 47,159,729 prior year of bonds with 5GI designations and $ 15,571,899 current year, $ 19,565,309 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 $ 113,253,681 ; NAIC 2 $ 183,980,604 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,217,630					XXX	3,217,630	0.1	3,599,051	0.1	3,217,630	
1.02 Residential Mortgage-Backed Securities	26,638	49,561	15,766	3,337		XXX	95,302	0.0	148,644	0.0	95,302	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	3,244,268	49,561	15,766	3,337		XXX	3,312,932	0.1	3,747,695	0.1	3,312,932	
2. All Other Governments												
2.01 Issuer Obligations			1,052,317		241,031	XXX	1,293,348	0.0	1,327,748	0.0	1,293,348	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals			1,052,317		241,031	XXX	1,293,348	0.0	1,327,748	0.0	1,293,348	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,139,988	4,543,014	5,750,742	9,237,174		XXX	20,670,918	0.5	28,787,937	0.7	20,670,918	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,139,988	4,543,014	5,750,742	9,237,174		XXX	20,670,918	0.5	28,787,937	0.7	20,670,918	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,463,050	1,540,066	2,244,468	7,762,121	1,733,069	XXX	15,742,774	0.4	18,252,990	0.4	15,742,773	1
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	2,463,050	1,540,066	2,244,468	7,762,121	1,733,069	XXX	15,742,774	0.4	18,252,990	0.4	15,742,773	1
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	723,264	34,244,644	26,010,281	21,835,727	14,585,488	XXX	97,399,404	2.2	102,973,642	2.4	97,399,404	
5.02 Residential Mortgage-Backed Securities	1,217,639	3,937,855	3,446,339	1,478,523		XXX	10,080,356	0.2	11,522,606	0.3	10,034,835	45,521
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,940,903	38,182,499	29,456,620	23,314,250	14,585,488	XXX	107,479,760	2.5	114,496,248	2.7	107,434,239	45,521
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	399,991,228	552,014,265	662,443,837	580,969,496	720,774,340	XXX	2,916,193,166	66.8	2,754,299,885	65.3	1,021,294,473	1,894,898,693
6.02 Residential Mortgage-Backed Securities	4,919,764	13,908,485	5,053,688	2,626,136	88,096	XXX	26,596,169	0.6	29,649,967	0.7	15,517,792	11,078,377
6.03 Commercial Mortgage-Backed Securities	25,401,807	39,804,222	43,197,109	176,852	61,617	XXX	108,641,607	2.5	110,776,305	2.6	62,197,393	46,444,214
6.04 Other Loan-Backed and Structured Securities	54,740,575	349,615,433	189,880,206	27,231,322	17,947,427	XXX	639,414,963	14.6	582,937,928	13.8	11,910,588	627,504,375
6.05 Totals	485,053,374	955,342,405	900,574,840	611,003,806	738,871,480	XXX	3,690,845,905	84.5	3,477,664,085	82.4	1,110,920,246	2,579,925,659
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX			5,149,000	0.1		
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued		167,392,343				XXX	167,392,343	3.8	196,176,192	4.6		167,392,343
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		167,392,343				XXX	167,392,343	3.8	201,325,192	4.8		167,392,343

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued		8,519,055			47,310,681	XXX	55,829,736	1.3	63,988,289	1.5		55,829,736
10.02 Unaffiliated Bank Loans - Acquired	6,343,826	131,767,099	53,227,254	4,950,000	107,373,437	XXX	303,661,616	7.0	309,388,800	7.3		303,661,616
10.03 Totals	6,343,826	140,286,154	53,227,254	4,950,000	154,684,118	XXX	359,491,352	8.2	373,377,089	8.8		359,491,352
11. Total Bonds Current Year												
11.01 Issuer Obligations	407,535,160	592,341,989	697,501,645	619,804,518	737,333,928	XXX	3,054,517,240	70.0	XXX	XXX	1,159,618,546	1,894,898,694
11.02 Residential Mortgage-Backed Securities	6,164,041	17,895,901	8,515,793	4,107,996	88,096	XXX	36,771,827	0.8	XXX	XXX	25,647,929	11,123,898
11.03 Commercial Mortgage-Backed Securities	25,401,807	39,804,222	43,197,109	176,852	61,617	XXX	108,641,607	2.5	XXX	XXX	62,197,393	46,444,214
11.04 Other Loan-Backed and Structured Securities	54,740,575	349,615,433	189,880,206	27,231,322	17,947,427	XXX	639,414,963	14.6	XXX	XXX	11,910,588	627,504,375
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans		167,392,343				XXX	167,392,343	3.8	XXX	XXX		167,392,343
11.07 Unaffiliated Bank Loans	6,343,826	140,286,154	53,227,254	4,950,000	154,684,118	XXX	359,491,352	8.2	XXX	XXX		359,491,352
11.08 Totals	500,185,409	1,307,336,042	992,322,007	656,270,688	910,115,186		4,366,229,332	100.0	XXX	XXX	1,259,374,456	3,106,854,876
11.09 Line 11.08 as a % of Col. 7	11.5	29.9	22.7	15.0	20.8		100.0	XXX	XXX	XXX	28.8	71.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	537,749,029	584,368,890	656,728,100	527,792,703	607,751,531	XXX	XXX	XXX	2,914,390,253	69.1	912,111,536	2,002,278,717
12.02 Residential Mortgage-Backed Securities	7,337,391	17,397,882	10,738,328	5,621,724	225,892	XXX	XXX	XXX	41,321,217	1.0	31,188,639	10,132,578
12.03 Commercial Mortgage-Backed Securities	5,865,652	63,321,939	41,420,600	168,114		XXX	XXX	XXX	110,776,305	2.6	62,221,462	48,554,843
12.04 Other Loan-Backed and Structured Securities	52,546,397	242,387,144	232,533,396	34,734,544	20,736,447	XXX	XXX	XXX	582,937,928	13.8	20,308,658	562,629,270
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans	196,176,192					XXX	XXX	XXX	196,176,192	4.6		196,176,192
12.07 Unaffiliated Bank Loans	7,028,631	164,916,293	39,744,120	4,950,000	156,738,045	XXX	XXX	XXX	373,377,089	8.8		373,377,089
12.08 Totals	806,703,292	1,072,392,148	981,164,544	573,267,085	785,451,915		XXX	XXX	4,218,978,984	100.0	1,025,830,295	3,193,148,689
12.09 Line 12.08 as a % of Col. 9	19.1	25.4	23.3	13.6	18.6		XXX	XXX	100.0	XXX	24.3	75.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	15,980,134	118,864,207	173,827,735	321,675,151	529,271,319	XXX	1,159,618,546	26.6	912,111,536	21.6	1,159,618,546	XXX
13.02 Residential Mortgage-Backed Securities	4,457,103	11,038,849	6,887,961	3,277,005	(12,990)	XXX	25,647,927	0.6	31,188,639	0.7	25,647,927	XXX
13.03 Commercial Mortgage-Backed Securities	13,072,573	20,188,854	28,935,967			XXX	62,197,393	1.4	62,221,462	1.5	62,197,393	XXX
13.04 Other Loan-Backed and Structured Securities	1,015,916	5,650,482	2,661,797	1,682,404	899,989	XXX	11,910,588	0.3	20,308,658	0.5	11,910,588	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	34,525,725	155,742,392	212,313,460	326,634,560	530,158,318		1,259,374,456	28.8	1,025,830,295	24.3	1,259,374,456	XXX
13.09 Line 13.08 as a % of Col. 7	2.7	12.4	16.9	25.9	42.1		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.8	3.6	4.9	7.5	12.1		28.8	XXX	XXX	XXX	28.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	391,555,026	473,477,782	523,673,910	298,129,367	208,062,609	XXX	1,894,898,694	43.4	2,002,278,717	47.5	XXX	1,894,898,694
14.02 Residential Mortgage-Backed Securities	1,706,938	6,857,052	1,627,832	830,991	101,086	XXX	11,123,900	0.3	10,132,578	0.2	XXX	11,123,900
14.03 Commercial Mortgage-Backed Securities	12,329,234	19,615,368	14,261,142	176,852	61,617	XXX	46,444,214	1.1	48,554,843	1.2	XXX	46,444,214
14.04 Other Loan-Backed and Structured Securities	53,724,659	343,964,951	187,218,409	25,548,918	17,047,438	XXX	627,504,375	14.4	562,629,270	13.3	XXX	627,504,375
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans		167,392,343				XXX	167,392,343	3.8	196,176,192	4.6	XXX	167,392,343
14.07 Unaffiliated Bank Loans	6,343,826	140,286,154	53,227,254	4,950,000	154,684,118	XXX	359,491,352	8.2	373,377,089	8.8	XXX	359,491,352
14.08 Totals	465,659,684	1,151,593,650	780,008,547	329,636,128	379,956,868		3,106,854,877	71.2	3,193,148,689	75.7	XXX	3,106,854,877
14.09 Line 14.08 as a % of Col. 7	15.0	37.1	25.1	10.6	12.2		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	10.7	26.4	17.9	7.5	8.7		71.2	XXX	XXX	XXX	XXX	71.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	114,134,338	114,134,338			
2. Cost of short-term investments acquired	334,150,062	334,150,062			
3. Accrual of discount	1,323,403	1,323,403			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,869	2,869			
6. Deduct consideration received on disposals	349,696,989	349,696,989			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	99,913,683	99,913,683			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	99,913,683	99,913,683			

(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)		(44,084,224)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	5,360,700	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		5,360,700
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	85,370,312	
	3.2 Section 2, Column 19	(10,742,497)	74,627,815
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		4,308,692
6.	Considerations received/(paid) on terminations, Section 2, Column 15		10,752,895
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21	(14,168)	(14,168)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		29,445,919
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		29,445,919

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(15,723,529)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(10,389,101)			
	3.14 Section 1, Column 18, prior year	(15,723,530)	5,334,430	5,334,430	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(10,389,101)			
	3.24 Section 1, Column 19, prior year plus	(15,723,530)			
	3.25 SSAP No. 108 Adjustments		5,334,430	5,334,430	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		99,210,913		
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)	114,934,443			
	4.23 SSAP No. 108 Adjustments		114,934,443		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(15,723,530)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				10,389,101
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(10,389,100)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(10,389,100)

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	29,445,919	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		29,445,919
4.	Part D, Section 1, Column 5	960,380,010	
5.	Part D, Section 1, Column 6	(941,323,191)	
6.	Total (Line 3 minus Line 4 minus Line 5)		10,389,101
		Fair Value Check	
7.	Part A, Section 1, Column 16	29,445,919	
8.	Part B, Section 1, Column 13	(10,389,101)	
9.	Total (Line 7 plus Line 8)		19,056,819
10.	Part D, Section 1, Column 8	960,380,010	
11.	Part D, Section 1, Column 9	(941,323,191)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	157,492,838	
14.	Part B, Section 1, Column 20	25,628,500	
15.	Part D, Section 1, Column 11	183,121,338	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	295,281,728	295,281,728		
2. Cost of cash equivalents acquired	8,410,114,707	8,410,114,707		
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	3,564,845	3,564,845		
5. Total gain (loss) on disposals	23,722	23,722		
6. Deduct consideration received on disposals	8,511,664,399	8,511,664,399		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	197,320,603	197,320,603		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	197,320,603	197,320,603		

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-Q7-8	US TREASURY N/B-NOTE				1.A	10,082	100.4063	10,041	10,000	10,005		(17)			1.375	1.205	AO	24	209	05/09/2016	04/30/2021
912828-Q7-8	US TREASURY N/B-NOTE	SD			1.A	2,934,704	100.4063	2,926,842	2,915,000	2,916,278		(3,929)			1.375	1.239	AO	7,005	60,828	04/27/2017	04/30/2021
02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt		D	1	1.A	291,348	101.1845	294,799	291,348	291,348					3.465	3.465	FMAN	16,830	10,095	10/06/2009	08/21/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,236,134	XXX	3,231,682	3,216,348	3,217,631		(3,946)			XXX	XXX	XXX	23,859	71,132	XXX	XXX
36202K-SG-1	GOVERNMENT NATIONAL MORT-POOL #8619 ARMS			4	1.A	677	101.2883	677	668	663		4			2.875	3.432	MON	2	23	03/28/1996	04/20/2025
36203R-5K-1	GOVERNMENT NATIONAL MORT-POOL #357350			4	1.A	6,239	103.6709	6,426	6,198	6,207		(3)			6.500	6.372	MON	34	403	10/25/1993	11/15/2023
36204E-RQ-2	GOVERNMENT NATIONAL MORT-POOL #367795			4	1.A	6,616	99.4895	6,297	6,329	6,393		(20)			7.500	6.562	MON	40	475	09/16/1993	09/15/2023
36204P-UY-6	GOVERNMENT NATIONAL MORT-POOL #375999			4	1.A	361	99.8152	362	363	362					6.500	6.720	MON	2	24	01/01/1994	01/15/2024
36205S-K2-0	GOVERNMENT NATIONAL MORT-POOL #399113			4	1.A	3,977	98.9444	3,958	4,001	3,990		1			7.500	7.629	MON	25	300	04/19/2000	02/15/2027
36207E-6D-1	GOVERNMENT NATIONAL MORT-POOL #430268			4	1.A	1,539	98.8598	1,531	1,548	1,544		1			7.500	7.626	MON	10	116	04/19/2000	10/15/2027
36207K-B6-6	GOVERNMENT NATIONAL MORT-POOL #433961			4	1.A	13,744	109.3168	14,672	13,422	13,570		(20)			7.000	6.529	MON	78	940	10/21/1998	08/15/2028
36207R-HH-1	GOVERNMENT NATIONAL MORT-POOL #439532			4	1.A	2,249	107.8582	2,440	2,262	2,253					7.500	7.694	MON	14	170	04/19/2000	04/15/2027
36207W-U5-1	GOVERNMENT NATIONAL MORT-POOL #444404			4	1.A	928	99.4985	929	933	928					7.500	7.769	MON	6	70	04/19/2000	06/15/2027
36208W-DF-7	GOVERNMENT NATIONAL MORT-POOL #462802			4	1.A	18,246	108.8416	19,374	17,801	18,041		(10)			7.000	6.419	MON	104	1,246	10/21/1998	06/15/2028
36223B-KC-3	GOVERNMENT NATIONAL MORT-POOL #302791			4	1.A	114	99.4568	111	112	112					9.500	9.017	MON	1	11	04/01/1991	03/01/2021
36223H-GV-3	GOVERNMENT NATIONAL MORT-POOL #308112			4	1.A	3,131	99.4112	3,081	3,099	3,101		(2)			8.000	7.831	MON	21	248	01/21/1992	12/15/2021
36224W-MC-4	GOVERNMENT NATIONAL MORT-POOL #340655			4	1.A	2,461	102.6756	2,672	2,603	2,570		13			7.500	8.993	MON	16	195	02/03/1995	02/15/2023
36295N-K3-0	GOVERNMENT NATIONAL MORT-POOL #675414			4	1.A	35,321	112.1242	38,137	34,014	35,569		150			5.000	3.774	MON	142	1,701	04/28/2009	09/15/2035
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						95,603	XXX	100,667	93,353	95,303		114			XXX	XXX	XXX	495	5,922	XXX	XXX
0599999. Total - U.S. Government Bonds						3,331,737	XXX	3,332,349	3,309,701	3,312,934		(3,832)			XXX	XXX	XXX	24,354	77,054	XXX	XXX
448814-CS-0	HYDRO-QUEBEC-DEBENTURE		A		1.D FE	1,291,082	135.0449	1,147,881	850,000	1,052,317		(34,476)			8.250	3.306	AO	14,804	70,125	04/11/2013	04/15/2026
465138-7N-9	STATE OF ISRAEL-SENIOR UNSECURED BOND		D		1.E FE	240,521	131.5325	320,939	244,000	241,031		76			4.500	4.588	JJ	4,606	10,980	01/28/2013	01/30/2043
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,531,603	XXX	1,468,820	1,094,000	1,293,348		(34,400)			XXX	XXX	XXX	19,410	81,105	XXX	XXX
1099999. Total - All Other Government Bonds						1,531,603	XXX	1,468,820	1,094,000	1,293,348		(34,400)			XXX	XXX	XXX	19,410	81,105	XXX	XXX
373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG			1	1.A FE	390,000	112.0446	436,974	390,000	390,000					4.503	4.503	MN	2,927	17,562	11/04/2009	11/01/2025
373384-PA-8	State of Georgia-BUILD AMERICA GEN OBLIG			1	1.A FE	438,756	123.8829	495,532	400,000	417,578		(2,620)			4.964	4.108	MN	3,309	19,856	06/07/2011	11/01/2026
373384-TP-1	State of Georgia-GENERAL OBLIGATION UNLT			1	1.A FE	399,068	115.1625	460,650	400,000	399,637		72			4.150	4.172	JJ	8,300	16,600	06/30/2011	07/01/2025
574192-5C-0	MARYLAND ST-BUILD AMERICA GEN OBLIG			1	1.A FE	1,356,329	104.5916	1,359,691	1,300,000	1,306,817		(5,656)			4.300	3.832	MS	18,633	55,900	08/09/2010	03/01/2022
605580-5X-3	State of Mississippi-BUILD AMERICA GEN O			1	1.C FE	1,208,108	134.1262	1,475,389	1,100,000	1,173,108		(3,717)			5.245	4.590	MN	9,616	57,695	09/12/2011	11/01/2034
677521-DD-5	STATE OF OHIO-GEN OBLIG UNLTD BUILD AMER			1	1.B FE	850,000	110.0198	935,168	850,000	850,000					4.784	4.783	MN	6,777	40,664	04/14/2010	05/01/2023
70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG			1	1.D FE	2,129,004	112.4764	2,418,243	2,150,000	2,142,211		1,295			4.650	4.729	FA	37,768	99,975	06/28/2010	02/15/2026
882722-KF-7	State of Texas-GENERAL OBLIGATION UNLTD			1	1.A FE	4,048,367	148.8174	5,580,654	3,750,000	3,980,246		(7,608)			5.517	4.999	AO	51,722	206,888	06/09/2010	04/01/2039
93974C-PM-6	WASHINGTON ST-GENERAL OBLIGATION UNLTD			1	1.B FE	1,982,680	146.1836	2,777,489	1,900,000	1,962,481		(1,976)			5.481	5.202	FA	43,391	104,139	06/29/2010	08/01/2039
93974C-RE-2	WASHINGTON ST-GENERAL OBLIGATION UNLTD			1	1.B FE	1,656,918	140.1544	2,522,779	1,800,000	1,684,561		3,147			5.140	5.687	FA	38,550	92,520	01/28/2011	08/01/2040
97705L-A9-8	State of Wisconsin-GENERAL OBLIGATION UN			2	1.B FE	5,292,633	101.4160	5,375,047	5,300,000	5,295,480		267			5.000	5.009	MN	44,167	265,000	08/18/2010	05/01/2032
97705L-R4-1	State of Wisconsin-GENERAL OBLIGATION UN			2	1.B FE	1,090,375	101.2462	1,113,708	1,100,000	1,068,799		(5,751)			4.000	3.564	MN	7,333	44,000	12/06/2011	05/01/2032
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						20,842,238	XXX	24,951,324	20,440,000	20,670,918		(22,547)			XXX	XXX	XXX	272,493	1,020,799	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						20,842,238	XXX	24,951,324	20,440,000	20,670,918		(22,547)			XXX	XXX	XXX	272,493	1,020,799	XXX	XXX
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT			1	1.B FE	353,185	127.0112	444,539	350,000	352,011		(101)			5.269	5.209	JJ	9,221	18,442	06/14/2010	07/01/2034
544646-A6-9	LOS ANGELES CA UNIF SCH -GENERAL OBLIGAT				1.E FE	1,100,722	126.4004	1,106,004	875,000	1,004,160		(18,003)			5.981	3.373	MN	26,167	52,334	03/31/2015	05/01/2027
544646-ZR-6	LOS ANGELES CA UNIF SCH-BUILD AMERICA GE			1	1.E FE	168,481	148.4661	185,583	125,000	159,621		(1,891)			6.758	4.071	JJ	4,224	8,448	01/19/2016	07/01/2034
797355-N5-9	SAN DIEGO CA UNIF SCH DI-GENERAL OBLIGAT	@			1.D FE	502,854	62.7873	2,071,980	3,300,000	868,818		50,034			0.000	6.020	N/A			10/06/2011	07/01/2043
101565-YR-4	BOULDER LARIMER & WELD C-GENERAL OBLIGAT			2	1.C FE	550,000	100.4323	552,378	550,000	550,000					5.740	5.738	JD	1,403	31,570	05/12/2010	12/15/2030
101565-YS-2	BOULDER LARIMER & WELD C-GENERAL OBLIGAT			2	1.C FE	830,000	100.4331	833,594	830,000	830,000					5.790	5.788	JD	2,136	48,057	05/12/2010	12/15/2033
05914F-MN-7	BALTIMORE CNTY MD-GENERAL OBLIGATION UNL			1	1.A FE	1,700,000	119.1264	2,025,149	1,700,000	1,700,000					3.739	3.739	FA	26,485	63,563	11/28/2012	08/01/2042
631294-4D-4	NASHUA NH-GENERAL OBLIGATION UNLTD			1	1.C FE	2,000,000	127.9657	2,559,314	2,000,000	2,000,000					4.376	4.376	JJ	40,356	87,520	01/11/2012	01/15/2042
64966M-YS-2	City of New York NY-GENERAL OBLIGATION U			1	1.C FE	2,524,392	109.4481	2,845,650	2,600,000	2,535,015		4,514			3.630	3.906	AO	23,595	94,380	07/25/2018	04/01/2032
199491-7D-7	COLUMBUS OH-GENERAL OBLIGATION UNLTD			2	1.A FE	1,552,672	102.8918	1,646,268	1,600,000	1,570,619		2,400			3.125	3.340	FA	18,889	50,000	07/11/2012	02/15/2031
794173-FG-4	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGAT	@			1.B FE	281,718	90.8016	544,809	600,000	389,209		17,414			0.000	4.630	N/A			12/04/2013	06/15/2030

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
586145-E2-6	MEMPHIS TN REF GENERAL OBLIGATION UNLTD			2	1.C FE	847,816	112.2101	864,018	770,000	804,635		(9,902)			5.000	3.521	AO	9,625	38,500	07/02/2014	04/01/2044
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON GEN OBLIG			1	1.C FE	874,142	135.6073	1,152,662	850,000	866,193		(793)			5.707	5.505	JJ	24,255	48,510	08/13/2010	07/01/2034
232760-8B-7	CYPRESS-FAIRBANKS TX IND-GENERAL OBLIGAT			2	1.A FE	189,760	112.1178	201,812	180,000	184,461		(994)			4.000	3.351	FA	2,720	7,200	03/04/2015	02/15/2034
232760-8C-5	CYPRESS-FAIRBANKS TX IND-GENERAL OBLIGAT			2	1.A FE	315,750	112.0576	336,173	300,000	307,202		(1,605)			4.000	3.371	FA	4,533	12,000	03/04/2015	02/15/2035
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD			1	1.D FE	615,392	128.0726	653,170	510,000	570,830		(4,015)			6.290	4.890	MS	10,693	32,079	11/09/2011	03/01/2032
442403-FY-2	Houston Independent Scho-BUILD AMERICA G			1,2	1.B FE	1,050,000	100.4738	1,054,975	1,050,000	1,050,000					6.125	6.123	FA	24,296	64,313	11/12/2009	02/15/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						15,456,884	XXX	19,078,078	18,190,000	15,742,774		37,058			XXX	XXX	XXX	228,598	656,916	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						15,456,884	XXX	19,078,078	18,190,000	15,742,774		37,058			XXX	XXX	XXX	228,598	656,916	XXX	XXX
71884A-YH-6	PHOENIX AZ CIVIC IMPT CO-REVENUE BONDS			2	1.C FE	80,000	106.5522	85,242	80,000	80,000					3.992	3.991	JJ	1,597	3,194	04/22/2015	07/01/2035
71884A-ZF-9	PHOENIX AZ CIVIC IMPT CO-REVENUE BONDS			2	1.C FE	1,822,829	117.7563	1,866,437	1,585,000	1,710,919		(25,696)			5.000	3.095	JJ	39,625	79,250	04/22/2015	07/01/2041
072024-NU-2	BAY AREA CA TOLL AUTH TO-REVENUE BONDS			1	1.D FE	67,876	156.1550	78,077	50,000	66,040		(520)			6.918	4.424	AO	865	3,459	03/31/2017	04/01/2040
130795-5E-3	California Statewide Com-REVENUE BONDS			2	1.D FE	1,410,304	105.3468	1,448,519	1,375,000	1,381,222		(4,803)			5.000	4.617	AO	17,188	68,750	02/07/2014	04/01/2042
544435-4L-1	LOS ANGELES CA DEPT OF A-REVENUE BONDS			2	1.C FE	230,608	112.2003	224,401	200,000	215,788		(3,328)			5.000	3.056	MN	1,278	10,000	02/06/2015	05/15/2040
544435-4M-9	LOS ANGELES CA DEPT OF A-REVENUE BONDS			2	1.C FE	630,972	111.5937	619,345	555,000	594,859		(8,367)			5.000	3.224	MN	3,546	27,750	04/30/2015	05/15/2045
544652-6F-2	LOS ANGELES CA WSTWTR SY-REVENUE BONDS			1	1.B FE	24,755	149.5979	29,920	20,000	24,261		(140)			5.813	4.197	JD	97	1,163	03/31/2017	06/01/2040
544712-2H-4	LOS ANGELES CNTY CA MET -REVENUE BONDS			1	1.B FE	616,792	137.8473	675,452	490,000	595,966		(3,820)			5.735	4.055	JD	2,342	28,102	03/30/2016	06/01/2039
684273-HC-2	ORANGE CNTY CA LCL TRANSPRTN-BUILD AMERI			1	1.B FE	290,587	149.4751	313,898	210,000	277,060		(2,020)			6.908	4.482	FA	5,480	14,507	11/07/2014	02/15/2041
79741T-AR-5	SAN DIEGO CNTY CA WTR AU-REVENUE BONDS			1	1.B FE	1,000,000	156.3666	1,563,666	1,000,000	1,000,000					6.138	6.138	MN	10,230	61,380	01/20/2010	05/01/2049
79742G-AF-8	SAN DIEGO CNTY CA REGL A-REVENUE BONDS			1,2	2.A FE	1,053,196	105.5920	1,108,716	1,050,000	1,052,687		(59)			5.594	5.592	JJ	29,369	58,737	02/06/2014	07/01/2043
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA-BUILD AMERI			1	1.D FE	136,018	143.5141	157,865	110,000	133,441		(730)			6.000	4.380	MN	1,100	6,600	04/03/2017	11/01/2040
842440-VM-8	STHRN CALIFORNIA ST HOME-REVENUE BONDS			2	1.A FE	4,927	101.6643	5,083	5,000	4,938		1			5.800	5.889	MON	24	290	01/27/2009	12/01/2049
207758-MF-7	State of Connecticut Spe-REVENUE BONDS			2	1.E FE	500,000	102.4004	512,002	500,000	500,000					4.000	3.999	JD	1,667	20,000	12/01/2011	12/01/2031
25477G-CY-9	District of Columbia-REVENUE BONDS			1	1.B FE	700,000	135.6572	949,600	700,000	700,000					5.591	5.590	JD	3,261	39,137	12/09/2009	12/01/2034
254845-GQ-7	DIST OF COLUMBIA WTR & S-REVENUE BONDS			1	1.C FE	246,780	142.0447	284,089	200,000	238,456		(926)			5.522	4.230	AO	2,761	11,044	11/06/2012	10/01/2044
254845-JZ-4	DIST OF COLUMBIA WTR & S-REVENUE BONDS			1	1.B FE	1,023,839	151.4273	1,529,416	1,010,000	1,023,780		(11)			4.814	4.748	AO	12,155	48,621	06/17/2016	10/01/2114
341507-K5-9	FLORIDA ST BRD OF EDU LO-REVENUE BONDS			2	1.C FE	298,830	104.1688	312,507	300,000	299,331		68			3.000	3.030	JJ	4,500	9,000	11/08/2012	07/01/2029
341507-K6-7	FLORIDA ST BRD OF EDU LO-REVENUE BONDS			2	1.C FE	395,140	103.8367	415,347	400,000	397,056		263			3.000	3.090	JJ	6,000	12,000	11/08/2012	07/01/2030
341507-K7-5	FLORIDA ST BRD OF EDU LO-REVENUE BONDS			2	1.C FE	785,424	103.3617	826,894	800,000	790,754		733			3.000	3.130	JJ	12,000	24,000	11/08/2012	07/01/2031
341507-K8-3	FLORIDA ST BRD OF EDU LO-REVENUE BONDS			2	1.C FE	879,084	103.3063	929,756	900,000	886,204		981			3.000	3.160	JJ	13,500	27,000	11/08/2012	07/01/2032
34161B-BD-0	FLORIDA ST DEPT OF TRANS-REVENUE BONDS			2	1.B FE	159,561	110.3558	165,534	150,000	153,627		(1,354)			5.000	3.974	JJ	3,750	7,500	02/12/2014	07/01/2041
34161B-BF-5	FLORIDA ST DEPT OF TRANS-REVENUE BONDS			2	1.B FE	955,935	109.7302	987,572	900,000	921,410		(7,989)			5.000	3.991	JJ	22,500	45,000	02/12/2014	07/01/2043
392274-J6-4	GTR ORLANDO FL AVIATION -REVENUE BONDS			2	1.D FE	932,340	113.7972	967,276	850,000	896,065		(8,716)			5.000	3.743	AO	10,625	42,500	10/01/2015	10/01/2045
59333P-L6-3	MIAMI-DADE CNTY FL AVIAT-REVENUE BONDS			2	1.F FE	989,865	113.1108	1,017,997	900,000	938,281		(9,347)			5.000	3.771	AO	11,250	45,000	12/03/2014	10/01/2036
051687-DG-3	AURORA IL SF MTGE REVENUE BOND			2	1.B FE	18,360	105.4750	21,517	20,400	18,625		30			5.500	6.192	MON	94	1,120	12/04/2008	06/01/2045
451913-AH-0	ILLINOIS ST FIN AUTH REVENUE BOND	@			1.B FE	1,590,057	97.6318	3,075,402	3,150,000	2,542,996		103,567			0.000	5.259	N/A			09/17/2009	07/15/2025
45203H-E4-0	ILLINOIS ST FIN AUTH REVENUE BOND			2	1.C FE	957,041	116.9948	994,456	850,000	899,597		(12,852)			5.000	3.261	FA	17,708	42,500	12/04/2014	08/01/2038
45204E-C7-1	Illinois Finance Authori-REVENUE BONDS			1	1.D FE	482,150	112.1040	560,520	500,000	485,414		1,393			3.548	3.950	FA	6,702	17,740	07/31/2018	08/15/2029
45204E-D4-7	Illinois Finance Authori-REVENUE BONDS			1	1.D FE	391,416	116.1509	464,604	400,000	391,884		166			3.944	4.069	FA	5,960	15,776	02/26/2018	08/15/2047
592248-BD-9	MET PIER & EXPOSITION AU-REVENUE BONDS	@			1.F FE	1,107,465	45.5899	5,334,022	11,700,000	1,827,352		58,630			0.000	21.224	N/A			04/01/2011	06/15/2046
485424-NF-8	KANSAS ST DEPT OF TRANS HWY REVENUE			1	1.C FE	1,900,000	129.5997	2,462,395	1,900,000	1,900,000					4.596	4.596	MS	29,108	87,324	08/18/2010	09/01/2035
546475-QS-6	LOUISIANA ST GAS & FUELS-REVENUE BONDS			2	1.D FE	138,779	115.5965	144,496	125,000	131,150		(1,715)			5.000	3.424	MN	1,042	6,250	07/11/2014	05/01/2039
546475-RK-2	LOUISIANA ST GAS & FUELS-REVENUE BONDS			2	1.D FE	278,919	117.9006	277,066	235,000	255,447		(4,375)			5.000	2.850	MN	1,958	11,750	04/06/2015	05/01/2034
575832-N9-7	Massachusetts State Coll-REVENUE BONDS			2	1.D FE	1,232,315	105.3888	1,327,899	1,260,000	1,208,735		(24,291)			4.250	3.382	MN	8,925	53,550	01/23/2019	05/01/2041
57583U-F6-0	Massachusetts Developmen-REVENUE BONDS			2	1.D FE	1,145,850	111.9234	1,231,157	1,100,000	1,117,646		(6,549)			5.000	4.316	JJ	27,500	55,000	02/03/2014	07/01/2044
575896-MY-8	MASSACHUSETTS ST PORT AU-REVENUE BONDS			2	1.C FE	167,226	112.1039	173,761	155,000	160,624		(1,473)			5.000	3.881	JJ	3,875	7,750	07/10/2014	07/01/2039
575896-MZ-5	MASSACHUSETTS ST PORT AU-REVENUE BONDS			2	1.C FE	166,568	111.6436	173,048	155,000	160,420		(1,418)			5.000	3.921	JJ	3,875	7,750	07/10/2014	07/01/2044
575896-NW-1	MASSACHUSETTS ST PORT AU-REVENUE BONDS			2	1.C FE	83,985	114.5150	85,886	75,000	78,523		(929)			5.000	3.560	JJ	1,875	3,750	07/10/2014	07/01/2035
575898-CT-6	MASSACHUSETTS ST PORT AU-REVENUE BONDS			1	1.G FE	966,671	123.5289	1,124,113	910,000	956,049		(1,860)			6.352	5.844	JJ	28,902	57,803	01/06/2015	07/01/2037
576000-LA-9	MASSACHUSETTS ST SCH BLD-REVENUE BONDS			1	1.C FE	1,746,304	123.5692	1,977,107	1,600,000	1,678,158		(8,679)			4.885	4.124	JJ	36,040	78,160	09/29/2011	07/15/2028
57604T-AD-8	MASSACHUSETTS ST TRANSPR-REVENUE BOND			1	1.B FE	1,000,000	142.1299	1,421,299	1,000,000	1,000,000					5.731	5.730	JD	4,776	57,310	12/16/2010	06/01/2040
574300-HZ-5	MARYLAND ST TRANSPRTN AUTH-BUILD AMERICA			1	1.C FE	750,000	144.3172	1,082,379	750,000	750,000					5.888	5.887	JJ	22,080	44,160	12/10/2009	07/01/2043
658308-AA-9	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA			1	1.B FE	708,120	123.7687	742,612	600,000	666,814		(5,352)			5.318	3.959	JJ	15,954	31,908	03/18/2013	01/01/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
658308-AB-7	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA			1	1.B FE	354,387	136.6202	409,861	300,000	343,788		(1,356)			5.418	4.321	JJ	8,127	16,254	03/14/2013	01/01/2041
64971M-L5-9	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1.A FE	1,108,635	104.8810	1,153,691	1,100,000	1,100,971		(892)			4.875	4.787	FA	22,344	53,625	04/28/2010	02/01/2022
64971M-M7-4	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1.A FE	2,247,278	143.2398	3,222,896	2,250,000	2,247,609		59			5.800	5.809	FA	54,375	130,500	03/24/2010	02/01/2040
64971M-S8-6	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1.A FE	2,200,000	140.4846	3,090,660	2,200,000	2,200,000					5.467	5.467	MN	20,046	120,274	05/19/2010	05/01/2040
64971Q-RB-1	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1.A FE	4,823,986	121.7835	5,723,825	4,700,000	4,775,486		(6,173)			4.200	4.000	MN	32,900	197,400	11/10/2011	11/01/2030
64972G-DJ-0	NEW YORK CITY NY MUNI WT-REVENUE BONDS			2	1.B FE	5,234,400	113.8236	5,691,179	5,000,000	5,090,060		(23,646)			5.000	4.431	JD	11,111	250,000	01/29/2014	06/15/2047
649902-T3-7	NEW YORK ST DORM AUTH REVENUE BOND			1	1.B FE	788,752	137.5747	1,100,598	800,000	791,051		250			5.600	5.696	MS	13,191	44,800	04/07/2011	03/15/2040
64990B-FN-8	NEW YORK ST DORM AUTH REVENUE BOND			2	1.D FE	3,358,983	115.3271	3,344,485	2,900,000	3,144,175		(49,978)			5.000	2.986	JJ	72,500	145,000	04/10/2015	07/01/2045
650035-TD-0	NEW YORK ST URBAN DEV CO-REVENUE BONDS			1	1.B FE	1,856,556	127.9665	2,367,381	1,850,000	1,854,509		(141)			5.770	5.748	MS	31,430	106,745	04/06/2011	03/15/2039
650035-VB-1	NEW YORK ST URBAN DEV CORP REVENUE			1	1.B FE	1,200,000	134.4735	1,613,682	1,200,000	1,200,000					5.838	5.838	MS	20,628	70,056	12/02/2010	03/15/2040
47770V-AZ-3	JOBSOHIO BEVERAGE SYS ST-REVENUE BONDS			1	1.D FE	2,415,273	128.4172	3,049,909	2,375,000	2,404,397		(1,506)			4.532	4.412	JJ	53,818	107,635	10/21/2014	01/01/2035
67766W-QG-0	OHIO ST WTR DEV AUTH REVENUE BOND			1	1.A FE	1,700,000	121.3058	2,062,198	1,700,000	1,700,000					4.879	4.878	JD	6,912	82,943	08/12/2010	12/01/2034
68607D-NK-7	OREGON ST DEPT OF TRANSPRTN-BUILD AMERIC			1	1.B FE	253,406	135.1908	270,382	200,000	233,304		(2,742)			5.784	3.750	MN	1,478	11,568	11/01/2012	11/15/2030
20281P-CT-7	CMWLTH FING AUTH PA-REVENUE BUILD AMERIC			1	1.E FE	920,072	137.7525	1,294,873	940,000	924,834		422			6.218	6.367	JD	4,871	58,449	01/26/2011	06/01/2039
70917S-SJ-3	PENNSYLVANIA ST HGR EDUC-REVENUE BONDS			2	1.D FE	1,100,000	111.2902	1,224,193	1,100,000	1,100,000					4.000	3.999	FA	16,622	44,000	04/17/2015	08/15/2045
717901-AN-2	PHILADELPHIA PA AUTH FOR-REVENUE BONDS			2	1.C FE	745,880	106.4502	803,699	755,000	746,999		200			4.000	4.070	JJ	15,100	30,200	08/14/2014	07/01/2044
717901-AP-7	PHILADELPHIA PA AUTH FOR-REVENUE BONDS			2	1.C FE	699,581	114.4218	715,136	625,000	659,427		(9,129)			5.000	3.320	JJ	15,625	31,250	08/14/2014	07/01/2042
74529J-PU-3	Puerto Rico Sales Tax Fi-REVENUE BONDS	SD		2	5.B	827,664	107.9870	863,896	800,000	821,302		(4,258)			4.500	3.850	JJ	18,000	49,900	06/25/2019	07/01/2034
83703E-MQ-5	South Carolina Jobs-Econ-REVENUE BONDS				1.E FE	2,393,288	115.1702	2,648,914	2,300,000	2,387,822		(5,466)			4.000	3.520	JD	7,667	57,756	04/09/2020	12/01/2044
592098-G6-8	Metropolitan Government -REVENUE BONDS			1	1.C FE	1,450,000	161.3287	2,339,266	1,450,000	1,450,000					6.693	6.692	JJ	48,524	97,049	12/09/2010	07/01/2041
592098-N2-9	Metropolitan Government -REVENUE BONDS			2	1.C FE	1,236,699	110.1130	1,266,300	1,150,000	1,182,359		(12,113)			5.000	3.809	JJ	28,750	57,500	02/04/2014	07/01/2040
592098-V9-5	Metropolitan Government -REVENUE BONDS			2	1.C FE	4,939,470	121.9558	5,488,012	4,500,000	4,912,036		(27,434)			4.000	2.891	JJ	90,000	41,500	04/02/2020	07/01/2045
880558-BQ-3	TENNESSEE ST SCH BOND AU-REVENUE BONDS			2	1.B FE	1,196,100	102.5370	1,230,444	1,200,000	1,196,973		130			3.750	3.771	MN	7,500	45,000	07/13/2012	05/01/2037
880558-GH-8	TENNESSEE ST SCH BOND AU-REVENUE BONDS			1	1.B FE	84,299	108.9370	92,596	85,000	84,374		14			3.950	3.997	MN	560	3,358	04/16/2015	11/01/2045
10620N-AU-2	Brazos Higher Education -REVENUE BONDS				1.B FE	3,644,500	99.0663	3,665,452	3,700,000	3,647,507		1,907			1.653	1.731	MON	2,718	79,472	03/07/2019	06/25/2042
10620N-BD-9	Brazos Higher Education -REVENUE BONDS				1.B FE	4,925,000	99.0663	4,953,314	5,000,000	4,928,922		2,432			1.659	1.737	MON	3,917	108,430	03/08/2019	06/25/2042
235036-2S-8	DALLAS-FORT WORTH TX INT-REVENUE BONDS			2	1.E FE	270,713	109.4251	273,563	250,000	258,574		(2,823)			5.000	3.712	MN	2,083	12,500	08/06/2014	11/01/2045
235036-E4-8	DALLAS-FORT WORTH TX INT-REVENUE BONDS			2	1.E FE	239,331	103.9755	228,746	220,000	223,264		(3,816)			5.000	3.177	MN	1,833	11,000	03/16/2015	11/01/2042
235241-LS-3	DALLAS TX AREA RAPID TRA-REVENUE BONDS			1	1.B FE	200,000	155.2880	310,576	200,000	200,000					5.999	5.998	JD	1,000	11,998	06/17/2009	12/01/2044
66285W-HE-9	N TX TOLLWAY AUTH REVENUE BOND	@		3	1.A	147,824	36.1410	596,326	1,650,000	306,787		21,946			0.000	7.562	N/A			04/15/2011	09/01/2043
88283L-HT-6	TEXAS ST TRANSPRTN COMM-BUILD AMERICA RE			1	1.A FE	526,270	115.8965	579,483	500,000	510,191		(1,687)			5.028	4.585	AO	6,285	25,140	08/10/2010	04/01/2026
88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA RE			1	1.A FE	1,224,783	128.7307	1,544,768	1,200,000	1,214,001		(1,179)			5.178	5.017	AO	15,534	62,136	08/10/2010	04/01/2030
79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA R			1	1.A FE	1,051,000	112.4664	1,124,664	1,000,000	1,022,247		(4,335)			4.308	3.778	FA	16,275	43,080	12/10/2013	08/15/2025
917393-AX-8	UTAH CNTY UT HOSP REV IHC SER A			2	1.B FE	1,281,024	112.7267	1,256,903	1,115,000	1,190,670		(21,086)			5.000	2.873	MN	7,124	55,750	02/25/2015	05/15/2045
95640T-CS-9	W VLY CITY UT SALES TAX -REVENUE BONDS	@		2	1.B FE	931,156	60.5809	2,604,980	4,300,000	1,893,430		103,663			0.000	5.721	N/A			05/24/2011	07/15/2035
04144R-DJ-5	ARLINGTON CNTY VA INDL D-REVENUE BONDS			1	1.B FE	300,000	106.7696	320,309	300,000	300,000					4.014	4.013	JD	535	12,042	05/22/2013	12/15/2033
04144R-DK-2	ARLINGTON CNTY VA INDL D-REVENUE BONDS			1	1.B FE	1,100,000	105.9381	1,165,320	1,100,000	1,100,000					4.114	4.113	JD	2,011	45,254	05/22/2013	12/15/2042
915217-WX-7	University of Virginia-REVENUE BONDS			1	1.A FE	679,331	134.3002	940,101	700,000	679,348		14			4.179	4.308	MS	9,751	29,253	07/27/2018	09/01/2117
927793-TC-3	VIRGINIA ST CMWLTH TRANSPRTN-BUILD AMERI			1	1.B FE	2,146,746	126.8606	2,664,073	2,100,000	2,132,030		(1,475)			5.350	5.197	MN	14,356	112,350	06/11/2010	05/15/2035
928105-BZ-7	Virginia Small Business -REVENUE BONDS				1.E FE	2,395,266	115.1702	2,648,914	2,300,000	2,389,680		(5,586)			4.000	3.510	JD	7,667	57,756	04/09/2020	12/01/2049
92817S-TZ-1	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS			1	1.B FE	700,000	126.1791	883,254	700,000	700,000					5.310	5.309	JD	1,652	37,170	06/24/2010	06/15/2027
495289-X6-2	KING CNTY WA SWR REVENUE SER A			2	1.B FE	690,418	115.4763	692,858	600,000	645,419		(10,540)			5.000	2.979	JJ	15,000	30,000	02/27/2015	07/01/2047
93978H-ME-2	WASHINGTON ST HLTH CARE -REVENUE BONDS			2	1.C FE	416,613	117.7624	435,721	370,000	394,279		(5,238)			5.000	3.330	AO	4,625	18,500	10/07/2015	10/01/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						96,071,572	XXX	117,705,751	109,610,400	97,399,404		(53,049)			XXX	XXX	XXX	1,147,529	3,878,178	XXX	XXX
30250G-AB-4	FDIC STRUCTURED SALE GUA-SERIES 2010-S1			4	1.A	46,392	97.8313	45,564	46,574	45,520		575			3.250	4.676	MON	135	1,501	03/05/2010	04/25/2038
3128CV-F7-4	FREDDIEMAC STRIP-SERIES 211 CLASS PO			4	1.A	114,330	95.4300	135,746	142,246	116,760		2,080			0.000	8.201	MON			08/07/2002	07/01/2029
31359L-ZC-2	FANNIE MAE-SERIES 1995-19 CLASS EA			4	1.A	1,495	103.8186	1,392	1,341	1,350		(11)			9.500	7.391	MON	11	127	06/01/1999	01/01/2022
31364H-TG-2	FANNIEMAE STRIP-SERIES 191 CLASS 2 IO			6	1.A	30	5.2509	7		6		(9)			8.000	13.216	MON	1	10	10/31/2008	12/01/2022
31364H-TU-1	FANNIEMAE STRIP-SERIES 197 CLASS 2 IO			6	1.A	105	5.7699	26		22		(30)			8.000	16.297	MON	3	36	10/31/2008	01/01/2023
31393C-7G-2	FANNIEMAE WHOLE LOAN-SERIES 2003-W13 CLA			4	1.A FE	486	97.1032	472	486	486					0.430	2.818	MON		5	07/21/2003	10/25/2033
31394C-TR-3	FANNIE MAE-SERIES 2005-21 CLASS ME			4	1.A	360,407	112.7885	437,095	387,535	381,105		20			5.000	5.544	MON	1,615	19,352	02/16/2006	03/01/2035
31394D-TZ-3	FANNIE MAE-SERIES 2005-39 CLASS TE			4	1.A	192,422	112.9828	226,517	200,488	198,295		(35)			5.000	5.355	MON	835	9,997	09/22/2005	05/01/2035
31394F-CS-2	FANNIE MAE-SERIES 2005-81 CLASS PC			4	1.A	265,845	114.3080	301,620	263,866	263,821		1			5.500	5.506	MON	1,209	14,475	09/21/2005	09/01/2035

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31395N-3R-6	FANNIE MAE-SERIES 2006-61CLASS NP			4	1.A	427,114	115.3830	490,670	425,253	425,227		7			6.000	6.002	MON	2,126	25,484	01/17/2007	07/01/2036
31396K-MT-6	FANNIE MAE-SERIES 2006-74CLASS PD			4	1.A	442,565	117.3314	498,659	425,000	427,177		(593)			6.500	6.340	MON	2,302	27,614	01/17/2007	08/01/2036
31397M-AV-9	FANNIE MAE-SERIES 2008-56CLASS PB			4	1.A	80,811	115.0409	106,298	92,400	88,293		(203)			4.500	5.876	MON	347	4,647	07/29/2008	07/01/2038
31397Q-2N-7	FANNIE MAE-SERIES 2010-158 CLASS KB			4	1.A	301,020	114.2788	342,836	300,000	300,266		(47)			4.500	4.480	MON	1,125	13,500	05/19/2011	01/01/2041
31397S-V3-5	FANNIE MAE-SERIES 2011-37CLASS QH			4	1.A	417,453	115.0081	460,032	400,000	408,387		(326)			4.000	3.692	MON	1,333	16,000	09/30/2011	05/01/2041
31398N-KL-7	FANNIE MAE-SERIES 2010-107 CLASS PB			4	1.A	1,295,023	124.6892	1,620,959	1,300,000	1,296,225		90			5.000	5.036	MON	5,417	65,000	02/11/2011	09/01/2040
31404H-TF-6	FANNIE MAE-POOL #769250			4	1.A	85,189	116.3248	100,207	86,144	85,619		55			5.500	5.686	MON	395	4,738	10/04/2005	12/01/2033
31406M-5H-5	FANNIE MAE-POOL #814548			4	1.A	37,436	102.6960	38,526	37,515	36,783		290			3.065	3.824	MON	96	1,282	10/23/2008	04/01/2035
31283Y-LD-8	FREDDIE MAC-POOL #P20425			4	1.A	104,927	113.3684	119,401	105,322	105,099		14			5.500	5.566	MON	483	5,793	03/10/2005	04/01/2034
312905-H6-2	FREDDIE MAC-SERIES 1083 CLASS Z			4	1.A	340	101.3087	331	326	327		(1)			8.500	7.398	MON	2	28	05/13/1999	05/01/2021
313398-SD-2	FREDDIE MAC-SERIES 2335 CLASS CZ			4	1.A	40,691	118.4944	45,485	38,386	38,935		(52)			7.000	6.450	MON	224	2,687	01/08/2003	07/01/2031
3133TC-LJ-5	FREDDIE MAC-SERIES 2022 CLASS PE			4	1.A	12,540	111.9604	13,312	11,890	12,106		(16)			6.500	5.614	MON	64	980	01/31/2003	01/01/2028
3133TH-QV-2	FREDDIE MAC-SERIES 2117 CLASS HG			4	1.A	3,447	113.3370	3,741	3,301	3,368		(7)			6.500	5.612	MON	18	243	12/11/2002	01/01/2029
3133TL-UH-9	FREDDIE MAC-SERIES 2178 CLASS PB			4	1.A	40,442	115.4203	42,604	36,912	38,183		(119)			7.000	5.471	MON	215	3,285	02/12/2003	08/01/2029
3133TM-7G-5	FREDDIE MAC-SERIES 2182 CLASS ZC			4	1.A	46,710	115.6254	49,653	42,943	44,067		(108)			7.500	6.234	MON	268	3,221	11/01/2002	09/01/2029
3137A4-ER-4	FREDDIE MAC-SERIES 3779 CLASS DN			4	1.A	892,160	112.3585	1,011,227	900,000	897,027		661			4.500	4.590	MON	3,375	40,500	01/24/2011	12/01/2040
3137AC-ZB-8	FREDDIE MAC-SERIES 3892 CLASS QM			4	1.A	311,344	114.2433	342,730	300,000	304,679		(227)			4.000	3.730	MON	1,000	12,000	09/29/2011	07/01/2041
3137AJ-XB-5	FREDDIE MAC-SERIES 3966 CLASS PE			4	1.A	940,641	114.9716	1,034,744	900,000	918,949		(2,005)			4.000	3.696	MON	3,000	36,000	11/25/2011	12/01/2041
31393V-ZB-0	FREDDIE MAC-SERIES 2646CLASS HE			4	1.A	169,808	112.6914	205,503	182,359	178,928		(94)			5.000	5.629	MON	760	11,484	12/12/2005	07/01/2033
31394K-K7-8	FREDDIE MAC-SERIES 2682 CLASS LD			4	1.A	769,884	111.8758	967,132	864,470	844,825		(954)			4.500	5.243	MON	3,242	38,901	02/01/2006	10/01/2033
31394L-4D-1	FREDDIE MAC-SERIES 2684 CLASS PG			4	1.A	1,183,575	112.9786	1,434,536	1,269,741	1,250,034		(441)			5.000	5.510	MON	5,291	63,487	02/27/2006	10/01/2033
31394N-EZ-7	FREDDIE MAC-SERIES 2718 CLASS TG			4	1.A	106,881	112.9657	129,588	114,714	112,637		(72)			5.000	5.598	MON	478	5,736	02/08/2006	12/01/2033
31395M-DZ-9	FREDDIE MAC-SERIES 2934 CLASS NG			4	1.A	253,361	113.2371	300,074	264,996	262,015		(68)			5.000	5.355	MON	1,104	13,250	09/21/2005	02/01/2035
31395U-N5-6	FREDDIE MAC-SERIES 2979 CLASS QK			4	1.A	119,066	113.7581	141,228	124,148	122,635		24			5.000	5.378	MON	517	6,207	09/21/2005	05/01/2035
31395W-XL-6	FREDDIE MAC-SERIES 3016 CLASS HR			4	1.A	40,073	104.5014	45,263	43,313	42,942		84			4.500	5.206	MON	162	1,949	01/06/2006	08/01/2025
31396H-EG-0	FREDDIE MAC-SERIES 3113 CLASS WB			4	1.A	13,657	106.2407	16,289	15,332	15,094		23			4.500	5.455	MON	57	886	02/09/2006	02/01/2026
31396J-ND-3	FREDDIE MAC-SERIES 3131 CLASS ME			4	1.A	160,095	115.0979	193,170	167,831	165,490		(21)			5.500	5.928	MON	769	10,358	03/31/2006	03/01/2036
31398Q-E6-0	FREDDIE MAC-SERIES 3672 CLASS EP			4	1.A	644,719	116.3465	756,252	650,000	647,671		106			4.500	4.568	MON	2,438	29,250	06/09/2010	05/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,922,484	XXX	11,658,889	10,144,832	10,080,353		(1,409)			XXX	XXX	XXX	40,417	490,013	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						105,994,056	XXX	129,364,640	119,755,232	107,479,757		(54,458)			XXX	XXX	XXX	1,187,946	4,368,191	XXX	XXX
00003#-AB-9	A&E Television Networks, Senior Note Ser			1	1.G	6,200,000	103.6891	6,428,724	6,200,000	6,200,000					3.630	3.629	FA	80,647	225,059	08/22/2012	08/22/2022
00037B-AC-6	ABB FINANCE USA INC-SENIOR UNSECURED			1	1.G FE	134,523	130.8016	163,502	125,000	133,451		(250)			4.375	3.905	MN	805	5,469	05/31/2016	05/08/2042
00105Q-AA-4	AES US Generation Holdin Senior Note			1	2.C PL	716,750	102.9240	737,708	716,750	716,750					4.170	4.169	MN	2,574	32,143	12/18/2014	11/30/2023
00114*-AC-7	AEP Transmission Company Senior Note Ser			1	1.F	1,700,000	126.5191	2,150,825	1,700,000	1,700,000					4.730	4.730	AO	16,305	80,410	10/18/2012	10/18/2042
00114*-AE-3	AEP Transmission Company Senior Note Ser			1	1.F	4,250,000	128.2779	5,451,811	4,250,000	4,250,000					4.830	4.830	MS	58,731	205,275	03/18/2013	03/18/2043
00114*-AR-4	AEP Transmission Company Senior Note Ser			1	1.F	2,000,000	109.5903	2,191,806	2,000,000	2,000,000					3.760	3.759	JD	3,342	112,800	06/15/2015	06/15/2025
00115A-AJ-8	AEP Transmission Co LLC-SENIOR UNSECURED			1	1.F FE	2,799,496	130.4489	3,652,569	2,800,000	2,799,392		9			4.250	4.251	MS	35,039	119,000	09/05/2018	09/15/2048
00116*-AA-9	AFC-Dell Holding Corp. Senior Sub Note			2	5.B	660,752	100.0000	660,685	660,685	660,694		(19)			13.000	12.999	FMAN	1,835	122,749	03/31/2020	02/28/2023
00122@-AA-9	AES Southland Energy LLC Senior Secured			2	2.C PL	5,000,000	109.2530	5,462,650	5,000,000	5,000,000					4.500	4.500	FMAN	19,375	227,500	02/28/2019	02/29/2040
00127@-AA-4	AFC-Dell Holding Corp. Junior Sub Note			2	5.B Z	387,535	98.8621	383,376	387,789	387,558		23			14.000	14.044	FMAN	13,723	6,281	09/30/2020	02/28/2023
00165C-AP-9	AMC Entertainment Holdin-BOND				6. FE	62,953	21.8750	62,595	286,150	62,595	(358)	(8)	218,552		12.000	12.000	JD	1,526		07/31/2020	06/15/2026
00165C-AR-5	AMC Entertainment Holdin-FIRST LIEN				5.B FE	35,000	67.1250	23,494	35,000	35,000					10.500	10.508	AO	163	1,378	07/31/2020	04/24/2026
00206R-BA-9	AT&T Inc-SENIOR UNSECURED NOTE			1	2.B FE	496,680	133.6334	668,167	500,000	497,173		71			5.550	5.596	FA	10,483	27,750	08/15/2011	08/15/2041
00206R-DE-9	AT&T INC GLOBAL NT			1	2.B FE	786,546	143.0519	1,144,415	800,000	787,777		311			6.350	6.489	MS	14,958	51,098	03/22/2016	03/15/2040
00206R-GL-0	AT&T Inc-SENIOR UNSECURED			1	2.B FE	2,046,852	117.4680	2,471,526	2,104,000	2,061,309		4,986			4.100	4.435	FA	32,589	86,264	11/23/2018	02/15/2028
00206R-HA-3	AT&T Inc-SENIOR UNSECURED			1	2.B FE	1,885,619	129.8444	2,285,261	1,760,000	1,880,457		(2,475)			5.150	4.684	MN	11,582	90,640	11/23/2018	11/15/2046
00206R-JF-0	AT&T Inc-SENIOR UNSECURED				2.B FE	5,441,469	142.0921	7,815,067	5,500,000	5,449,692		1,183			6.250	6.330	MS	87,847	343,750	05/31/2019	03/29/2041
00206R-KB-7	AT&T Inc-SENIOR UNSECURED				2.B FE	3,883,386	104.6992	4,083,268	3,900,000	3,883,403		17			3.850	3.871	JD	12,513	76,326	05/21/2020	06/01/2060
002474-A#-1	AZZ incorporated Senior Note Ser			1	2.C	800,000	100.2191	801,753	800,000	800,000					5.420	5.418	JJ	19,392	43,360	01/20/2011	01/20/2021
002819-AC-4	ABBOTT LABORATORIES-SR UNSECURED			1	1.G FE	841,890	155.8174	1,090,722	700,000	815,070		(4,364)			6.150	4.727	MN	3,707	43,050	12/11/2013	11/30/2037
002824-BN-9	ABBOTT LABORATORIES-SENIOR UNSECURED			1	1.G FE	442,245	140.3068	631,380	450,000	442,844		174			4.750	4.867	AO	4,513	21,375	03/22/2017	04/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-AM-1	AbbVie Inc-SENIOR UNSECURED BOND			1	2.B FE	494,851	125.1146	625,573	500,000	495,606		116			4.400	4.463	MN	3,361	22,000	08/05/2013	11/06/2042
00287Y-AQ-2	AbbVie Inc-SR UNSECURED			1	2.B FE	1,397,550	111.5197	1,561,275	1,400,000	1,398,777		245			3.600	3.621	MN	6,580	50,400	05/05/2015	05/14/2025
00287Y-AS-8	AbbVie Inc-SR UNSECURED			1	2.B FE	635,551	129.9752	825,342	635,000	635,461		(11)			4.700	4.694	MN	3,896	29,845	05/07/2015	05/14/2045
00287Y-AV-1	ABBVIE INC-SENIOR UNSECURED			1	2.B FE	497,275	122.9888	614,944	500,000	497,695		103			4.300	4.341	MN	2,807	21,500	05/09/2016	05/14/2036
00287Y-AW-9	ABBVIE INC-SENIOR UNSECURED			1	2.B FE	496,640	127.1749	635,875	500,000	496,893		64			4.450	4.491	MN	2,905	22,250	05/09/2016	05/14/2046
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED				2.A FE	871,019	111.6871	977,262	875,000	872,765		76			3.800	3.865	MS	9,790		11/20/2020	03/15/2025
00287Y-DB-2	AbbVie Inc-SENIOR UNSECURED				2.A FE	1,374,580	129.9941	1,774,419	1,365,000	1,373,470		(27)			4.750	4.706	MS	19,091		11/20/2020	03/15/2045
003009-A@-6	Aberdeen Asia-Pacific In Senior Secured			1	1.C FE	750,000	105.9684	794,763	750,000	750,000					3.690	3.689	JD	1,461	41,513	06/12/2013	06/12/2023
00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED			1	1.F FE	1,266,649	135.4561	1,584,837	1,170,000	1,259,127		(2,178)			4.350	3.864	MN	8,200	50,895	06/08/2017	11/03/2045
007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURE			1	1.C FE	1,900,000	131.4387	2,497,334	1,900,000	1,900,000					4.272	4.272	FA	30,663	81,168	08/07/2018	08/15/2048
007589-AD-6	Advocate Health & Hospit-UNSECURED				1.C FE	3,000,000	104.0818	3,122,453	3,000,000	3,000,000					2.211	2.211	JD	2,948	40,535	04/28/2020	06/15/2030
007589-AE-4	Advocate Health & Hospit-UNSECURED				1.C FE	4,700,000	108.0118	5,076,555	4,700,000	4,700,000					3.008	3.008	JD	6,283	86,396	04/28/2020	06/15/2050
00817Y-AG-3	Aetna Inc-SENIOR UNSECURED NOTE			1	2.B FE	1,416,689	152.0682	2,128,955	1,400,000	1,412,405		(532)			6.750	6.652	JD	4,200	94,500	03/31/2010	12/15/2037
008252-AN-8	Affiliated Managers Grou-SR UNSECURED			1	2.A FE	411,842	110.9277	460,350	415,000	413,461		302			3.500	3.588	FA	6,052	14,525	02/10/2015	08/01/2025
008685-AB-5	Ahold Finance USA LLC-SENIOR NOTE			1	2.A FE	5,180,343	137.9486	6,483,583	4,700,000	4,974,940		(24,879)			6.875	5.972	MN	53,854	323,125	06/03/2010	05/01/2029
009158-BA-3	Air Products and Chemica-SENIOR UNSECURE				1.F FE	8,767,645	108.2253	9,415,603	8,700,000	8,766,548		(1,097)			2.800	2.761	MN	31,127	131,950	05/07/2020	05/15/2050
009158-BC-9	Air Products and Chemica-SENIOR UNSECURE				1.F FE	2,097,144	106.3249	2,232,822	2,100,000	2,097,305		161			2.050	2.065	MN	5,501	23,319	04/27/2020	05/15/2030
010392-EB-0	ALABAMA POWER CO-SENIOR NOTE			1	1.F FE	402,444	110.3905	441,562	400,000	400,348		(178)			5.875	5.823	JD	1,958	23,500	12/06/2002	12/01/2022
010392-FL-7	ALABAMA POWER CO-SENIOR UNSECURED NOTE			1	1.E FE	768,831	126.2339	978,312	775,000	769,545		132			4.150	4.197	FA	12,150	32,163	08/20/2014	08/15/2044
01126#-AA-1	Alamo 6 LLC Senior Secured			1	2.C	1,342,337	106.4074	1,428,346	1,342,337	1,342,337					4.170	4.170	MS	14,149	55,609	05/11/2017	03/31/2042
018522-D#-6	ALLETE Inc. First Mortgage			1	1.F	1,900,000	143.4938	2,726,382	1,900,000	1,900,000					6.000	6.000	AO	24,067	114,000	02/17/2010	04/15/2040
018522-D@-8	ALLETE Inc. First Mortgage			1	1.F	600,000	114.7247	688,348	600,000	600,000					5.100	5.100	AO	6,460	30,600	02/17/2010	04/15/2025
023135-AQ-9	AMAZON.COM INC-SR UNSECURED			1	1.E FE	1,017,185	145.8100	1,283,128	880,000	1,005,980		(3,199)			4.950	4.002	JD	3,146	43,560	04/21/2017	12/05/2044
023135-BU-9	Amazon.com Inc-SENIOR UNSECURED				1.E FE	1,877,504	105.9969	2,013,941	1,900,000	1,877,662		158			2.700	2.749	JD	3,990	25,650	06/01/2020	06/03/2060
02343*-AC-6	Amcor Finance (USA) Inc. Gtd Senior Note			1	2.B	1,250,000	104.0496	1,300,620	1,250,000	1,250,000					5.950	5.948	JD	77,681	37,188	12/15/2009	12/15/2021
02343U-AG-0	Amcor Finance USA Inc-SENIOR UNSECURED				2.B FE	529,868	112.1358	594,320	530,000	529,878		(5)			3.625	3.629	AO	3,362	19,213	04/23/2020	04/28/2026
02401@-AB-5	American Assets Trust LP Gtd Senior Note			1	2.C	1,900,000	110.1924	2,093,656	1,900,000	1,900,000					4.450	4.450	FMAN	14,327	84,550	02/02/2015	02/02/2025
02401@-AC-3	American Assets Trust LP Gtd Senior Note			1	2.C	2,400,000	110.7039	2,656,894	2,400,000	2,400,000					4.500	4.500	JAJO	18,300	108,000	04/02/2015	04/01/2025
02401@-AE-9	American Assets Trust LP Senior Unsecure				2.B FE	500,000	113.2348	566,174	500,000	500,000					4.240	4.240	MN	2,238	21,200	05/23/2017	05/23/2029
03027X-AG-5	AMERICAN TOWER CORP-SR UNSECURED			1	2.C FE	58,966	112.6792	67,608	60,000	59,469		107			4.000	4.221	JD	200	2,400	11/10/2015	06/01/2025
03027X-AJ-9	AMERICAN TOWER CORP SR NT			1	2.C FE	179,483	115.5737	208,033	180,000	179,707		49			4.400	4.435	FA	2,992	7,920	01/08/2016	02/15/2026
03027X-AP-5	AMERICAN TOWER CORP-SENIOR UNSECURED			1	2.C FE	1,995,460	112.8343	2,256,685	2,000,000	1,996,861		416			3.550	3.577	JJ	32,739	71,000	06/27/2017	07/15/2027
030288-AB-0	AMERICAN TRANSMISSION SY-SENIOR UNSECURE			1	2.B FE	1,118,779	122.4319	1,383,480	1,130,000	1,119,855		217			5.000	5.065	MS	18,833	56,500	09/22/2014	09/01/2044
03028P-K*-6	American Transmission Co Senior Note Ser				1.F	1,900,000	109.4346	2,079,257	1,900,000	1,900,000					3.220	3.221	JJ	12,916	16,315	07/09/2020	07/09/2030
03028P-K@-4	American Transmission Co Senior Unsecure				1.F	4,400,000	112.4843	4,949,309	4,400,000	4,400,000					3.850	3.850	AO	35,762	77,642	04/30/2020	04/30/2050
03040#-AE-2	American Water Capital C Senior Note Ser			1	2.A	1,624,000	104.2174	1,692,491	1,624,000	1,624,000					5.770	5.768	JD	2,603	93,705	01/31/2007	12/21/2021
03040W-AD-7	AMERICAN WATER CAP CORP-SENIOR UNSECURED			1	2.A FE	857,805	154.3101	1,003,016	650,000	814,870		(6,503)			6.593	4.434	AO	9,047	42,855	05/22/2013	10/15/2037
03040W-AJ-4	AMERICAN WATER CAP CORP-SENIOR UNSECURED			1	2.A FE	499,090	126.8568	634,284	500,000	499,210		21			4.300	4.311	JD	1,792	21,500	12/12/2012	12/01/2042
03040W-AT-2	American Water Capital C-SENIOR UNSECURE			1	2.A FE	2,798,488	129.5719	3,628,014	2,800,000	2,798,494		26			4.200	4.203	MS	39,200	117,600	08/06/2018	09/01/2048
03040W-AX-3	American Water Capital C-SENIOR UNSECURE				2.A FE	1,995,880	118.8819	2,377,637	2,000,000	1,995,901		21			3.450	3.461	MN	11,500	37,758	04/08/2020	05/01/2050
03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED			1	2.B FE	1,621,223	109.3374	1,771,266	1,620,000	1,620,462		(131)			3.250	3.241	MS	17,550	52,650	02/19/2015	03/01/2025
031100-M#-4	Ametek, Inc. Senior Note Ser			1	2.A	800,000	120.5846	964,677	800,000	800,000					4.450	4.450	FA	13,548	35,600	08/14/2015	08/14/2035
031100-M@-6	Ametek, Inc. Senior Note Ser			1	2.A	1,000,000	110.4480	1,104,480	1,000,000	1,000,000					3.960	3.959	FA	15,070	39,600	08/14/2015	08/14/2025
031162-BA-7	Amgen Inc-SENIOR UNSECURED NOTE			1	2.A FE	2,837,697	149.9086	3,822,669	2,550,000	2,778,106		(7,218)			6.400	5.604	FA	68,000	163,200	06/07/2010	02/01/2039
031162-BC-3	Amgen Inc-SENIOR NOTE			1	2.A FE	1,376,172	142.3988	1,993,583	1,400,000	1,380,494		534			5.750	5.871	MS	23,703	80,500	03/29/2010	03/15/2040
031162-BK-5	Amgen Inc-SENIOR UNSECURED NOTE			1	2.A FE	349,923	138.4264	484,493	350,000	349,933		1			5.150	5.151	MN	2,303	18,025	01/08/2014	11/15/2041
031162-CS-7	Amgen Inc-SENIOR UNSECURED				2.A FE	4,911,312	111.2040	5,226,586	4,700,000	4,908,423		(2,889)			3.375	3.139	FA	57,281	79,313	05/04/2020	02/21/2050
032654-AP-0	ANALOG DEVICES INC-SENIOR UNSECURED			1	2.A FE	250,530	120.7303	301,826	250,000	250,463		(21)			4.500	4.483	JD	813	11,250	03/31/2017	12/05/2036
035229-CG-6	ANHEUSER-BUSCH COS LLC-BOND			1	2.B FE	761,908	137.5189	962,632	700,000	739,423		(2,788)			6.800	6.043	JJ	21,949	47,600	06/03/2010	01/15/2031
035229-CN-1	ANHEUSER-BUSCH COS LLC-BOND			1	2.B FE	1,020,185	145.0110	1,406,607	970,000	1,011,708		(907)			6.500	6.138	FA	26,271	63,050	06/04/2010	02/01/2043
035229-CQ-4	ANHEUSER-BUSCH COS LLC-DEBENTURE			1	2.B FE	206,960	134.2995	268,599	200,000	204,219		(239)			5.950	5.705	JJ	5,487	11,900	03/26/2003	01/15/2033
03522A-AJ-9	Anheuser-Busch Cos LLC /-SENIOR UNSECURE				2.B FE	2,503,445	130.2811	3,113,719	2,390,000	2,498,625		(3,705)			4.900	4.589	FA	48,796	175,665	05/15/2019	02/01/2046
03523T-AP-3	ANHEUSER-BUSCH INBEV WOR-SENIOR UNSECURE			1	2.B FE	1,073,150	146.4634	1,449,988	990,000	1,057,611		(1,915)			6.375	5.778	JJ	29,102	63,113	05/27/2010	01/15/2040

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR-SENIOR UNSECURE			1,5	2.B FE	645,503	172.1562	1,032,937	600,000	638,483		(981)			8.200	7.543	JJ	22,687	49,200	03/14/2011	01/15/2039
035240-AE-0	ANHEUSER-BUSCH INBEV WOR-SENIOR UNSECURE			1	2.B FE	700,391	142.5190	855,114	600,000	681,004		(5,060)			6.625	5.074	FA	15,017	39,750	12/16/2016	08/15/2033
035240-AT-7	Anheuser-Busch InBev Wor-SENIOR UNSECURE				2.A FE	2,598,024	125.7432	3,269,323	2,600,000	2,598,225		201			4.500	4.504	JD	9,750	77,350	04/01/2020	06/01/2050
035240-AU-4	Anheuser-Busch InBev Wor-SENIOR UNSECURE				2.A FE	3,297,228	128.4093	4,237,507	3,300,000	3,297,484		256			4.600	4.604	JD	12,650	100,357	04/01/2020	06/01/2060
036752-AM-5	Anthem Inc-SENIOR UNSECURED				2.B FE	4,987,400	109.0224	5,451,122	5,000,000	4,987,487		87			3.125	3.138	MN	19,965	82,465	04/30/2020	05/15/2050
037389-BE-2	Aon Corp-SENIOR UNSECURED				2.A FE	4,498,425	108.9778	4,904,003	4,500,000	4,498,428		3			2.800	2.804	MN	16,100	63,000	05/12/2020	05/15/2030
037735-CK-1	APPALACHIAN POWER CO-SENIOR UNSECURED BO			1	2.A FE	844,676	144.5945	1,012,162	700,000	818,249		(4,406)			6.700	5.172	FA	17,718	46,900	01/17/2014	08/15/2037
037833-BX-7	APPLE INC-SENIOR UNSECURED			1	1.B FE	1,887,249	143.5441	2,483,313	1,730,000	1,873,383		(3,315)			4.650	4.112	FA	28,603	80,445	04/11/2017	02/23/2046
037833-DG-2	Apple Inc-SENIOR UNSECURED			1	1.B FE	2,375,175	126.1258	3,153,146	2,500,000	2,380,921		2,418			3.750	4.042	MN	12,500	93,750	07/20/2018	11/13/2047
037833-DW-7	Apple Inc-SENIOR UNSECURED				1.B FE	3,942,840	105.8690	4,234,761	4,000,000	3,943,565		725			2.650	2.720	MN	14,722	53,000	05/04/2020	05/11/2050
038222-AG-0	APPLIED MATERIALS INC-SENIOR UNSECURED N			1	1.G FE	1,747,308	157.5346	2,678,088	1,700,000	1,743,214		(1,362)			5.850	5.624	JD	4,420	99,450	06/08/2017	06/15/2041
038222-AM-7	APPLIED MATERIALS INC-SENIOR UNSECURED			1	1.G FE	374,980	137.7224	495,801	360,000	373,920		(301)			4.350	4.105	AO	3,915	15,660	04/19/2017	04/01/2047
038336-E@-8	AptarGroup, Inc. Senior Note Ser			1	2.B	600,000	109.6061	657,637	600,000	600,000					3.610	3.610	FA	7,521	21,659	02/26/2015	02/26/2026
03840#-AD-6	Aquarion Water Company O Senior Note				1.G	514,600	118.1358	590,679	500,000	513,073		(869)			4.290	4.006	FA	8,103	21,450	03/20/2019	08/15/2032
039483-AT-9	Archer-Daniels-Midland C-NOTE			1	1.F FE	556,190	145.8363	729,182	500,000	537,154		(2,266)			5.935	5.086	AO	7,419	29,675	06/08/2010	10/01/2032
039483-BH-4	Archer-Daniels-Midland C-SR UNSECURED			1	1.F FE	384,709	128.5011	488,304	380,000	384,288		(119)			4.016	3.939	AO	3,179	15,261	05/17/2017	04/16/2043
042735-AK-6	Arrow Electronics Inc-DEBENTURE				2.C FE	617,750	126.7331	887,132	700,000	657,046		5,185			7.500	8.832	JJ	24,208	52,500	07/22/2009	01/15/2027
042735-BF-6	ARROW ELECTRONICS INC-SENIOR UNSECURED			1	2.C FE	199,150	112.5888	225,178	200,000	199,400		73			3.875	3.924	JJ	3,638	7,750	06/01/2017	01/12/2028
04317@-AV-0	Arthur J. Gallagher & Co Senior Note Ser			1	2.B PL	700,000	111.7268	782,088	700,000	700,000					4.090	4.090	JD	318	28,630	06/27/2017	06/27/2027
04317@-AW-8	Arthur J. Gallagher & Co Senior Note Ser			1	2.B PL	700,000	111.8006	782,604	700,000	700,000					4.090	4.090	FA	11,850	28,630	08/02/2017	08/02/2027
04317@-AX-6	Arthur J. Gallagher & Co Senior Notes Se			1	2.B PL	350,000	112.9321	395,262	350,000	350,000					4.190	4.190	JD	163	14,665	06/27/2017	06/27/2029
04317@-AY-4	Arthur J. Gallagher & Co Senior Notes Se			1	2.B PL	350,000	112.9931	395,476	350,000	350,000					4.190	4.190	FA	6,070	14,665	08/02/2017	08/02/2029
04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND			1	1.B FE	2,400,000	150.8100	3,619,439	2,400,000	2,400,000					4.847	4.847	MN	14,864	116,328	06/12/2013	11/15/2053
04352E-AA-3	Ascension Health-SENIOR UNSECURED				1.B FE	928,440	108.7766	978,989	900,000	926,569		(1,871)			2.532	2.155	MN	2,912	22,788	04/23/2020	11/15/2029
05237*-AF-1	Austin Powder Holdings C Senior Note Ser			1	1.G PL	3,800,000	111.8735	4,251,193	3,800,000	3,800,000					4.750	4.749	MN	30,083	190,000	05/01/2013	05/01/2025
05237*-AG-9	Austin Powder Holdings C Senior Note Ser			1	1.G PL	600,000	109.1681	655,009	600,000	600,000					4.600	4.599	MN	3,527	43,638	05/14/2015	05/15/2024
05237*-AH-7	Austin Powder Holdings C Senior Note Ser			1	1.G PL	700,000	112.9875	790,913	700,000	700,000					4.640	4.639	FA	12,270	32,704	02/12/2015	02/13/2026
05348E-BH-1	AvalonBay Communities In-SENIOR UNSECURE				1.G FE	2,488,875	107.5889	2,689,722	2,500,000	2,489,384		509			2.450	2.498	JJ	28,243	9,017	05/08/2020	01/15/2031
05351W-AC-7	Avangrid Inc-SENIOR UNSECURED				2.A FE	4,304,533	109.4601	4,706,783	4,300,000	4,303,783		(750)			3.200	3.176	AO	29,049	71,093	04/07/2020	04/15/2025
053611-AG-4	AVERY DENNISON CORP-SENIOR UNSECURED NOT			1	2.B FE	699,286	104.0175	728,122	700,000	699,792		76			3.350	3.362	AO	4,951	23,450	04/03/2013	04/15/2023
05523U-AL-4	BAE SYSTEMS HOLDINGS INC-SENIOR UNSECURE			1	2.B FE	242,199	131.8416	303,236	230,000	241,254		(264)			4.750	4.415	AO	2,549	10,925	03/30/2017	10/07/2044
05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note			1	1.F	4,100,000	107.5567	4,409,825	4,100,000	4,100,000					3.880	3.879	FA	60,981	159,080	02/13/2014	02/13/2024
05580M-60-3	B. RILEY FINANCIAL INC. - SENIOR UNSECUR				2.A PL	1,800,000	25.2500	1,818,000	72,000	1,800,000					6.875	0.275	MJSD	2,076	123,750	09/06/2018	09/30/2023
05587@-AA-6	BEI Precision Systems & Senior Sub Note			2	5.C	338,551	100.0000	338,595	338,595	338,562		24			12.000	11.994	JAJO	113	9,219	12/31/2018	04/28/2024
05595#-AA-4	BSIP LDAC Issuer, LLC Senior Secured Not				2.B PL	5,000,000	122.5536	6,127,680	5,000,000	5,000,000					5.240	5.241	MON	728	262,000	02/27/2019	02/28/2034
05707#-AA-9	Baird Financial Corporat Senior Secured				1.G PL	3,400,000	116.4812	3,960,361	3,400,000	3,400,000					4.580	4.580	MS	39,795	155,720	03/29/2019	03/29/2029
057224-AZ-0	BAKER HUGHES INC-SENIOR NOTE			1	1.G FE	597,420	131.2815	787,689	600,000	597,888		59			5.125	5.153	MS	9,054	30,750	08/19/2010	09/15/2040
059165-EC-0	BALTIMORE GAS & ELECTRIC-SENIOR UNSECURE			1	1.G FE	1,886,802	152.0346	2,280,518	1,500,000	1,791,336		(12,382)			6.350	4.602	AO	23,813	95,250	11/09/2011	10/01/2036
059165-EK-2	Baltimore Gas & Electric-SENIOR UNSECURE			1	1.F FE	3,696,892	130.1056	4,813,907	3,700,000	3,696,794		56			4.250	4.255	MS	46,301	157,250	09/17/2018	09/15/2048
059165-EM-8	Baltimore Gas and Electr-SENIOR UNSECURE				1.F FE	1,980,560	107.5868	2,151,736	2,000,000	1,980,788		228			2.900	2.949	JD	2,578	30,611	06/02/2020	06/15/2050
060077-J@-4	Bangor Hydro- Electric C Senior Note Ser			1	2.B	1,700,000	102.5257	1,742,937	1,700,000	1,700,000					3.610	3.609	JJ	25,741	61,370	01/31/2012	01/31/2022
06051G-FM-6	Bank of America Corp-SUBORDINATED				2.A FE	536,619	111.6757	614,216	550,000	543,256		1,487			4.000	4.332	JJ	9,717	22,000	02/25/2016	01/22/2025
06051G-FU-8	BANK OF AMERICA CORP-SUBORDINATED				2.A FE	725,000	116.4040	843,929	725,000	725,000					4.450	4.450	MS	10,575	32,263	02/29/2016	03/03/2026
06051G-GG-8	BANK OF AMERICA CORP-SENIOR UNSECURED			1,2	1.G FE	193,977	132.0523	250,899	190,000	193,755		(77)			4.443	4.316	JJ	3,775	8,442	04/12/2017	01/20/2048
06051G-GM-5	BANK OF AMERICA CORP-SENIOR UNSECURED			1,2	1.G FE	220,000	123.7900	272,338	220,000	220,000					4.244	4.244	AO	1,738	9,337	04/19/2017	04/24/2038
06654D-AB-3	Banner Health-UNSECURED			1,2	1.D FE	7,500,000	106.3978	7,979,834	7,500,000	7,500,000					2.338	2.338	JJ	87,675	22,893	05/07/2020	01/01/2030
06654D-AC-1	Banner Health-UNSECURED			1,2	1.D FE	2,273,021	110.3882	2,538,928	2,300,000	2,273,312		291			3.181	3.243	JJ	36,582	9,552	05/12/2020	01/01/2050
06659#-AC-1	Banner Seventeen LLC Senior Secured			1	2.B PL	400,000	105.0265	420,106	400,000	400,000					3.690	3.690	JAJO	3,280	14,760	07/11/2013	07/11/2023
06659#-AD-9	Banner Seventeen LLC Senior Note Ser			1	2.B PL	600,000	105.3896	632,338	600,000	600,000					3.840	3.840	JAJO	5,120	23,040	07/11/2013	07/11/2023
06659#-AF-4	Banner Seventeen LLC Senior Secured			1	2.B PL	3,200,000	104.6144	3,347,661	3,200,000	3,200,000					3.520	3.520	JAJO	25,031	112,640	04/28/2016	07/11/2023
06849R-AC-6	BARRICK NA FINANCE LLC-SENIOR UNSECURED			1	2.A FE	572,374	152.3718	914,231	600,000	577,063		578			7.500	7.903	MS	13,250	45,000	01/07/2009	09/15/2038
06849R-AK-8	BARRICK NA FINANCE LLC-SR UNSECURED			1	2.B FE	1,779,872	146.3152	2,341,043	1,600,000	1,770,314		(4,104)			5.750	4.956	MN	15,333	92,000	07/31/2018	05/01/2043
07274N-BC-6	Bayer US Finance II LLC-SENIOR UNSECURED			1	2.A FE	3,521,077	125.4160	4,138,728	3,300,000	3,504,291		(7,093)			5.875	5.322	AO	40,929	193,875	07/16/2018	04/15/2038

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
07301@-AA-7	Bayonne Water Joint Vent Senior Secured			1	2.B PL	4,656,250	119.6674	5,572,013	4,656,250	4,656,250					5.070	5.069	JD	119,484	236,864	12/20/2012	06/30/2037
073685-AD-1	BEACON ESCROW CORP-SENIOR UNSECURED			1	5.A FE	1,140,000	102.2781	1,165,971	1,140,000	1,140,000					4.875	4.875	MN	9,263	55,575	10/11/2017	11/01/2025
07385@-AA-6	BearCom Acquisition Corp Senior Sub Note			2	5.B	754,150	88.0900	664,811	754,695	754,227		59			11.250	11.268	JAJO	(38,905)	63,126	06/30/2020	07/06/2025
075887-BF-5	BECTON DICKINSON & CO-SR UNSECURED			1	2.C FE	875,000	110.6389	968,090	875,000	875,000					3.734	3.733	JD	1,452	32,673	12/04/2014	12/15/2024
075887-BG-3	BECTON DICKINSON & CO-SR UNSECURED			1	2.C FE	2,550,930	128.8013	2,962,431	2,300,000	2,526,798		(5,726)			4.685	4.031	JD	4,789	107,755	06/21/2016	12/15/2044
075887-BX-6	BECTON DICKINSON AND CO-SENIOR UNSECURED			1	2.C FE	3,500,000	131.1325	4,589,637	3,500,000	3,500,000					4.669	4.669	JD	11,348	163,415	05/22/2017	06/06/2047
081437-AR-6	Bemis Co Inc-SENIOR UNSECURED				2.B FE	1,123,225	102.1688	1,123,857	1,100,000	1,101,412		(2,099)			4.500	4.219	AO	10,450	24,750	04/23/2020	10/15/2021
084664-BL-4	BERKSHIRE HATHAWAY FIN-UNSECURED SENIOR			1	1.C FE	395,208	152.8473	611,389	400,000	396,110		109			5.750	5.835	JJ	10,606	23,000	01/06/2010	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN-SENIOR UNSECURED			1	1.C FE	1,781,494	133.1752	2,263,978	1,700,000	1,767,615		(1,951)			4.400	4.118	MN	9,558	74,800	01/04/2013	05/15/2042
084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURE			1	1.C FE	4,974,650	131.3660	6,568,300	5,000,000	4,975,503		457			4.200	4.230	FA	79,333	210,000	08/07/2018	08/15/2048
084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED			1	1.C FE	974,084	111.8422	1,090,461	975,000	974,459		89			3.125	3.136	MS	8,971	30,469	03/08/2016	03/15/2026
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2.C PL	2,500,000	109.4735	2,736,838	2,500,000	2,500,000					4.610	4.610	MJSD	57,625	115,250	12/16/2016	12/31/2026
09062X-AG-8	Biogen Inc-SENIOR UNSECURED				2.A FE	4,958,700	103.2168	5,160,839	5,000,000	4,959,123		423			3.150	3.193	MN	26,250	79,188	04/27/2020	05/01/2050
09247X-AQ-4	BlackRock Inc-SENIOR UNSECURED				1.D FE	1,205,760	108.8929	1,306,715	1,200,000	1,205,364		(396)			2.400	2.345	AO	4,880	21,840	04/08/2020	04/30/2030
09256B-AH-0	BLACKSTONE HOLDINGS FINA-SENIOR UNSECURE				1.E FE	960,687	127.1427	1,144,284	900,000	959,708		(979)			4.450	4.022	JJ	18,468	20,025	04/08/2020	07/15/2045
09778P-AA-3	Bon Secours Mercy Health-SECURED				1.E FE	5,319,653	113.4672	6,013,759	5,300,000	5,318,412		(1,241)			3.464	3.417	JD	15,299	115,255	04/21/2020	06/01/2030
09951*-AJ-9	Boral Industries, Inc. Senior Unsecure				2.B FE	400,000	110.3831	441,532	400,000	400,000					4.050	4.050	AO	3,375	16,200	04/16/2018	04/16/2026
100743-AJ-2	BOSTON GAS COMPANY-SENIOR UNSECURED NOTE			1	1.G FE	2,255,778	125.9576	2,834,046	2,250,000	2,254,738		(134)			4.487	4.471	FA	38,140	100,958	02/16/2012	02/15/2042
10112R-AX-2	BOSTON PPTYS LP SR NT			1	2.A FE	458,657	113.7699	523,341	460,000	459,250		130			3.650	3.685	FA	6,996	16,790	01/08/2016	02/01/2026
10334#-AG-7	Boyd Watterson GSA Fund, Senior Note Ser				2.C PL	1,100,000	107.7166	1,184,883	1,100,000	1,100,000					4.640	4.640	MS	15,454	76,560	03/13/2019	03/12/2027
10510K-AC-1	BRAMBLES USA INC-SR UNSECURED			1	2.A FE	1,429,897	112.7588	1,606,813	1,425,000	1,428,740		(739)			4.125	4.061	AO	11,103	58,781	02/11/2019	10/23/2025
110122-AA-6	Bristol-Myers Squibb Co-DEBENTURE				1.F FE	79,336	116.2832	87,212	75,000	75,862		(315)			7.150	6.633	JD	238	5,363	08/07/2002	06/15/2023
110122-AQ-1	Bristol-Myers Squibb Co-NOTE			1	1.F FE	522,930	146.5518	586,207	400,000	497,126		(3,768)			6.125	4.146	MN	4,083	24,500	02/21/2013	05/01/2038
110122-DF-2	Bristol-Myers Squibb Co-SENIOR UNSECURED				1.F FE	1,705,110	145.6319	2,184,478	1,500,000	1,685,730		(2,570)			5.700	4.729	AO	18,050	42,750	07/17/2020	10/15/2040
11133T-AC-7	BROADRIDGE FINANCIAL SOL-SENIOR UNSECURE			1	2.A FE	869,374	112.6349	979,924	870,000	869,627		60			3.400	3.409	JD	329	29,580	06/22/2016	06/27/2026
11271#-AA-3	Brookfield District Ener Senior Secured			1	2.A PL	1,300,000	108.6152	1,411,998	1,300,000	1,300,000					3.830	3.830	MN	6,639	49,790	11/13/2014	11/13/2024
11271#-AB-1	Brookfield District Ener Senior Secured			1	2.A PL	850,000	112.5116	956,349	850,000	850,000					4.020	4.020	MN	4,556	34,170	11/13/2014	11/13/2026
11271R-AB-5	Brookfield Finance LLC-SENIOR UNSECURED				1.G FE	573,223	105.6775	739,743	700,000	574,665		1,442			3.450	4.564	AO	5,098	15,698	04/06/2020	04/15/2050
11283#-AB-7	Brookfield Power New Yor Senior Secured			1	2.B PL	1,809,890	118.4954	2,014,422	1,700,000	1,750,595		(8,831)			5.910	5.216	JD	4,186	100,470	02/14/2013	12/16/2025
11283*-AA-3	Brookfield White Pine Hy Senior Secured			1	2.B PL	1,700,000	115.4540	1,962,718	1,700,000	1,700,000					4.398	4.398	JAJO	208	93,458	07/10/2017	07/10/2032
115637-AP-5	BROWN-FORMAN CORPORATION-SR UNSECURED			1,2	1.G FE	556,855	134.0835	670,418	500,000	551,318		(1,281)			4.500	3.842	JJ	10,375	22,500	05/05/2016	07/15/2045
115637-AT-7	Brown-Forman Corp-SENIOR UNSECURED			1,2	1.G FE	593,130	124.4226	746,536	600,000	593,763		243			4.000	4.084	AO	5,067	24,000	03/22/2018	04/15/2038
116794-A#-5	Bruker Corp. Senior Note Ser			1	2.C	900,000	103.0726	927,653	900,000	900,000					4.310	4.309	JJ	17,563	38,790	01/18/2012	01/18/2022
116794-B*-8	Bruker Corp. Senior Note Ser			1	2.C	1,200,000	108.9091	1,306,909	1,200,000	1,200,000					4.460	4.459	JJ	24,233	53,520	01/18/2012	01/18/2024
120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED			1	2.C FE	768,927	110.7726	886,181	800,000	779,669		3,188			3.250	3.755	FA	9,822	26,000	07/13/2017	08/15/2026
12189L-AA-9	BURLINGTN NORTH SANTA FE-DEBENTURE			1	1.E FE	1,147,010	148.4089	1,484,089	1,000,000	1,123,219		(3,979)			5.750	4.752	MN	9,583	57,500	02/26/2014	05/01/2040
12189L-AS-0	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE			1	1.G FE	848,232	140.6492	1,195,518	850,000	848,412		35			4.900	4.913	AO	10,413	41,650	03/04/2014	04/01/2044
12189L-AZ-4	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE			1	1.G FE	666,126	126.6721	848,703	670,000	666,515		77			3.900	3.932	FA	10,888	26,130	05/09/2016	08/01/2046
12189L-BF-7	Burlington Northern Sant-SENIOR UNSECURE				1.G FE	2,776,788	113.5759	3,180,124	2,800,000	2,776,985		197			3.050	3.092	FA	32,262	28,941	04/06/2020	02/15/2051
12189T-AZ-7	BURLINGTN NORTH SANTA FE-UNSECURED NOTE			1	1.E FE	1,212,708	151.2265	1,436,652	950,000	1,152,347		(8,388)			6.150	4.318	MN	9,738	58,425	08/14/2012	05/01/2037
12365*-AB-0	Butler Machinery Company Senior Note Ser			1	2.C	1,400,000	108.8049	1,523,269	1,400,000	1,400,000					4.750	4.749	JD	2,401	66,500	12/18/2013	12/18/2023
12505#-AA-9	CCHM Property Holdings L Senior Secured			1	3.B PL	4,311,110	105.1724	4,534,098	4,311,110	4,311,110					6.340	6.340	MJSD	223,166	139,017	03/31/2011	12/31/2031
12519#-AA-3	CED California Holdings Senior Secured			1	2.C PL	3,031,810	108.7299	3,296,484	3,031,810	3,031,810					4.070	4.069	JD	63,313	124,561	05/27/2016	06/30/2036
12524@-AA-8	CED Wind Holdings, LLC Senior Secured No			2	2.C	937,215	108.0017	1,012,208	937,215	937,215					4.410	4.411	JD	22,076	65,417	09/28/2018	12/31/2028
12527G-AE-3	CF INDUSTRIES INC-SENIOR UNSECURED BOND			1	3.A FE	997,480	126.0130	1,260,130	1,000,000	997,680		47			5.375	5.392	MS	15,826	53,750	03/06/2014	03/15/2044
12527G-AF-0	CF INDUSTRIES INC-SENIOR UNSECURED NOTE			1	3.A FE	994,800	122.7370	1,227,370	1,000,000	995,939		206			5.150	5.192	MS	15,164	51,500	03/06/2014	03/15/2034
12542R-F#-2	CHS Inc. Senior Note Ser			1	2.C	1,500,000	101.2752	1,519,128	1,500,000	1,500,000					4.520	4.519	JD	4,143	67,800	06/09/2011	06/09/2021
12542R-G*-5	CHS Inc. Senior Note Ser			1	2.C	1,700,000	107.1478	1,821,513	1,700,000	1,700,000					4.670	4.669	JD	4,852	79,390	06/09/2011	06/09/2023
12542R-J*-2	CHS Inc. Senior Note Ser			1	2.C	2,300,000	105.5640	2,427,972	2,300,000	2,300,000					4.390	4.389	JJ	43,754	100,970	01/25/2016	01/25/2023
125523-AJ-9	Cigna Corp-SENIOR UNSECURED			1,2	2.B FE	2,396,136	129.6362	3,111,269	2,400,000	2,396,200		130			4.800	4.813	FA	43,520	115,200	08/21/2019	08/15/2038
125523-BH-2	Cigna Corp-SENIOR UNSECURED			1,2	2.B FE	337,023	130.7924	392,377	300,000	330,740		(417)			5.375	4.600	FA	6,092	8,063	07/14/2020	02/15/2042
12572Q-AG-0	CME GROUP INC-SR UNSECURED			1	1.D FE	998,110	109.4690	1,094,690	1,000,000	999,111		189			3.000	3.022	MS	8,833	30,000	03/04/2015	03/15/2025
125896-BL-3	CMS ENERGY CORP-SENIOR UNSECURED BOND			1	2.B FE	825,768	126.3680	1,010,944	800,000	824,241		(650)			4.700	4.480	MS	9,504	37,600	07/31/2018	03/31/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125896-BP-4	CMS ENERGY CORP-SR UNSECURED			1	2.B FE	99,683	112.0913	112,091	100,000	99,829		31			3.600	3.638	MN	460	3,600	11/04/2015	11/15/2025
12612W-AB-0	CON-WAY INC-SENIOR UNSECURED NOTE			1	4.A FE	336,000	119.0000	416,500	350,000	339,280		470			6.700	7.057	MN	3,908	23,450	10/13/2011	05/01/2034
12621E-AK-9	CNO Financial Group Inc-SR UNSECURED			1	2.C FE	250,260	115.7402	298,610	258,000	253,807		812			5.250	5.670	MN	1,166	13,545	02/25/2016	05/30/2025
12636Y-AB-8	CRH AMERICA FINANCE INC-SENIOR UNSECURED			1	2.A FE	228,671	120.9923	278,282	230,000	228,744		25			4.400	4.435	MN	1,462	10,120	05/02/2017	05/09/2047
12636Y-AD-4	CRH America Finance Inc-SENIOR UNSECURED			1	2.A FE	1,183,848	128.5613	1,542,735	1,200,000	1,184,510		280			4.500	4.583	AO	13,050	54,000	03/27/2018	04/04/2048
126408-GH-0	CSX CORP-SENIOR UNSECURED NOTE			1	2.A FE	373,647	145.5000	436,500	300,000	363,955		(2,832)			6.000	4.143	AO	4,500	18,000	05/18/2017	10/01/2036
126408-GS-6	CSX CORP-UNSECURED NOTE			1	2.A FE	3,696,052	151.8670	5,467,211	3,600,000	3,678,891		(2,173)			6.220	6.024	AO	37,942	223,920	07/14/2010	04/30/2040
126408-GU-1	CSX CORP-SENIOR UNSECURED NOTE			1	2.A FE	598,280	140.1643	700,821	500,000	581,129		(2,567)			5.500	4.276	AO	5,806	27,500	05/02/2013	04/15/2041
126408-HC-0	CSX CORP-SENIOR UNSECURED			1	2.A FE	670,031	124.9074	874,352	700,000	671,669		484			3.950	4.191	MN	4,608	27,650	05/18/2017	05/01/2050
126408-HG-1	CSX CORP-SENIOR UNSECURED			1	2.A FE	987,855	131.8233	1,318,233	1,000,000	988,118		81			4.250	4.309	MN	7,083	42,500	06/13/2017	11/01/2066
12652A-AA-1	CRC ESCROW ISSUER LLC / -SENIOR UNSECURE			1	5.A FE	1,017,000	100.9965	1,027,134	1,017,000	1,017,000					5.250	5.250	AO	11,272	53,393	09/29/2017	10/15/2025
12656*-AB-8	CSLB Holdings, Inc. Gtd Senior Note			1	1.G	2,200,000	102.2090	2,248,598	2,200,000	2,200,000					3.860	3.859	MN	12,502	84,920	11/08/2011	11/08/2021
12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note			1	1.G	2,450,000	107.5084	2,633,956	2,450,000	2,450,000					4.010	4.009	MN	14,464	98,245	11/08/2011	11/08/2023
12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note			1	1.G	2,400,000	114.1512	2,739,629	2,400,000	2,400,000					4.260	4.260	MN	15,052	102,240	11/08/2011	11/08/2026
12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Not				1.G	3,100,000	104.5365	3,240,632	3,100,000	3,100,000					2.650	2.650	FA	7,759	41,075	05/27/2020	08/27/2030
126650-BR-0	CVS Health Corp-SENIOR UNSECURED NOTE			1	2.B FE	891,372	141.7310	1,275,579	900,000	892,944		193			6.125	6.195	MS	16,231	55,125	12/03/2009	09/15/2039
126650-CN-8	CVS HEALTH CORP-SR UNSECURED			1	2.B FE	3,057,906	133.5762	3,499,697	2,620,000	3,017,001		(9,512)			5.125	4.125	JJ	60,051	134,275	05/09/2016	07/20/2045
133131-AS-1	CAMDEN PROPERTY TRUST-SENIOR UNSECURED N			1	1.G FE	224,484	109.0532	218,106	200,000	206,082		(2,608)			4.875	3.433	JD	433	9,750	01/29/2013	06/15/2023
133131-AZ-5	Camden Property Trust-SENIOR UNSECURED				1.G FE	2,997,870	110.2642	3,307,927	3,000,000	2,997,986		116			2.800	2.808	MN	10,733	47,833	04/16/2020	05/15/2030
13342B-AF-2	CAMERON INTL CORP-SENIOR UNSECURED BOND			1	2.A FE	2,169,451	120.0783	2,101,370	1,750,000	2,096,619		(10,655)			5.950	4.441	JD	8,677	104,125	02/13/2013	06/01/2041
13342B-AL-9	CAMERON INTL CORP-SENIOR UNSECURED NOTE			1	2.A FE	523,115	108.9807	572,149	525,000	524,354		199			4.000	4.044	JD	933	21,000	12/11/2013	12/15/2023
14042T-CS-4	Capital One Bank USA NA-SENIOR UNSECURED			2	2.A FE	1,026,993	101.6651	1,118,316	1,100,000	1,045,757		18,764			2.014	4.533	JJ	9,477	11,015	03/24/2020	01/27/2023
14149Y-BM-9	CARDINAL HEALTH INC-SENIOR UNSECURED			1	2.B FE	300,000	117.7035	353,110	300,000	300,000					4.368	4.368	JD	582	13,104	06/01/2017	06/15/2047
141781-BF-0	CARGILL INC-SR UNSECURED			1	1.F FE	1,608,116	135.6486	2,220,568	1,637,000	1,608,810		(694)			4.760	4.802	MN	8,225	77,921	09/19/2018	11/23/2045
141781-BM-5	Cargill Inc-SENIOR UNSECURED				1.F FE	2,996,520	105.1637	3,154,911	3,000,000	2,996,697		177			2.125	2.138	AO	12,042	31,875	04/20/2020	04/23/2030
142339-AF-7	Carlisle Cos Inc-SENIOR UNSECURED NOTE			1	2.B FE	1,694,679	104.9989	1,784,981	1,700,000	1,698,786		585			3.750	3.788	MN	8,146	63,750	11/15/2012	11/15/2022
14313*-AA-1	CarMax Auto Superstores, Senior Note Ser			1	2.B	450,000	105.0250	472,613	450,000	450,000					3.860	3.860	AO	3,088	17,370	06/22/2016	04/27/2023
14313*-AB-9	CarMax Auto Superstores, Senior Note Ser			1	2.B	1,230,000	111.0076	1,365,393	1,230,000	1,230,000					4.170	4.170	AO	9,118	51,291	06/22/2016	04/27/2026
14313*-AC-7	CarMax Auto Superstores, Senior Note Ser			1	2.B	360,000	112.5794	405,286	360,000	360,000					4.270	4.270	AO	2,733	15,372	06/22/2016	04/27/2028
14314C-AA-3	CARLYLE FINANCE LLC-SENIOR UNSECURED			1	2.A FE	4,995,700	131.5325	6,576,626	5,000,000	4,995,369		61			5.650	5.656	MS	83,181	282,500	09/07/2018	09/15/2048
143499-AB-7	Carnegie Institution of -UNSECURED			1,2	1.C FE	5,000,000	104.1615	5,208,073	5,000,000	5,000,000					3.224	3.224	JJ	80,600	9,851	06/03/2020	07/01/2049
14456#-AB-2	Carrix, Inc. Gtd Senior Note			1	2.B PL	3,500,000	116.4384	4,075,344	3,500,000	3,500,000					5.060	5.060	JJ	74,284	177,100	07/19/2017	07/31/2029
14879E-AD-0	CATALENT PHARMA SOLUTION-SENIOR UNSECURE			1	4.A FE	675,000	102.0000	688,500	675,000	675,000					4.875	4.872	JJ	15,173	32,906	10/13/2017	01/15/2026
149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND			1	1.G FE	854,464	126.5188	1,186,746	938,000	863,149		1,459			3.803	4.310	FA	13,476	35,672	06/17/2016	08/15/2042
149123-CE-9	Caterpillar Inc-SENIOR UNSECURED BOND			1	1.G FE	1,091,386	146.1693	1,476,309	1,010,000	1,089,183		(627)			4.750	4.345	MN	6,130	47,975	05/02/2017	05/15/2064
149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED				1.F FE	9,310,122	117.2217	10,901,622	9,300,000	9,309,666		(456)			3.250	3.244	AO	68,846	151,125	04/08/2020	04/09/2050
14916R-AD-6	CATHOLIC HEALTH INITIATI-SECURED NOTE			1	2.A FE	898,083	118.1204	1,063,084	900,000	898,355		43			4.350	4.363	MN	6,525	39,150	10/25/2012	11/01/2042
15135#-BN-1	Centennial Energy Holdin Senior Note Ser			1	2.B	2,500,000	117.5887	2,939,718	2,500,000	2,500,000					4.970	4.969	JD	3,797	124,250	12/20/2012	12/20/2027
15135#-BR-2	Centennial Energy Holdin Senior Note Ser			1	2.B	2,500,000	117.5887	2,939,718	2,500,000	2,500,000					4.970	4.969	JD	3,797	124,250	02/20/2013	12/20/2027
15135#-BX-9	Centennial Energy Holdin Senior Unsecure				2.B	900,000	115.2515	1,037,264	900,000	900,000					4.530	4.530	AO	9,853	40,770	04/04/2019	04/04/2029
151895-C*-8	CenterPoint Properties T Senior Note Ser			1	2.C	1,800,000	104.6690	1,884,042	1,800,000	1,800,000					3.600	3.599	JD	3,420	97,200	06/12/2013	06/12/2023
151895-D*-7	CenterPoint Properties T Senior Note Ser			1	2.C	1,875,000	106.0363	1,988,181	1,875,000	1,875,000					3.590	3.589	JD	4,301	67,313	06/08/2016	06/08/2024
151895-D@-5	CenterPoint Properties T Senior Note Ser				2.C	1,800,000	109.1964	1,965,535	1,800,000	1,800,000					3.750	3.750	FA	23,625	67,500	08/25/2016	08/25/2026
15189X-AM-0	CENTERPOINT ENER HOUSTON-SECURED NOTE			1	1.F FE	1,895,136	116.8816	2,220,751	1,900,000	1,895,974		121			3.550	3.564	FA	28,104	67,450	08/07/2012	08/01/2042
15189X-AS-7	CenterPoint Energy Houst-SECURED			1	1.F FE	199,128	126.6630	253,326	200,000	199,166		17			3.950	3.975	MS	2,633	7,900	02/26/2018	03/01/2048
15189X-AU-2	CenterPoint Energy Houst-SECURED			1,2	1.F FE	898,191	108.3280	974,952	900,000	898,228		37			2.900	2.910	JJ	14,935		06/02/2020	07/01/2050
156504-AH-5	Century Communities Inc-SENIOR UNSECURED			1	4.B FE	299,631	103.8333	311,500	300,000	299,755		44			5.875	5.895	JJ	8,127	17,625	01/03/2018	07/15/2025
15678#-AJ-4	Cerner Corporation Senior Note Ser			1	1.F	4,000,000	108.3340	4,333,360	4,000,000	4,000,000					3.580	3.580	FA	54,098	143,199	01/29/2015	02/14/2025
15909#-AA-4	Chanel, Inc. Senior Note Ser			1	2.A	3,000,000	108.2575	3,247,725	3,000,000	3,000,000					3.770	3.770	AO	23,877	113,075	10/15/2014	10/15/2024
15909#-AB-2	Chanel, Inc. Senior Note Ser			1	2.A	2,000,000	111.8791	2,237,582	2,000,000	2,000,000					3.920	3.920	AO	16,551	78,375	10/15/2014	10/15/2026
161175-BL-7	Charter Communications O-FIRST LIEN			1	2.C FE	3,778,005	124.6122	4,581,990	3,677,000	3,772,631		(1,805)			5.375	5.189	MN	32,940	197,639	12/04/2017	05/01/2047
16876A-AA-2	CHILDREN'S HOSPITAL MEDI- SECURED NOTE			1	1.C FE	763,707	127.9813	947,062	740,000	760,821		(547)			4.268	4.077	MN	4,036	31,583	03/24/2015	05/15/2044
16876B-AA-0	CHILDREN'S HOSPITAL CORP-UNSECURED			1,2	1.C FE	196,805	128.0376	243,272	190,000	196,316		(143)			4.115	3.908	JJ	3,909	7,819	05/25/2017	01/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171265-A@-0	Chugach Electric Associa First Mortgage			1	1.G	1,399,999	120.1630	1,682,281	1,399,999	1,399,999					4.750	4.750	MS	54,414	33,250	01/21/2011	03/15/2041
171265-B*-1	Chugach Electric Associa First Mtg Bond			1	1.G	804,000	120.5218	968,995	804,000	804,000					4.410	4.410	MS	10,440	35,456	01/11/2012	03/15/2042
171340-AL-6	Church & Dwight Co Inc-SENIOR UNSECURED			1	2.A FE	5,914,176	123.7910	7,427,462	6,000,000	5,920,032		2,417			3.950	4.020	FA	98,750	213,300	05/27/2020	08/01/2047
171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED			1,5	2.A FE	1,628,804	110.4538	1,877,714	1,700,000	1,642,192		7,608			3.150	3.737	FA	22,313	53,550	03/15/2019	08/01/2027
171798-AE-1	Cimarex Energy Co-SENIOR UNSECURED			1	2.C FE	1,098,482	113.6620	1,250,282	1,100,000	1,098,656		127			4.375	4.392	MS	14,170	48,125	03/06/2019	03/15/2029
17252M-AG-5	CINTAS CORPORATION NO. 2-SENIOR UNSECURE			1	1.G FE	1,071,904	131.6165	1,250,357	950,000	1,041,436		(3,857)			6.150	5.226	FA	22,072	58,425	09/30/2011	08/15/2036
17275R-AD-4	Cisco Systems Inc-NOTE			1	1.E FE	2,893,728	153.6990	4,457,270	2,900,000	2,895,044		134			5.900	5.914	FA	64,638	171,100	04/05/2010	02/15/2039
17275R-AF-9	Cisco Systems Inc-BOND			1	1.E FE	2,074,627	149.6205	3,216,841	2,150,000	2,089,030		1,726			5.500	5.747	JJ	54,526	118,250	03/29/2010	01/15/2040
172967-JL-6	CITIGROUP INC-SUBORDINATED				2.B FE	1,711,217	111.2664	1,919,345	1,725,000	1,717,907		1,480			3.875	3.980	MS	17,639	66,844	02/25/2016	03/26/2025
17858P-AA-9	CITY OF HOPE-SECURED			1	1.E FE	1,094,513	143.0851	1,287,766	900,000	1,084,486		(4,723)			5.623	4.217	MN	6,466	50,607	03/19/2019	11/15/2043
184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Sec			1	1.F FE	932,684	109.1877	1,018,376	932,684	932,684					3.780	3.779	JD	2,448	35,255	06/06/2013	06/06/2025
184692-B@-9	Clearbridge Energy MLP F Senior Secured			1	1.F FE	932,684	105.3443	982,529	932,684	932,684					3.650	3.649	JD	2,364	34,043	06/06/2013	06/06/2023
184692-C*-0	Clearbridge Energy MLP Fd Inc-Senior Sec			1	1.F FE	45,764	112.5059	51,487	45,764	45,764					4.200	4.200	AO	326	1,922	04/30/2014	04/30/2026
18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior			1	1.F FE	486,964	109.6005	533,715	486,964	486,964					4.020	4.019	FA	7,830	19,576	02/07/2013	02/07/2025
18469P-A@-9	Clearbridge Energy MLP Op Fd Inc-Senior			1	1.F FE	117,100	105.3293	123,340	117,100	117,100					3.870	3.869	FA	1,813	4,532	02/07/2013	02/07/2023
18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Sec			1	1.F FE	502,839	110.0846	553,548	502,839	502,839					4.080	4.080	MS	5,300	20,516	03/28/2013	03/28/2025
18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior			1	1.F FE	248,732	105.7793	263,107	248,732	248,732					3.930	3.930	MS	2,525	9,775	03/28/2013	03/28/2023
191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED				1.E FE	16,602,780	107.2505	17,910,825	16,700,000	16,603,689		909			2.750	2.774	JD	38,271	267,896	05/27/2020	06/01/2060
195674-J@-6	Colonial Gas Co. Senior Note Ser			1	1.G FE	2,150,000	124.6702	2,680,409	2,150,000	2,150,000					4.628	4.628	MS	29,298	99,500	03/15/2012	03/15/2042
195869-AJ-1	COLONIAL PIPELINE CO-NOTE			1	1.G FE	399,708	133.5787	534,315	400,000	399,777		10			6.580	6.585	FA	8,993	26,320	08/20/2002	08/28/2032
195869-AN-2	COLONIAL PIPELINE CO-BOND			1	1.G FE	2,579,798	115.0281	2,990,730	2,600,000	2,582,735		454			4.200	4.246	AO	23,053	109,200	04/03/2013	04/15/2043
20030N-AC-5	Comcast Corp-NOTE			1	1.G FE	1,157,929	153.0189	1,606,699	1,050,000	1,124,223		(3,977)			7.050	6.214	MS	21,796	74,025	08/05/2009	03/15/2033
20030N-AM-3	Comcast Corp-NOTE			1	1.G FE	1,398,864	152.5393	2,059,281	1,350,000	1,387,813		(1,372)			6.450	6.170	MS	25,639	87,075	05/21/2010	03/15/2037
20030N-AV-3	Comcast Corp-SENIOR UNSECURED NOTE			1	1.G FE	775,131	159.4911	1,116,438	700,000	758,939		(2,000)			6.950	6.134	FA	18,379	48,650	04/23/2010	08/15/2037
20030N-AY-7	Comcast Corp-SENIOR UNSECURED NOTE			1	1.G FE	1,700,920	157.6298	2,364,447	1,500,000	1,661,966		(5,397)			6.550	5.576	JJ	49,125	98,250	10/11/2012	07/01/2039
20030N-BB-6	Comcast Corp-SENIOR UNSECURED NOTE			1	1.G FE	1,155,016	155.6820	1,712,502	1,100,000	1,145,062		(1,229)			6.400	6.035	MS	23,467	70,400	06/02/2010	03/01/2040
20162R-AB-8	Marine Corps Community S-UNSECURED BOND			1	1.D FE	560,412	103.3389	488,586	472,800	483,593		(7,224)			6.316	4.629	JD	2,489	29,862	07/01/2009	06/01/2022
202795-HG-8	COMMONWEALTH EDISON CO-1ST MTG			1	1.F FE	315,873	136.4956	409,487	300,000	309,552		(545)			5.875	5.510	FA	7,344	17,625	07/09/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CO-BOND			1	1.F FE	383,601	144.1658	432,497	300,000	363,640		(2,987)			5.900	4.021	MS	5,212	17,700	05/22/2013	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CO-SECURED BOND			1	1.F FE	805,329	152.3724	1,066,607	700,000	782,850		(2,913)			6.450	5.380	JJ	20,819	45,150	05/17/2011	01/15/2038
202795-JM-3	Commonwealth Edison Co-SECURED			1	1.F FE	399,924	125.8757	503,503	400,000	399,915		1			4.000	4.001	MS	5,333	16,000	02/12/2018	03/01/2048
207597-EG-6	CONNECTICUT LIGHT & PWR-SECURED				1.E FE	617,590	129.4194	647,097	500,000	615,552		(2,038)			4.300	2.906	AO	4,539	10,750	06/03/2020	04/15/2044
207597-EH-4	Connecticut Light & Powe-SECURED			1	1.E FE	207,544	128.3353	256,671	200,000	207,060		(176)			4.150	3.921	JD	692	8,300	02/13/2018	06/01/2045
20825C-AQ-7	ConocoPhillips-NOTE			1	1.G FE	387,822	154.3119	462,936	300,000	380,954		(2,902)			6.500	4.332	FA	8,125	19,500	07/20/2018	02/01/2039
209111-EY-5	Consolidated Edison Co o-SENIOR UNSECURE			1	2.A FE	448,299	137.3988	618,295	450,000	448,615		40			5.500	5.526	JD	2,063	24,750	12/02/2009	12/01/2039
209111-FD-0	Consolidated Edison Co o-SENIOR UNSECURE			1	1.G FE	633,234	126.1679	757,007	600,000	628,891		(758)			4.450	4.121	MS	7,862	26,700	08/26/2014	03/15/2044
21017#-AA-1	Consolidated Terminals L Senior Secured			1	2.C PL	3,800,000	108.9550	4,140,290	3,800,000	3,800,000					4.820	4.819	JD	9,667	183,160	12/12/2013	12/12/2023
21036P-AT-5	CONSTELLATION BRANDS INC-SENIOR UNSECURE			1	2.C FE	1,097,040	127.4534	1,389,242	1,090,000	1,096,515		(136)			4.500	4.460	MN	7,085	49,050	05/03/2017	05/09/2047
210518-CX-2	CONSUMERS ENERGY CO-SECURED			1	1.E FE	131,404	139.1401	180,882	130,000	131,367		(11)			4.350	4.296	FA	1,901	5,655	05/04/2017	08/31/2064
210518-DJ-2	Consumers Energy Co-SECURED				1.E FE	2,974,470	99.6718	2,990,155	3,000,000	2,974,640		170			2.500	2.534	MN	12,500	35,000	04/29/2020	05/01/2060
212015-AH-4	CONTINENTAL RESOURCES IN-SENIOR UNSECURE			1	3.A FE	1,272,131	100.0337	1,262,425	1,262,000	1,261,177		5,203			5.000	5.034	MS	18,579	63,100	06/22/2017	09/15/2022
212015-AQ-4	CONTINENTAL RESOURCES-SENIOR UNSECURED			1	3.A FE	163,500	98.9010	197,802	200,000	165,556		631			4.900	6.318	JD	817	9,800	06/20/2017	06/01/2044
212015-AS-0	Continental Resources In-SENIOR UNSECURE			1	3.A FE	1,500,000	102.2988	1,534,482	1,500,000	1,500,000					4.375	4.374	JJ	30,260	65,625	05/29/2018	01/15/2028
21867*-AA-6	Core Laboratories U.S. I Senior Note Ser			1	2.C	1,500,000	101.7842	1,526,763	1,500,000	1,500,000					4.010	4.010	MS	15,205	60,150	09/30/2011	09/30/2021
21867*-AB-4	Core Laboratories U.S. I Senior Note Ser			1	2.C	1,600,000	106.5332	1,704,531	1,600,000	1,600,000					4.110	4.110	MS	16,623	65,760	09/30/2011	09/30/2023
21871@-AA-8	CoreSite, L.P. Senior Note			1	2.B PL	2,100,000	106.0702	2,227,474	2,100,000	2,100,000					4.190	4.189	JD	3,911	87,990	06/15/2016	06/15/2023
21871@-AC-4	Coresite Realty Corp Senior Note Series				2.B PL	500,000	110.6749	553,375	500,000	500,000					4.110	4.107	AO	7,763	27,286	04/17/2019	04/17/2026
21871@-AD-2	Coresite Realty Corp Senior Note Series				2.B PL	500,000	113.6775	568,388	500,000	500,000					4.310	4.307	AO	8,141	26,716	07/17/2019	04/17/2029
219023-AC-2	INGREDION INC-SENIOR UNSECURED NOTE			1	2.B FE	3,142,065	135.9193	3,452,351	2,540,000	3,021,141		(19,006)			6.625	4.917	AO	35,525	168,275	06/15/2016	04/15/2037
22100*-AA-1	Corvias Campus Living LL Senior Secured			1	2.C PL	4,967,764	124.2336	6,171,631	4,967,764	4,967,764					5.300	5.299	JJ	131,646	263,291	05/14/2015	07/01/2050
22101#-AA-6	CORVIAS CAMPUS LIVING - HU, LLC - Sr Se				4.B PL	7,397,566	80.0000	5,918,053	7,397,566	7,397,566					5.910	5.911	JD	255,031		01/13/2017	06/01/2031
224044-CF-2	COX COMMUNICATIONS INC-SR UNSECURED			1	2.B FE	387,960	126.1573	466,782	370,000	384,077		(743)			4.800	4.424	FA	7,400	17,760	02/13/2015	02/01/2035
228227-BD-5	Crown Castle Internation-SR UNSECURED			1	2.C FE	1,100,000	109.4569	1,204,026	1,100,000	1,100,000					5.250	5.248	JJ	26,629	57,750	02/28/2013	01/15/2023

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822R-BH-2	Crown Castle Towers LLC-SECURED			1	1.F FE	309,540	114.2995	342,899	300,000	307,671		(1,110)			4.241	3.767	MON	565	12,718	04/15/2019	07/15/2028
22822V-AF-8	CROWN CASTLE INTL CORP-SENIOR UNSECURED			1	2.C FE	918,272	127.8505	1,176,225	920,000	918,341		28			4.750	4.761	MN	5,584	43,700	05/01/2017	05/15/2047
22822V-AH-4	CROWN CASTLE INTERNATION-SENIOR UNSECURE			1	2.C FE	999,300	112.8465	1,128,465	1,000,000	999,495		61			3.650	3.658	MS	12,167	36,500	07/25/2017	09/01/2027
22966R-AB-2	CUBESMART LP-SENIOR UNSECURED NOTE REID			1	2.B FE	1,405,100	109.5523	1,533,732	1,400,000	1,401,601		(662)			4.375	4.322	JD	2,722	61,250	07/15/2014	12/15/2023
22966R-AC-0	CUBESMART LP-SR UNSECURED			1	2.B FE	224,404	112.5314	253,196	225,000	224,675		58			4.000	4.032	MN	1,150	9,000	10/19/2015	11/15/2025
23157#-AD-1	Curtiss-Wright Corp. Gtd Senior Note			1	2.C	1,200,000	102.0265	1,224,318	1,200,000	1,200,000					3.840	3.839	JD	3,840	46,080	12/08/2011	12/01/2021
23157#-AE-9	Curtiss-Wright Corp. Gtd Senior Note			1	2.C	1,800,000	112.0493	2,016,887	1,800,000	1,800,000					4.240	4.239	JD	6,360	76,320	12/08/2011	12/01/2026
23157#-AK-5	Curtiss-Wright Corporati Guaranteed Seni				2.C	5,000,000	104.4397	5,221,985	5,000,000	5,000,000					3.100	3.100	FA	59,417		08/13/2020	08/13/2030
23157#-AL-3	Curtiss-Wright Corporati Guaranteed Seni				2.C	900,000	103.2979	929,681	900,000	900,000					3.200	3.200	FA	11,040		08/13/2020	08/13/2032
23325P-A*-5	DNP Select Income Fund I Senior Secured				1.C FE	3,800,000	103.8055	3,944,609	3,800,000	3,800,000					2.760	2.760	JJ	48,944	104,880	07/22/2016	07/13/2023
23325P-A@-3	DNP Select Income Fund I Senior Secured				1.C FE	1,200,000	107.7981	1,293,577	1,200,000	1,200,000					3.000	3.000	JJ	16,800	36,000	07/22/2016	07/13/2026
23338V-AE-6	DTE Electric Co-SECURED			1	1.E FE	1,671,081	120.8168	2,023,682	1,675,000	1,671,480		87			3.700	3.713	MS	18,248	61,975	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO-SECURED			1	1.E FE	324,760	121.9185	396,235	325,000	324,778		5			3.700	3.704	JD	1,002	12,025	05/10/2016	06/01/2046
23338V-AJ-5	DTE Electric Co-SECURED			1	1.E FE	3,471,930	129.5252	4,533,380	3,500,000	3,472,789		513			3.950	3.996	MS	46,083	138,250	02/11/2019	03/01/2049
23386#-AH-5	Dairy Farmers of America Senior Note Ser			1	2.B	1,800,000	107.3623	1,932,521	1,800,000	1,800,000					3.760	3.759	JD	2,632	101,520	12/17/2012	12/17/2024
23386#-AJ-1	Dairy Farmers of America Senior Note Ser			1	2.B	2,500,000	111.2463	2,781,158	2,500,000	2,500,000					3.960	3.959	JD	3,850	148,500	12/17/2012	12/17/2027
23386#-AK-8	Dairy Farmers of America Senior Note Ser			1	2.B	700,000	107.1714	750,200	700,000	700,000					3.690	3.689	JJ	12,556	25,830	01/06/2015	01/06/2025
244199-BK-0	Deere & Co-SENIOR UNSECURED				1.F FE	1,399,972	129.4647	1,812,506	1,400,000	1,399,934		(38)			3.750	3.750	AO	11,083	28,438	03/25/2020	04/15/2050
24531#-AA-2	Del Real, LLC Senior Sub Note			2	6. Z	528,393	90.0000	475,554	528,393	475,554	(52,839)				11.000	10.999	JAJO	58,389	15,718	10/07/2016	04/06/2023
24617#-AA-9	Delaware North Companies Senior Secured			1	2.B PL	1,122,895	109.6309	1,231,040	1,122,895	1,122,895					3.820	3.820	MN	5,600	42,895	11/14/2014	11/14/2034
246688-AF-2	DELHAIZE AMERICA LLC-NOTE			1	2.A FE	820,302	160.9819	1,126,873	700,000	779,548		(5,023)			9.000	7.400	AO	13,300	63,000	06/03/2009	04/15/2031
24736@-AA-7	Delta Air Lines Inc. Junior Subordinated				2.B PL	4,047,336	108.7889	4,403,052	4,047,336	4,047,336					8.000	8.003	JD	18,888	216,757	04/14/2020	06/10/2027
24906P-A*-0	DENTSPLY SIRONA Inc. Senior Note Ser		B		2.B	2,202,480	102.6226	2,435,450	2,373,210	2,373,210				200,340	1.010	1.010	AUG	9,055	23,416	08/15/2016	08/15/2026
24906P-AA-7	DENTSPLY SIRONA Inc-SENIOR UNSECURED				2.B FE	3,492,580	110.6315	3,872,101	3,500,000	3,492,906		326			3.250	3.275	JD	9,479	58,455	05/20/2020	06/01/2030
24906P-B*-9	DENTSPLY SIRONA Inc. Senior Note Ser		B		2.B	5,244,000	102.6647	5,801,069	5,650,500	5,650,500				477,000	1.170	1.170	AUG	24,975	64,584	08/15/2016	08/15/2028
25044@-AA-1	DESERT SUNLIGHT FDG TR I -SR SEC SER A-1			1	1.A PL	2,522,762	113.1738	2,855,105	2,522,762	2,522,762					3.506	3.506	JAJO	20,638	88,448	01/07/2014	10/07/2036
25044@-AB-9	DESERT SUNLIGHT FDG TR I SER A-1-NG			1	3.B PL	4,211,058	119.5675	5,027,342	4,204,606	4,209,967		(210)			5.486	5.474	JAJO	287,632	216,293	03/20/2014	10/07/2036
250847-DU-1	DTE Electric Co-SENIOR SECURED NOTE			1	1.F FE	256,340	144.8104	289,621	200,000	237,752		(2,417)			6.350	4.292	AO	2,681	12,700	11/30/2011	10/15/2032
250847-EA-4	DTE Electric Co-SENIOR SECURED NOTE			1	1.F FE	364,761	139.3064	417,919	300,000	349,323		(1,975)			5.700	4.311	AO	4,275	17,100	09/28/2011	10/01/2037
250847-EB-2	DTE Electric Co-SENIOR SECURED NOTE			1	1.F FE	556,832	145.5792	582,317	400,000	515,573		(5,296)			6.625	4.081	JD	2,208	26,500	11/09/2011	06/01/2036
25245B-AA-5	Diageo Investment Corp-SENIOR UNSECURED			1	1.G FE	102,876	127.8885	127,889	100,000	102,692		(78)			4.250	4.060	MN	590	4,250	07/20/2018	05/11/2042
25389J-AQ-9	DIGITAL REALTY TRUST LP-SENIOR UNSECURED			1	2.B FE	252,708	116.9759	292,440	250,000	251,448		(284)			4.750	4.606	AO	2,969	11,875	03/08/2016	10/01/2025
254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED				1.G FE	1,918,362	118.3280	2,070,740	1,750,000	1,849,929		(39,069)			8.875	6.186	AO	28,043	155,313	11/25/2019	04/26/2023
254687-DZ-6	Walt Disney Co/The-SENIOR UNSECURED				1.G FE	1,617,637	151.0860	2,417,375	1,600,000	1,616,136		(723)			6.200	6.091	JD	4,409	99,200	11/25/2019	12/15/2034
254687-EK-8	Walt Disney Co/The-SENIOR UNSECURED				2.A FE	1,761,131	154.1459	2,620,480	1,700,000	1,757,587		(1,892)			6.750	6.416	JJ	54,825	114,750	11/25/2019	01/09/2038
25468P-CR-5	Walt Disney Co/The-SENIOR UNSECURED NOTE			1	2.A FE	3,162,528	124.9230	3,997,537	3,200,000	3,169,366		898			4.125	4.194	JD	11,000	132,000	11/29/2011	12/01/2041
25470D-AK-5	DISCOVERY COMMUNICATIONS-SR UNSECURED			1	2.C FE	349,703	109.6088	383,631	350,000	349,852		29			3.450	3.460	MS	3,555	12,075	02/25/2015	03/15/2025
25654#-AA-0	Dodger Tickets LLC Senior Secured			1	2.C PL	1,055,162	119.6479	1,262,480	1,055,162	1,055,162					5.660	5.656	MAR	44,958	59,722	05/11/2005	03/31/2030
25746U-AV-1	Dominion Resources Inc/V-SENIOR UNSECURE			1	2.B FE	1,154,680	139.1105	1,391,105	1,000,000	1,120,754		(5,688)			5.950	4.783	JD	2,644	59,500	02/26/2014	06/15/2035
25746U-BD-0	DOMINION RES INC VA SR NT 2008 SER B			1	2.B FE	2,554,300	150.7570	3,015,140	2,000,000	2,458,630		(16,135)			7.000	5.013	JD	6,222	140,000	02/26/2014	06/15/2038
260003-AK-4	Dover Corp-SENIOR UNSECURED NOTE			1	2.A FE	370,731	126.9984	380,995	300,000	356,346		(1,822)			5.375	3.998	MS	5,375	16,125	10/04/2011	03/01/2041
260543-BY-8	Dow Chemical Co/The-NOTE			1,5	2.C FE	398,248	178.4883	713,953	400,000	398,396		30			9.400	9.444	MN	4,804	37,600	05/07/2009	05/15/2039
260543-CG-6	Dow Chemical Co/The-SENIOR UNSECURED NOT			1	2.C FE	2,851,428	122.3316	3,547,616	2,900,000	2,859,219		1,065			4.375	4.476	MN	16,212	126,875	04/19/2017	11/15/2042
26136*-AA-0	Doyon Utilities, LLC Senior Secured			1	2.B	700,000	109.2094	764,466	700,000	700,000					3.480	3.480	JD	2,098	24,360	06/01/2016	06/01/2026
26136*-AB-8	Doyon Utilities, LLC Senior Secured			1	2.B	500,000	115.0713	575,357	500,000	500,000					4.050	4.050	JD	1,744	20,250	06/01/2016	06/01/2036
26138E-AJ-8	Dr Pepper Snapple Group -NOTE			1,5	2.B FE	427,959	158.1023	545,453	345,000	410,257		(2,161)			7.450	5.715	MN	4,284	25,703	06/03/2010	05/01/2038
26439@-AA-2	Duke Endowment (The) Senior Note			1	1.C	3,726,065	114.8490	4,279,349	3,726,065	3,726,065					3.850	3.850	AO	24,307	143,454	10/31/2012	10/31/2037
26441Y-AW-7	DUKE REALTY LP-SENIOR UNSECURED NOTE REI			1	2.A FE	1,244,800	104.9861	1,312,326	1,250,000	1,248,872		567			3.875	3.925	AO	10,226	48,438	09/14/2012	10/15/2022
26441Y-AX-5	DUKE REALTY LP-SENIOR UNSECURED NOTE REI			1	2.A FE	595,074	104.4681	626,809	600,000	598,697		526			3.625	3.723	AO	4,592	21,750	03/12/2013	04/15/2023
26442C-AE-4	DUKE ENERGY CAROLINAS-BOND			1	1.F FE	394,304	151.4051	605,621	400,000	395,564		139			6.050	6.154	AO	5,109	24,200	06/10/2008	04/15/2038
26442C-AP-9	DUKE ENERGY CAROLINAS-SECURED			1	1.F FE	1,546,990	119.3239	1,861,453	1,560,000	1,548,602		279			3.750	3.796	JD	4,875	58,500	03/09/2015	06/01/2045
26442R-AB-7	DUKE ENERGY PROGRESS INC-SECURED			1	1.F FE	849,830	128.4544	1,091,862	850,000	849,828		3			4.375	4.376	MS	9,400	37,188	03/03/2014	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC 1ST MTG BD			1	1.F FE	777,332	126.6941	988,214	780,000	777,631		56			4.150	4.170	JD	2,698	32,370	11/17/2014	12/01/2044

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442T-AH-0	Duke University-SECURED				1.B FE	100,478	108.2163	108,216	100,000	100,469		(9)			2.832	2.811	AO	708	1,038	05/18/2020	10/01/2055
26443C-AA-1	DUKE UNIVERSITY HEALTH-SENIOR UNSECURED			1	1.C FE	2,017,780	125.3512	2,381,673	1,900,000	2,015,713		(2,067)			3.920	3.544	JD	6,207	74,480	04/20/2020	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC-SECURED			1	1.F FE	1,396,234	118.6469	1,661,057	1,400,000	1,396,530		80			3.750	3.765	MN	6,708	52,500	05/09/2016	05/15/2046
266228-C@-2	Duquesne Light Co. First Mortgage			1	1.F	1,700,000	128.4215	2,183,166	1,700,000	1,700,000					4.760	4.760	FA	33,717	80,920	02/01/2012	02/03/2042
26835@-AA-2	EC Group Holdings LLC Senior Sub Note				5.B	516,602	99.9248	516,306	516,694	516,628		14			11.500	11.505	MJSD	165	59,208	09/30/2020	12/31/2023
26860#-AA-8	EIF Pio Pico, LLC Senior Secured			1	2.B PL	3,370,645	109.3836	3,686,933	3,370,645	3,370,645					4.170	4.170	JD	72,293	142,129	02/11/2015	12/31/2041
26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED			1	1.G FE	6,685,868	123.8723	7,432,335	6,000,000	6,631,571		(31,169)			5.100	4.130	JJ	141,100	306,000	03/20/2019	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC-NOTE			1,5	2.A FE	933,966	146.7865	1,394,472	950,000	938,141		523			6.700	6.843	JD	5,304	63,650	03/30/2010	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC-UNSECURED SENIOR NO			5	2.A FE	3,903,663	153.9288	5,772,329	3,750,000	3,871,197		(4,661)			7.000	6.655	AO	55,417	262,500	02/07/2013	10/15/2037
26884L-AB-5	EQT Corp-SENIOR NOTE			1	3.C FE	273,475	102.2083	282,095	276,000	275,712		298			4.875	4.992	MN	1,719	13,455	11/02/2011	11/15/2021
26884T-AN-2	ERAC USA FINANCE LLC-SR UNSECURED			1	2.A FE	49,424	126.2606	63,130	50,000	49,482		12			4.500	4.571	FA	850	2,250	02/10/2015	02/15/2045
278058-AW-2	EATON CORP-DEBENTURE				2.A FE	676,358	140.4203	912,732	650,000	666,114		(1,263)			7.650	7.264	MN	6,354	49,725	07/06/2009	11/15/2029
278058-AY-8	EATON CORP-SENIOR UNSECURED NOTE				2.A FE	567,774	131.4739	788,844	600,000	576,783		1,067			5.450	5.862	AO	6,903	32,700	10/08/2009	10/15/2034
278062-AE-4	EATON CORP-SR UNSECURED			1	2.A FE	1,502,847	126.1834	1,798,114	1,425,000	1,494,271		(2,004)			4.150	3.819	MN	9,692	59,138	06/07/2016	11/02/2042
278865-AM-2	Ecolab Inc-SENIOR UNSECURED NOTE			1	2.A FE	1,015,032	146.3038	1,243,582	850,000	999,499		(4,374)			5.500	4.226	JD	2,987	46,750	04/04/2017	12/08/2041
278865-AW-0	ECOLAB INC-SENIOR UNSECURED			1	2.A FE	273,822	116.3807	349,142	300,000	275,633		513			3.700	4.219	MN	1,850	11,100	03/30/2017	11/01/2046
278865-BE-9	Ecolab Inc-SENIOR UNSECURED				2.A FE	499,530	127.2503	636,252	500,000	499,523		(7)			4.800	4.812	MS	6,467	12,000	03/20/2020	03/24/2030
28150#-AA-3	Educational Specialty Fu Senior Sub Note			2	5.B	370,029	100.6994	372,617	370,029	370,029					12.000	12.000	MJSD	11,471	45,144	03/09/2018	06/20/2023
28258#-AA-4	8point3 Solar Investco 1 Senior Secured				2.C PL	2,849,906	113.2358	3,227,113	2,849,906	2,849,906					4.680	4.680	MN	44,829	115,583	06/20/2018	11/30/2035
28258#-AB-2	8point3 Solar Investco 1 Junior Secured				3.B PL	363,360	111.2665	404,298	363,360	363,360					6.680	6.682	FA	8,293	22,149	10/19/2019	02/28/2029
28368E-AE-6	Kinder Morgan Inc/DE-BOND			1	2.B FE	694,750	145.0342	1,015,239	700,000	696,355		200			7.750	7.821	JJ	25,015	54,250	04/22/2010	01/15/2032
28370T-AD-1	KINDER MORGAN ENER PART-SENIOR UNSECURED			1	2.B FE	695,380	142.5597	997,918	700,000	695,905		85			7.500	7.556	MN	6,708	52,500	11/16/2010	11/15/2040
28501*-AJ-4	Electric Transmission Te Senior Note Ser			1	2.B	1,250,000	107.4730	1,343,413	1,250,000	1,250,000					4.510	4.510	MS	16,599	56,375	09/15/2011	09/15/2023
28501*-AM-7	Electric Transmission Te Senior Note Ser			1	2.B	3,750,000	109.4155	4,103,081	3,750,000	3,750,000					4.810	4.810	MS	53,110	180,375	03/15/2012	03/15/2024
28501*-BC-8	Electric Transmission Te Senior Notes Se				2.B	4,900,000	112.2135	5,498,462	4,900,000	4,900,000					4.390	4.390	AO	46,010	107,555	04/14/2020	04/14/2050
28621U-AA-1	Elevate Holdco Funding L Senior Secured			1	2.C PL	1,099,230	111.4486	1,225,076	1,099,230	1,099,230					5.350	5.350	MJSD	373,237		03/27/2013	12/31/2032
28661P-AA-3	Elite Sportswear LP Senior Sub Note			2	6. *		0.0000		552,111		27,195	157	551,797		11.500	11.500	JAJO			03/31/2018	01/14/2022
291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOT			1	1.F FE	1,535,829	138.9262	1,944,967	1,400,000	1,488,677		(5,543)			6.000	5.256	FA	31,733	84,000	07/01/2010	08/15/2032
291011-BB-9	Emerson Electric Co-SENIOR UNSECURED BON			1	1.F FE	298,491	144.3771	433,131	300,000	298,758		35			6.125	6.162	AO	3,879	18,375	04/14/2009	04/15/2039
291011-BM-5	Emerson Electric Co-SENIOR UNSECURED				1.F FE	2,996,340	105.6884	3,170,653	3,000,000	2,996,304		(36)			2.750	2.756	AO	17,417	38,042	04/27/2020	10/15/2050
29157T-AD-8	Emory University-UNSECURED				1.C FE	5,298,740	105.1489	5,572,893	5,300,000	5,298,799		59			2.143	2.146	MS	37,860	31,865	05/19/2020	09/01/2030
291641-B*-8	Empire District Electric First Mortgage			1	1.G	2,850,000	120.3367	3,429,596	2,850,000	2,850,000					4.320	4.320	MN	10,602	123,120	05/30/2013	05/30/2043
292505-AE-4	ENCANA CORP-SENIOR UNSECURED NOTE			1	3.A FE	1,619,835	111.4167	1,504,125	1,350,000	1,561,036		(7,837)			6.625	5.207	FA	33,788	89,438	10/26/2011	08/15/2037
292505-AG-9	ENCANA CORP-SENIOR UNSECURED NOTE			1	3.A FE	861,553	111.0200	777,140	700,000	826,495		(4,637)			6.500	4.923	FA	18,958	45,500	11/02/2011	02/01/2038
292505-AK-0	ENCANA CORP-SENIOR UNSECURED NOTE			1	3.A FE	1,378,565	94.7845	1,326,983	1,400,000	1,381,866		461			5.150	5.252	MN	9,213	72,100	03/12/2012	11/15/2041
29252B-AA-7	Enbridge Pipelines LLC Senior Note			1	1.G PL	3,840,141	108.6890	4,173,811	3,840,141	3,840,141					3.980	3.980	JD	79,639	155,353	08/18/2014	06/30/2040
29273R-AJ-8	Energy Transfer Partners-SENIOR UNSECURE			1	2.C FE	1,238,599	129.7048	1,297,048	1,000,000	1,192,454		(6,720)			7.500	5.705	JJ	37,500	75,000	10/17/2012	07/01/2038
29273R-AR-0	Energy Transfer Partners-SENIOR UNSECURE			1	2.C FE	2,180,873	121.8490	2,497,904	2,050,000	2,161,706		(2,690)			6.500	6.034	FA	55,521	133,250	01/27/2012	02/01/2042
29273R-AT-6	Energy Transfer Partners-SENIOR UNSECURE			1	2.C FE	2,582,658	105.4990	2,742,975	2,600,000	2,584,956		355			5.150	5.194	FA	55,792	133,900	01/14/2013	02/01/2043
29364D-AU-4	ENTERGY ARKANSAS INC 1ST MTG BD			1	1.F FE	49,836	112.8726	56,436	50,000	49,905		16			3.500	3.539	AO	438	1,750	01/05/2016	04/01/2026
29364G-AK-9	Entergy Corp-SENIOR UNSECURED				2.B FE	2,853,600	115.7500	3,356,750	2,900,000	2,854,156		556			3.750	3.840	JD	4,833	62,229	05/13/2020	06/15/2050
29365@-AB-2	Entergy New Orleans, Inc Senior Secured				2.B	2,300,000	104.6718	2,407,451	2,300,000	2,300,000					3.000	3.000	MS	20,317	32,392	03/26/2020	03/15/2025
29366W-AB-2	Entergy Mississippi LLC-SECURED				1.F FE	4,534,772	107.8993	4,963,369	4,600,000	4,535,419		647			3.500	3.576	JD	13,417	84,525	05/19/2020	06/01/2051
293791-AP-4	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1	2.A FE	2,411,119	140.8821	2,676,760	1,900,000	2,275,701		(19,031)			6.650	4.686	AO	26,674	126,350	08/07/2012	10/15/2034
29379V-AY-9	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1	2.A FE	2,594,178	118.9309	3,101,717	2,608,000	2,596,235		303			4.450	4.482	FA	43,843	116,056	08/06/2012	02/15/2043
29379V-BJ-1	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1	2.A FE	20,909	125.6530	25,131	20,000	20,846		(18)			4.900	4.612	MN	125	980	04/07/2017	05/15/2046
294752-A*-1	Equity One, Inc. Senior Note Ser			1	2.A	2,100,000	110.8177	2,327,172	2,100,000	2,100,000					3.810	3.810	MN	11,113	80,010	05/11/2016	05/11/2026
294752-A@-9	Equity One, Inc. Senior Note Ser			1	2.A	3,300,000	111.6245	3,683,609	3,300,000	3,300,000					3.910	3.910	FA	50,178	129,030	08/11/2016	08/11/2026
29717P-AL-1	ESSEX PORTFOLIO LP-SENIOR UNSECURED NOTE			1	2.A FE	2,136,912	105.0155	2,257,833	2,150,000	2,146,455		1,640			3.375	3.459	JJ	33,459	72,563	08/27/2014	01/15/2023
29717P-AT-4	Essex Portfolio LP-SENIOR UNSECURED			1	2.A FE	694,316	116.3521	814,465	700,000	695,198		483			4.000	4.099	MS	9,333	28,000	02/04/2019	03/01/2029
29717P-B#-3	Essex Portfolio L.P. Gtd Senior Note			1	2.A	1,600,000	101.9983	1,631,973	1,600,000	1,600,000					4.370	4.369	FA	23,501	69,918	08/30/2012	08/30/2021
29736R-AG-5	ESTEE LAUDER CO INC-SENIOR UNSECURED			1	1.E FE	177,355	132.4862	211,978	160,000	175,636		(397)			4.375	3.753	JD	311	7,000	05/05/2016	06/15/2045
29736R-AM-2	Estee Lauder Cos Inc/The-SENIOR UNSECURE				1.E FE	903,582	116.1815	1,045,634	900,000	903,536		(46)			3.125	3.104	JD	2,344	28,906	04/08/2020	12/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30215*-AR-9	Explorer Pipeline Co. Senior Note Ser				2.B	1,800,000	101.7158	1,830,884	1,800,000	1,800,000					3.760	3.760	AO	12,220	67,680	10/26/2017	10/29/2027
30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED			1	1.C FE	3,963,707	123.4150	4,813,184	3,900,000	3,960,287		(1,434)			4.114	4.014	MS	53,482	160,446	07/20/2018	03/01/2046
30231G-BM-3	Exxon Mobil Corp-SENIOR UNSECURED				1.C FE	5,000,000	113.5851	5,679,256	5,000,000	5,000,000					3.452	3.452	AO	36,438	86,300	04/13/2020	04/15/2051
30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND			1	1.E FE	1,607,750	133.5090	2,002,634	1,500,000	1,576,437		(4,708)			4.950	4.401	FA	30,938	74,250	05/01/2013	02/01/2033
313747-AF-4	FEDERAL REALTY INVESTMEN-NOTE REID			1	1.G FE	1,572,338	126.8411	1,902,617	1,500,000	1,527,012		(3,821)			7.480	7.083	FA	42,387	112,200	05/05/1998	08/15/2026
31428X-BG-0	FEDEX CORP-SENIOR UNSECURED			1	2.B FE	2,264,600	128.1316	2,799,676	2,185,000	2,257,760		(1,620)			4.550	4.329	AO	24,854	99,418	06/01/2016	04/01/2046
31428X-BN-5	FEDEX CORP-SENIOR UNSECURED			1	2.B FE	1,170,127	124.6439	1,483,262	1,190,000	1,171,477		366			4.400	4.502	JJ	24,144	52,360	06/01/2017	01/15/2047
320209-AB-5	First Financial Bancorp-SUBORDINATED			2	2.B FE	5,000,000	104.0000	5,200,000	5,000,000	5,000,000					5.250	5.250	MN	33,542	142,188	04/24/2020	05/15/2030
33616C-AB-6	FIRST REPUBLIC BANK-SUBORDINATED			2	2.A FE	99,657	126.3604	126,360	100,000	99,676		7			4.375	4.396	FA	1,823	4,375	07/24/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK-SUBORDINATED			2	2.A FE	2,151,825	130.4399	2,347,918	1,800,000	2,145,626		(5,890)			4.625	3.478	FA	31,913	48,563	04/20/2020	02/13/2047
33767B-AC-3	FirstEnergy Transmission-SENIOR UNSECURE			1	3.A FE	1,297,673	116.4903	1,514,374	1,300,000	1,297,662		39			4.550	4.561	AO	14,788	59,150	03/25/2019	04/01/2049
338128-AA-5	Fitch Group, Inc. Senior Note			1	2.A	980,000	102.3168	1,002,705	980,000	980,000					5.120	5.117	FA	19,792	50,176	08/09/2011	08/09/2021
33829T-AA-4	FIVE CORNERS FUNDING TRS-UNSECURED NOTE			1	1.G FE	403,444	110.8292	443,317	400,000	401,149		(374)			4.419	4.310	MN	2,259	17,676	01/17/2014	11/15/2023
341081-EP-8	FLORIDA POWER & LIGHT CO-BOND			1	1.E FE	252,753	137.4452	343,613	250,000	251,644		(93)			5.850	5.773	FA	6,094	14,625	12/11/2002	02/01/2033
341081-FL-6	FLORIDA POWER & LIGHT CO-SECURED BOND			1	1.D FE	777,426	128.1545	999,605	780,000	777,720		55			4.050	4.069	AO	7,898	31,590	09/02/2014	10/01/2044
341099-CL-1	FLORIDA PWR CORP 1ST MTG BD-DUKE ENERGY			1	1.F FE	402,780	153.7859	615,144	400,000	402,159		(68)			6.400	6.348	JD	1,138	25,600	06/27/2008	06/15/2038
34959J-AH-1	FORTIVE CORPORATION-SENIOR UNSECURED			1	2.B FE	1,138,483	121.6096	1,374,188	1,130,000	1,137,870		(177)			4.300	4.254	JD	2,160	48,590	04/12/2018	06/15/2046
349631-AN-1	Beam Suntory Inc-SENIOR UNSECURED NOTE			1	2.B FE	1,719,595	125.3867	1,943,494	1,550,000	1,679,128		(5,911)			5.875	5.059	JJ	41,990	91,063	01/23/2013	01/15/2036
35086@-AD-3	Four Corners Operating P Gtd Senior Note				2.C FE	1,800,000	112.9885	2,033,793	1,800,000	1,800,000					4.760	4.760	JD	2,618	85,680	12/20/2018	12/20/2028
355611-AA-2	Fred Hutchinson Cancer R-UNSECURED				1.F FE	7,413,992	112.1344	8,297,944	7,400,000	7,413,736		(256)			3.949	3.938	JJ	146,113	43,834	05/07/2020	01/01/2050
361448-AW-3	GATX CORP-SR UNSECURED			1	2.B FE	360,255	108.8075	397,147	365,000	362,798		471			3.250	3.403	MS	2,999	11,863	03/18/2015	03/30/2025
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED				2.B FE	540,080	119.1883	848,620	712,000	563,134		5,725			4.418	6.653	MN	4,019	31,456	07/01/2016	11/15/2035
36186C-BY-8	ALLY FINL INC SR GTD NT				3.A FE	809,305	147.0000	976,080	664,000	783,596		(7,786)			8.000	5.742	MN	8,853	53,120	06/21/2017	11/01/2031
36191*-AB-9	GFS US Holding LLC Senior Note Ser			1	2.B	2,900,000	109.9655	3,189,000	2,900,000	2,900,000					3.900	3.899	JD	1,257	113,100	06/27/2013	06/27/2025
36191*-AC-7	GFS US Holding LLC Senior Note Ser			1	2.B	2,900,000	114.1561	3,310,527	2,900,000	2,900,000					4.100	4.099	JD	1,321	118,900	06/27/2013	06/27/2028
36191G-AB-3	GNC HOLDINGS INC-SR UNSECURED			8	6. *	8,870	1.2500	11,088	887,000	8,870		119	373,649		1.500	1.500	FA		6,653	04/28/2016	08/16/2021
369550-BJ-6	General Dynamics Corp-SENIOR UNSECURED				1.F FE	2,069,130	136.2175	2,860,568	2,100,000	2,069,419		289			4.250	4.338	AO	22,313	46,112	03/23/2020	04/01/2050
37045X-BK-1	GENERAL MOTORS FINL CO-SENIOR UNSECURED			1	2.C FE	2,393,832	105.9982	2,543,956	2,400,000	2,397,659		900			3.700	3.742	MN	12,827	88,800	05/04/2016	05/09/2023
37362@-AA-0	Georgia Transmission Cor First Mortgage			1	1.D	1,863,000	116.8746	2,177,374	1,863,000	1,863,000					5.590	5.590	MJSD	27,268	105,022	06/25/2009	06/30/2030
37459*-AA-6	Giants Training Facility Senior Note Ser			1	2.C PL	1,891,552	127.8810	2,418,935	1,891,552	1,891,552					7.150	7.148	JD	11,271	135,246	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility Senior Note Ser			1	2.C PL	1,891,552	127.8810	2,418,935	1,891,552	1,891,552					7.150	7.148	JD	11,271	135,246	02/23/2011	12/01/2030
375558-BA-0	GILEAD SCIENCES INC-SR UNSECURED			1	2.A FE	286,450	127.6190	350,952	275,000	285,374		(252)			4.500	4.245	FA	5,156	12,375	05/09/2016	02/01/2045
375558-BD-4	GILEAD SCIENCES INC-SR UNSECURED			1	2.A FE	465,166	132.2933	568,861	430,000	462,059		(724)			4.750	4.258	MS	6,808	20,425	05/09/2016	03/01/2046
377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED			1	1.F FE	2,166,173	156.7631	2,931,471	1,870,000	2,101,179		(8,007)			6.375	5.277	MN	15,233	119,213	09/23/2014	05/15/2038
378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NO			1	2.A FE	3,198,176	107.9847	3,455,509	3,200,000	3,199,393		197			4.125	4.132	MN	11,367	132,000	05/22/2013	05/30/2023
378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED			1,5	2.A FE	882,257	111.8115	995,122	890,000	886,245		776			4.000	4.107	AO	7,417	35,600	04/08/2015	04/16/2025
38141E-C3-1	Goldman Sachs Group Inc/-SR UNSECURED			1	2.A FE	215,216	138.2774	276,555	200,000	214,002		(350)			4.800	4.317	JJ	4,613	9,600	04/12/2017	07/08/2044
38141G-VS-0	GOLDMAN SACHS GROUP INC-SR UNSECURED			2	2.A FE	126,985	138.6265	166,352	120,000	126,464		(147)			4.750	4.387	AO	1,108	5,700	04/06/2017	10/21/2045
38742#-AA-7	Granite Reliable Funding Pass Thru Trust			1	2.C PL	406,498	116.2607	472,598	406,498	406,498					6.040	6.040	JAJO	5,661	24,550	09/22/2011	01/08/2032
38742#-AB-5	Granite Reliable Funding Pass Thru Trust			1	1.A PL	1,354,703	108.9965	1,476,579	1,354,703	1,354,703					3.180	3.180	JAJO	9,932	43,080	09/22/2011	01/08/2032
391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURE			1	1.F FE	2,381,232	126.8299	3,043,919	2,400,000	2,382,403		357			4.150	4.196	JD	7,747	99,600	05/23/2017	06/03/2047
39138Q-AC-9	GREAT-WEST LIFECO FINANC-SENIOR UNSECURE			1	1.F FE	628,308	136.0256	816,154	600,000	627,371		(534)			4.581	4.293	MN	3,359	27,486	03/13/2019	05/17/2048
393154-L@-6	Green Mountain Power Cor First Mtg Bond			1	1.F	350,000	132.8089	464,831	350,000	350,000					6.830	6.829	MN	3,055	23,905	05/15/2008	05/15/2028
39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt				2.C PL	4,000,000	109.8000	4,392,000	4,000,000	4,000,000					5.640	5.639	MJSD	56,400	225,624	05/15/2017	06/30/2027
40447@-AH-8	Hmshost Corporation Gtd Senior Note			1	1.G PL	1,350,000	105.6251	1,425,939	1,350,000	1,350,000					5.400	5.399	MS	60,750	36,450	03/14/2013	09/01/2024
40447@-AJ-4	Hmshost Corporation Gtd Senior Note			1	1.G PL	3,500,000	106.8091	3,738,319	3,500,000	3,500,000					5.450	5.449	MS	158,958	95,374	03/14/2013	09/01/2025
40465@-AE-2	HSRE Core Holding I, LLC Senior Note Ser				2.C	500,000	111.0822	555,411	500,000	500,000					4.150	4.150	JJ	9,914	20,750	07/09/2018	07/09/2025
40465@-AF-9	HSRE Core Holding I, LLC Senior Note Ser				2.C	500,000	113.3811	566,906	500,000	500,000					4.250	4.250	FA	8,500	21,250	08/07/2018	08/07/2026
406216-AW-1	HALLIBURTON CO-SENIOR UNSECURED NOTE			1	2.A FE	1,999,308	133.9086	1,874,721	1,400,000	1,871,465		(17,980)			6.700	4.022	MS	27,619	93,800	12/13/2012	09/15/2038
406216-BA-8	HALLIBURTON CO-SENIOR UNSECURED NOTE			1	2.A FE	3,283,302	109.4747	3,612,666	3,300,000	3,286,125		388			4.500	4.531	MN	18,975	148,500	11/08/2011	11/15/2041
40728T-AA-1	HAMILTON COLLEGE-UNSECURED			1	1.C FE	242,144	120.8761	326,365	270,000	242,203		11			4.750	5.300	JJ	6,413	12,825	04/18/2017	07/01/2113
41138#-AA-3	Happy Floors Acquisition Senior Sub Note			2	5.B GI	117,808	100.0000	117,771	117,771	117,792		(16)			12.500	12.490	JAJO	41		12/31/2019	01/01/2023
41242*-AT-9	Hardwood Funding LLC Senior Note Ser			1	1.G FE	1,200,000	108.5878	1,303,054	1,200,000	1,200,000					3.530	3.530	JD	24,004	42,478	06/07/2013	06/07/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41242*-AU-6	Hardwood Funding LLC Senior Note Ser			1	1.G FE	2,200,000	112.6700	2,478,740	2,200,000	2,200,000					3.780	3.780	JD	47,124	83,391	06/07/2013	06/07/2028
413875-AR-6	HARRIS CORPORATION-SR UNSECURED			1,2	2.B FE	275,000	112.1085	308,298	275,000	275,000					3.832	3.832	AO	1,873	10,538	04/22/2015	04/27/2025
413875-AT-2	HARRIS CORPORATION-SENIOR UNSECURED			1,2	2.B FE	734,591	138.3743	927,108	670,000	729,795		(1,392)			5.054	4.443	AO	6,020	33,862	05/10/2017	04/27/2045
416515-BD-5	Hartford Financial Servi-SENIOR UNSECURE			1	2.A FE	1,781,946	132.0093	2,376,168	1,800,000	1,782,699		320			4.400	4.461	MS	23,320	79,200	03/13/2018	03/15/2048
41652P-AC-3	Hartford HealthCare Corp-SENIOR UNSECURE				1.F FE	779,496	104.3723	834,978	800,000	779,749		253			3.447	3.577	JJ	13,788	11,643	03/13/2020	07/01/2054
41683*-AA-6	Hartland Controls LLC-Senior Sub Note			2	5.B YE	336,042	100.0000	335,980	335,980	336,007		16			14.000	13.998	MJSD	10,160	13,314	03/31/2020	12/01/2023
41683*-AB-4	Hartland Controls Holdin Senior Sub Note			2	5.B GI	364,763	100.0000	364,763	364,763	364,763					14.000	14.000	MJSD	12,767	10,943	06/22/2015	12/01/2023
419866-D*-6	Hawaiian Electric Compan Senior Note Ser			1	2.B	1,100,000	117.2222	1,289,444	1,100,000	1,100,000					4.720	4.720	MN	8,653	51,920	04/19/2012	11/01/2029
419866-D@-4	Hawaiian Electric Compan Senior Note Ser			1	2.B	2,450,000	127.0782	3,113,416	2,450,000	2,450,000					5.390	5.390	AO	33,014	132,055	04/19/2012	04/01/2042
42225U-AF-1	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE			1,2	2.B FE	795,936	113.2175	905,740	800,000	797,216		371			3.750	3.811	JJ	15,000	30,000	06/01/2017	07/01/2027
42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser			1	1.G	1,000,000	114.2173	1,142,173	1,000,000	1,000,000					4.050	4.049	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AQ-7	HEB Grocery Co. L.P. Senior Note Ser			1	1.G	1,000,000	121.0018	1,210,018	1,000,000	1,000,000					4.550	4.549	JD	2,022	45,500	12/15/2011	12/15/2032
42251#-AU-8	HE Butt Grocery Company Senior Note Ser			1	1.G	10,000,000	110.3028	11,030,280	10,000,000	10,000,000					3.540	3.540	MS	89,483	354,000	03/30/2016	03/30/2031
42280#-AE-9	Heico Companies, LLC (Th Senior Note Ser			1	2.C	240,000	106.9475	256,674	240,000	240,000					6.500	6.497	JD	433	15,600	12/21/2010	12/21/2022
423074-AF-0	Kraft Heinz Foods Co-SR UNSEC				3.A FE	792,991	122.8500	1,044,225	850,000	818,385		3,086			6.375	7.018	JJ	24,986	54,188	06/22/2009	07/15/2028
42307T-AH-1	Kraft Heinz Foods Co-NOTE			1	3.A FE	4,736,686	141.8333	6,005,223	4,234,000	4,643,189		(11,532)			7.125	6.237	FA	125,697	301,673	04/09/2010	08/01/2039
427866-BG-2	Hershey Co/The-SENIOR UNSECURED				1.F FE	2,712,363	105.9672	2,861,114	2,700,000	2,712,170		(193)			2.650	2.627	JD	5,963	35,775	06/02/2020	06/01/2050
42970#-AA-2	High Noon Solar LLC Senior Secured			2	2.C PL	3,151,405	107.5863	3,390,480	3,151,405	3,151,405					4.110	4.110	JD	66,474	130,794	08/08/2017	12/31/2036
42981D-AA-4	HIGH STREET FUNDING TRUS-SENIOR UNSECURE			1	2.A FE	700,000	126.5920	886,144	700,000	700,000					4.682	4.682	FA	12,381	32,774	03/08/2018	02/15/2048
431282-AM-4	HIGHWOODS REALTY LP-SENIOR UNSECURED NOT			1	2.B FE	791,520	104.1213	832,970	800,000	798,014		916			3.625	3.752	JJ	13,372	29,000	12/11/2012	01/15/2023
431282-AR-3	Highwoods Realty LP-SENIOR UNSECURED			1	2.B FE	1,796,548	113.3138	2,039,649	1,800,000	1,797,054		282			4.200	4.223	AO	15,960	75,600	02/26/2019	04/15/2029
43148#-AA-7	Hill Top Energy Center, Senior Secured N				3.A PL	6,000,000	113.2366	6,794,196	6,000,000	6,000,000					5.830	5.830	JD	175,872	358,516	03/02/2020	12/31/2029
437076-AS-1	Home Depot Inc/The-SENIOR UNSECURED NOTE			1	1.F FE	3,427,031	150.8276	4,713,361	3,125,000	3,378,573		(11,601)			5.875	5.081	JD	7,650	183,594	05/16/2016	12/16/2036
437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED			1	1.F FE	875,960	133.2423	1,065,938	800,000	868,701		(1,671)			4.250	3.716	AO	8,500	34,000	05/10/2016	04/01/2046
437076-CC-4	Home Depot Inc/The-SENIOR UNSECURED				1.F FE	1,365,507	117.7371	1,530,582	1,300,000	1,363,691		(1,816)			3.300	2.958	AO	9,057	23,238	04/08/2020	04/15/2040
438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE			1	1.F FE	754,608	142.7587	856,552	600,000	715,570		(4,958)			5.700	4.065	MS	10,070	34,200	10/04/2011	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL -SENIORUNSECURED			1	1.F FE	4,275,864	144.8376	5,069,316	3,500,000	4,121,765		(19,589)			5.375	4.074	MS	62,708	188,125	10/05/2011	03/01/2041
438516-CA-2	Honeywell International -SENIOR UNSECURE				1.F FE	1,985,500	109.6071	2,192,142	2,000,000	1,985,679		179			2.800	2.836	JD	4,667	30,022	05/14/2020	06/01/2050
44107H-AD-4	NY Society for Relief of-SECURED			1	1.E FE	101,361	113.2598	113,260	100,000	101,224		(50)			4.081	3.981	AO	1,020	4,081	03/29/2018	04/01/2038
44107H-AE-2	NY Society for Relief of-SECURED			1	1.E FE	2,692,156	117.5735	3,174,483	2,700,000	2,692,480		144			4.131	4.148	AO	27,884	111,537	07/23/2018	04/01/2048
44416*-AB-2	Hudson Transmission Part Senior Secured			1	2.A PL	5,637,291	114.1303	6,433,857	5,637,291	5,637,291					4.420	4.420	FMAN	21,456	279,075	04/09/2014	05/31/2033
444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE			1	2.C FE	1,126,235	104.4425	1,201,089	1,150,000	1,144,693		2,624			3.150	3.400	JD	3,019	36,225	04/10/2013	12/01/2022
445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED N			1	2.A FE	1,926,686	109.0368	2,098,959	1,925,000	1,925,537		(181)			3.850	3.839	MS	21,822	74,113	03/04/2014	03/15/2024
44919*-AC-2	I 595 Express, LLC Senior Secured			1	1.F PL	2,341,122	109.2673	2,558,081	2,341,122	2,341,122					3.310	3.310	MJSD	19,837	99,194	10/15/2015	12/31/2031
44929@-AN-4	ICRE REIT Holdings Senior Note Ser			1	2.A	400,000	111.4358	445,743	400,000	400,000					3.660	3.660	JJ	7,157	14,640	07/05/2017	07/05/2027
44929@-AP-9	ICRE REIT Holdings Senior Note Ser			1	2.A	700,000	113.3983	793,788	700,000	700,000					3.760	3.760	JJ	12,868	26,320	07/05/2017	07/05/2029
44929@-AR-5	ICRE REIT Holdings Senior Note Series D				2.A	4,200,000	114.5404	4,810,697	4,200,000	4,200,000					4.010	4.010	MN	28,070	168,420	05/01/2019	05/01/2031
44929@-AS-3	ICRE REIT Holdings Senior Note Series D				2.A	1,700,000	117.5092	1,997,656	1,700,000	1,700,000					4.130	4.130	MN	11,702	70,210	05/01/2019	05/01/2034
450319-C#-3	ITC Midwest LLC First Mortgage Bond Seri				1.F	5,000,000	106.6667	5,333,335	5,000,000	5,000,000					3.130	3.130	JJ	72,164		07/15/2020	07/15/2031
45138L-BD-4	IDAHO POWER CORP-SECURED NOTE			1	1.G FE	5,567,402	116.7256	6,921,829	5,930,000	5,585,965		8,181			3.650	4.026	MS	72,148	216,445	03/19/2019	03/01/2045
45167R-AF-1	IDEX Corp-SENIOR UNSECURED NOTE			1	2.B FE	2,094,729	101.8110	2,138,031	2,100,000	2,099,359		606			4.200	4.231	JD	3,920	88,200	12/08/2011	12/15/2021
45167R-AG-9	IDEX Corp-SENIOR UNSECURED				2.B FE	2,994,600	109.7773	3,293,318	3,000,000	2,994,843		243			3.000	3.021	MN	15,000	45,500	04/27/2020	05/01/2030
454889-AM-8	INDIANA MICHIGAN POWER-SENIOR UNSECURED			1	1.G FE	886,040	141.2232	1,129,785	800,000	869,099		(2,655)			6.050	5.251	MS	14,251	48,400	06/25/2013	03/15/2037
455434-BQ-2	INDIANAPOLIS PWR & LIGHT-UNSECURED BOND			1	1.G FE	1,098,240	124.0364	1,364,400	1,100,000	1,098,439		38			4.650	4.660	JD	4,263	51,150	06/03/2013	06/01/2043
456866-AK-8	INGERSOLL-RAND CO-DEBENTURE			1	2.B FE	623,832	124.8257	686,541	550,000	581,940		(3,758)			6.391	5.368	MN	4,491	35,151	12/27/2004	11/15/2027
456866-AM-4	INGERSOLL-RAND CO-DEBENTURE			1	2.B FE	687,654	124.9083	861,867	690,000	689,697		59			6.443	6.492	MN	5,681	44,457	03/26/2002	11/15/2027
45687A-AG-7	INGERSOLL-RAND GL HLD CO-SENIOR UNSECURE			1	2.B FE	970,896	144.6154	1,156,923	800,000	957,801		(4,077)			5.750	4.363	JD	2,044	46,000	02/22/2018	06/15/2043
45687A-AN-2	Ingersoll-Rand Global Ho-SENIOR UNSECURE			1	2.B FE	298,947	125.6716	377,015	300,000	298,986		19			4.300	4.321	FA	4,658	12,900	02/13/2018	02/21/2048
457187-AD-4	Ingredion Inc-SENIOR UNSECURED				2.B FE	2,166,695	119.1910	2,383,821	2,000,000	2,164,751		(1,944)			3.900	3.442	JD	6,500	42,900	06/02/2020	06/01/2050
458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE			1	1.E FE	5,038,216	135.6769	6,512,491	4,800,000	4,995,091		(5,629)			4.800	4.496	AO	57,600	230,400	11/30/2012	10/01/2041
458140-BM-1	Intel Corp-SENIOR UNSECURED				1.E FE	2,272,186	139.0506	2,363,861	1,700,000	2,263,368		(8,818)			4.750	3.017	MS	21,533	40,375	04/08/2020	03/25/2050
458140-BN-9	Intel Corp-SENIOR UNSECURED				1.E FE	959,392	147.7239	1,034,067	700,000	957,019		(2,373)			4.950	3.271	MS	9,240	17,325	04/08/2020	03/25/2060
45866F-AD-6	INTERCONTINENTALEXCHANGE-SENIOR UNSECURE			1,2	2.A FE	1,200,564	113.3980	1,360,776	1,200,000	1,200,395		(77)			3.750	3.742	JD	3,750	45,000	07/20/2018	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURE			1,2	2.A FE	4,567,248	126.0376	5,797,729	4,600,000	4,568,587		577			4.250	4.292	MS	54,306	195,500	08/06/2018	09/21/2048
459200-KL-4	International Business M-SENIOR UNSECURE				1.F FE	3,966,840	106.4418	4,257,674	4,000,000	3,967,226		386			2.950	2.992	MN	15,078	61,622	04/30/2020	05/15/2050
459506-AE-1	INTL FLAVOR & FRAGRANCES-SENIOR UNSECURE			1	2.B FE	826,656	121.3845	983,214	810,000	825,585		(329)			4.375	4.251	JD	2,953	35,438	08/11/2017	06/01/2047
459506-AL-5	International Flavors & -SENIOR UNSECURE			1	2.B FE	3,971,120	133.9095	5,356,380	4,000,000	3,971,806		454			5.000	5.047	MS	52,778	200,000	09/24/2018	09/26/2048
461070-AS-3	Interstate Power and Lig-SENIOR UNSECURE				2.A FE	3,504,265	105.5885	3,695,599	3,500,000	3,503,994		(271)			2.300	2.286	JD	6,708	40,026	05/27/2020	06/01/2030
46247@-AA-2	Iowa Interstate Railroad Senior Secured			1	1.D PL	3,199,000	113.0587	3,616,748	3,199,000	3,199,000					4.530	4.529	JJ	(361,174)	470,826	02/02/2016	01/28/2028
463556-A#-7	Iroquois Gas Transmissio Senior Note Ser				2.A	1,000,000	114.2809	1,142,809	1,000,000	1,000,000					4.070	4.070	AO	6,783	21,254	04/23/2020	04/23/2030
463556-AD-2	IROQUOIS GAS TRANSMISSIO-BOND			2	2.A FE		106.0000								6.100	6.099	AO			08/08/2002	10/31/2027
465685-AG-0	ITC HOLDINGS CORP-SENIOR UNSECURED NOTE			1,2	2.B FE	553,152	107.7078	592,393	550,000	550,892		(360)			4.050	3.976	JJ	11,138	22,275	01/21/2014	07/01/2023
465685-AH-8	ITC HOLDINGS CORP-SENIOR UNSECURED BOND			1,2	2.B FE	1,944,774	132.7253	2,588,142	1,950,000	1,945,426		104			5.300	5.318	JJ	51,675	103,350	06/26/2013	07/01/2043
465685-AQ-8	ITC Holdings Corp-SENIOR UNSECURED				2.B FE	7,694,803	109.3661	8,421,190	7,700,000	7,694,926		123			2.950	2.958	MN	29,656	113,575	05/12/2020	05/14/2030
46574*-AA-7	ITT Holdings LLC Gtd Senior Note			1	3.A FE	2,500,000	97.7409	2,443,523	2,500,000	2,500,000					3.920	3.919	MN	10,889	98,000	05/21/2015	05/21/2025
46574*-AB-5	ITT Holdings LLC Gtd Senior Note				3.B FE	2,500,000	95.8280	2,395,700	2,500,000	2,500,000					4.020	4.020	MN	11,167	100,500	05/21/2015	05/21/2027
46625H-HF-0	JPMorgan Chase & Co-NOTE				1.F FE	1,699,114	155.0560	2,403,368	1,550,000	1,668,512		(4,338)			6.400	5.676	MN	12,676	99,200	04/05/2012	05/15/2038
46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED			2	1.F FE	429,045	109.4214	470,512	430,000	429,570		96			3.125	3.151	JJ	5,898	13,438	01/15/2015	01/23/2025
46659*-AA-5	JM Family Enterprises, I Senior Note Ser				2.A	1,700,000	105.5462	1,794,285	1,700,000	1,700,000					3.310	3.310	MN	9,378	56,270	11/01/2017	11/01/2024
468223-AT-9	Jackson Laboratory/The-UNSECURED			1	1.E FE	2,200,000	114.4558	2,518,027	2,200,000	2,200,000					4.334	4.334	JJ	47,674	95,348	03/12/2018	07/01/2048
47032@-AV-3	James Campbell Company L Senior Unsecure				2.A	3,400,000	113.9537	3,874,426	3,400,000	3,400,000					3.920	3.920	MS	370	133,280	06/20/2019	09/30/2029
47746#-AA-4	JFMC Facilities Corp. Senior Note			1	1.D Z	1,013,921	116.3186	1,179,379	1,013,921	1,013,921					4.000	4.000	JJ	17,011	40,557	07/10/2013	07/30/2038
478115-AD-0	JOHNS HOPKINS UNIVERSITY-UNSECURED			1	1.C FE	470,000	115.7799	544,165	470,000	470,000					3.753	3.753	JJ	8,820	17,639	02/10/2015	07/01/2045
478115-AF-5	Johns Hopkins University-SENIOR UNSECURE			1,2	1.C FE	502,686	105.3338	526,669	500,000	502,654		(32)			2.813	2.790	JJ	7,033	4,102	06/02/2020	01/01/2060
478160-AL-8	Johnson & Johnson-BOND				1.A FE	119,946	138.1247	165,750	120,000	119,960		2			4.950	4.953	MN	759	5,940	05/19/2003	05/15/2033
478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURE			1	1.G FE	3,516,643	131.7193	4,346,738	3,300,000	3,474,157		(5,489)			4.800	4.396	MS	52,800	158,400	10/25/2011	09/01/2040
48121@-AB-7	Jrd Holdings LLC Senior Note Ser			1	2.B PL	2,927,273	109.1354	3,194,691	2,927,273	2,927,273					4.650	4.649	AO	23,064	136,118	04/30/2012	04/30/2027
483050-AB-9	Kaiser Foundation Hospit-SENIOR UNSECURE			1	1.D FE	2,767,493	136.8033	3,796,292	2,775,000	2,769,060		105			4.875	4.889	AO	33,820	135,281	05/26/2016	04/01/2042
483050-AD-5	KAISER FOUNDATION HOSPIT-UNSECURED			1	1.D FE	247,628	130.6169	326,542	250,000	247,772		45			4.150	4.206	MN	1,729	10,375	04/25/2017	05/01/2047
483050-AE-3	Kaiser Foundation Hospit-UNSECURED				1.D FE	290,232	114.3750	343,125	300,000	290,383		151			3.266	3.442	MN	1,633	9,825	03/13/2020	11/01/2049
48661E-A#-5	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER			1	1.A FE	360,000	103.2892	371,841	360,000	360,000					4.000	4.000	MS	4,720	14,400	03/22/2012	03/22/2022
48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER			1	1.A FE	3,550,000	104.4430	3,707,727	3,550,000	3,550,000					3.340	3.340	MN	38,865	118,570	05/01/2013	05/01/2023
48666*-AC-8	KCP&L Greater Missouri O Senior Note Ser			1	2.B	6,300,000	117.9528	7,431,026	6,300,000	6,300,000					4.740	4.740	FA	112,812	298,620	08/16/2013	08/15/2043
487312-AC-4	Keenan Fort Detrick Ener Taxable Revenue			1	1.C FE	1,537,178	126.0458	1,937,548	1,537,178	1,537,178					5.896	5.895	MN	11,581	90,632	01/27/2011	05/15/2033
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED			1	2.B FE	407,388	121.4652	485,861	400,000	405,796		(676)			4.597	4.359	MN	1,839	18,388	05/31/2019	05/25/2028
49271V-AK-6	Keurig Dr Pepper Inc-SENIOR UNSECURED				2.B FE	1,889,512	119.6861	2,274,036	1,900,000	1,889,608		96			3.800	3.831	MN	12,033	39,710	04/07/2020	05/01/2050
494368-BG-7	KIMBERLY-CLARK CORP-SENIOR UNSECURED NOT			1	1.F FE	589,805	146.1626	730,813	500,000	572,290		(2,237)			5.300	4.227	MS	8,833	26,500	09/29/2011	03/01/2041
494368-BW-2	KIMBERLY-CLARK CORP-SENIOR UNSECURED			1,2	1.F FE	1,439,589	128.4542	1,862,586	1,450,000	1,440,248		207			3.900	3.941	MN	8,954	56,550	05/01/2017	05/04/2047
49446R-AM-1	Kimco Realty Corp-SENIOR UNSECURED			1	2.A FE	187,124	112.1975	224,395	200,000	187,844		266			4.250	4.671	AO	2,125	8,500	02/22/2018	04/01/2045
494550-AT-3	KINDER MORGAN ENER PART-NOTE			1	2.B FE	1,309,408	126.1635	1,690,591	1,340,000	1,319,000		913			5.800	5.964	MS	22,884	77,720	04/25/2005	03/15/2035
494550-BD-7	KINDER MORGAN ENER PART-SENIOR UNSECURED			1	2.B FE	638,322	132.3545	794,127	600,000	631,615		(900)			6.500	6.025	MS	13,000	39,000	08/26/2011	09/01/2039
50076Q-AN-6	Kraft Foods Group Inc-SENIOR UNSECURED B				3.A FE	392,472	134.9180	443,880	329,000	382,704		(1,623)			6.500	5.147	FA	8,435	21,385	01/09/2014	02/09/2040
50077L-AL-0	KRAFT HEINZ FOODS CO-SENIOR UNSECURED				3.A FE	111,375	120.1875	120,188	100,000	110,915		(460)			5.000	3.978	JJ	2,306	2,500	03/06/2020	07/15/2035
501044-BV-2	KROGER CO-SENIOR NOTE			1	2.A FE	454,240	143.3248	716,624	500,000	470,838		2,128			8.000	8.976	MS	11,778	40,000	10/23/2008	09/15/2029
501044-CK-5	KROGER CO-SENIOR NOTE			1	2.A FE	1,051,893	150.9288	1,358,359	900,000	1,019,265		(3,978)			6.900	5.685	AO	13,110	62,100	06/03/2010	04/15/2038
501044-CN-9	KROGER CO-SENIOR UNSECURED NOTE			1	2.A FE	1,486,785	133.9687	2,009,531	1,500,000	1,489,231		302			5.400	5.460	JJ	37,350	81,000	07/06/2010	07/15/2040
50170@-AA-5	LAFC StadiumCo, LLC Senior Secured Notes			2	2.C PL	2,530,063	126.9175	3,211,093	2,530,063	2,530,063					5.410	5.408	JD	11,406	136,881	08/30/2018	12/01/2043
50512#-AB-8	LA Stadium Finance Compa Senior Secured			2	2.A PL	900,000	113.8379	1,024,541	900,000	900,000					4.210	4.210	MS	9,578	37,890	04/13/2017	03/31/2032
50512#-AE-2	LA Stadium Finance Co Sr Secured Series				2.A PL	700,000	100.0000	700,000	700,000	700,000					3.610	3.279	MJSD	(23,344)	24,806	04/13/2017	03/31/2027
50540R-AP-7	Laboratory Corp of Ameri-SR UNSECURED			1	2.B FE	274,777	102.8952	282,962	275,000	274,957		34			3.200	3.213	FA	3,667	8,800	01/21/2015	02/01/2022
505597-AD-6	SPIRE INC-SENIOR UNSECURED			1	2.B FE	2,702,345	116.8230	3,160,063	2,705,000	2,702,501		51			4.700	4.706	FA	48,029	127,135	09/16/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US-SENIOR UNSECURE			1	2.B FE	547,668	123.6417	667,665	540,000	547,130		(147)			4.750	4.660	MS	7,054	25,650	04/05/2017	09/22/2046
512807-AT-5	Lam Research Corp-SENIOR UNSECURED			1	1.G FE	6,092,403	144.9335	7,101,741	4,900,000	6,073,023		(19,324)			4.875	3.491	MS	70,335	148,688	04/06/2020	03/15/2049
512807-AU-2	Lam Research Corp-SENIOR UNSECURED			1	1.G FE	998,190	119.2642	1,192,642	1,000,000	998,430		154			4.000	4.022	MS	11,778	40,000	02/25/2019	03/15/2029
512807-AX-6	Lam Research Corp-SENIOR UNSECURED				1.G FE	997,010	111.9352	1,119,352	1,000,000	997,057		47			3.125	3.138	JD	1,389	19,097	04/30/2020	06/15/2060
51512*-AA-2	Landsberg Orora				2.B PL	2,400,000	104.0029	2,496,070	2,400,000	2,400,000					3.260	3.259	JJ	35,860	78,240	07/16/2015	07/16/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED			1	2.A FE	2,377,896	117.8607	2,828,657	2,400,000	2,381,942		1,892			4.500	4.616	MS	30,600	108,000	09/12/2018	09/19/2028
52107Q-AK-1	Lazard Group LLC-SENIOR UNSECURED			1	2.A FE	3,969,640	117.0470	4,681,880	4,000,000	3,973,948		2,558			4.375	4.470	MS	53,472	175,000	03/05/2019	03/11/2029
524901-AR-6	Legg Mason Inc-SENIOR UNSECURED BOND			1	1.G FE	871,857	143.4314	1,176,138	820,000	868,286		(1,080)			5.625	5.183	JJ	21,269	46,125	06/20/2017	01/15/2044
539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NO			1	1.G FE	4,855,556	147.1988	6,844,742	4,650,000	4,818,798		(4,847)			5.720	5.415	JD	22,165	265,980	07/28/2011	06/01/2040
548661-DQ-7	LOWE'S COS INC-SENIOR UNSECURED			1	2.A FE	556,232	125.0338	700,189	560,000	556,462		73			4.050	4.089	MN	3,654	22,680	04/28/2017	05/03/2047
55336V-AA-8	MPLX 4 02/15/25-SENIOR UNSECURED			1	2.B FE	99,640	111.1340	111,134	100,000	99,831		36			4.000	4.044	FA	1,511	4,000	02/09/2015	02/15/2025
559080-AH-9	MAGELLAN MID PARTNERS LP-SR UNSECURED			1	2.A FE	499,355	107.6317	538,158	500,000	499,691		64			3.200	3.215	MS	4,711	16,000	02/25/2015	03/15/2025
56081#-AL-4	Major League Baseball Tr Senior Note Ser			1	1.F FE	929,586	102.3750	951,663	929,586	929,586					3.800	3.799	JD	37,385	17,662	09/12/2011	12/10/2021
56081#-AZ-3	Major League Baseball Tr Senior Secured			1	1.F FE	1,200,000	111.1261	1,333,513	1,200,000	1,200,000					3.410	3.410	JD	2,387	40,920	06/10/2015	12/10/2030
56081#-BP-4	Major League Baseball Tr Senior Secured				1.F FE	200,000	115.4754	230,951	200,000	200,000					4.010	4.010	JD	468	8,020	06/11/2018	12/10/2038
56081#-BZ-2	Major League Baseball Tr Term Note Serie				1.F FE	2,800,000	110.4014	3,091,239	2,800,000	2,800,000					3.350	3.350	JD	5,472	54,456	05/11/2020	12/10/2029
56081#-CA-6	Major League Baseball Tr Series 44 Term				1.F Z	3,000,000	106.4320	3,192,960	3,000,000	3,000,000					3.150	3.150	JD	5,513	47,250	06/10/2020	12/10/2024
56585A-AF-9	MARATHON PETROLEUM CORP-SENIOR UNSECURED			1	2.B FE	3,114,976	133.8790	3,380,446	2,525,000	3,022,166		(14,811)			6.500	4.922	MS	54,708	164,125	03/03/2014	03/01/2041
56585A-AJ-1	MARATHON PETROLEUM CORP-SENIOR UNSECURED			1	2.B FE	365,449	113.7301	420,801	370,000	365,691		47			5.000	5.072	MS	5,447	18,500	09/02/2014	09/15/2054
56585A-AM-4	MARATHON PETROLEUM CORP-SENIOR UNSECURED			1	2.B FE	131,973	119.8361	155,787	130,000	131,862		(34)			5.850	5.740	JD	338	7,605	04/27/2017	12/15/2045
571676-AH-8	Mars Inc-SENIOR UNSECURED			1	1.F FE	4,172,574	131.9447	5,541,676	4,200,000	4,172,835		279			4.200	4.234	AO	44,100	176,400	03/26/2019	04/01/2059
57169*-AU-1	Mars, Inc. Senior Note Ser			1	1.F	3,600,000	112.1196	4,036,306	3,600,000	3,600,000					3.740	3.740	AO	29,920	134,640	10/11/2012	10/11/2027
571748-AK-8	Marsh & McLennan Cos Inc-BOND				2.A FE	3,569,037	143.1738	4,724,735	3,300,000	3,489,183		(10,955)			5.875	5.231	FA	80,781	193,875	02/24/2012	08/01/2033
571748-AX-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE			1	2.A FE	189,272	110.9070	210,723	190,000	189,670		70			3.500	3.544	MS	2,050	6,650	09/03/2014	03/10/2025
571748-BD-3	Marsh & McLennan Cos Inc-SENIOR UNSECURE			1	2.A FE	1,095,534	130.8568	1,439,425	1,100,000	1,095,705		82			4.200	4.224	MS	15,400	46,200	02/27/2018	03/01/2048
571748-BJ-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE				2.A FE	2,175,558	144.3720	2,454,325	1,700,000	2,168,097		(7,461)			4.900	3.364	MS	24,527	41,650	04/06/2020	03/15/2049
573284-AJ-5	MARTIN MARIETTA MATERIAL-SENIOR UNSECURE			1	2.B FE	252,000	125.2156	438,255	350,000	268,207		2,143			6.250	9.008	MN	3,646	21,875	06/15/2009	05/01/2037
574599-BL-9	MASCO CORP-SENIOR UNSECURED			1	2.C FE	2,090,004	116.6707	2,450,085	2,100,000	2,094,125		953			4.375	4.434	AO	22,969	91,875	03/10/2016	04/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED			1	1.G FE	2,251,872	148.3303	2,669,945	1,800,000	2,214,391		(14,274)			5.900	4.131	MN	13,570	106,200	04/11/2018	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED			1	1.G FE	590,898	121.0695	726,417	600,000	591,548		184			4.004	4.093	FA	9,076	24,024	04/07/2017	08/15/2046
575718-AA-9	MASS INSTITUTE OF TECH-NOTE			1	1.A FE	494,150	174.0107	826,551	475,000	494,104		(17)			5.600	5.380	JJ	13,300	26,600	11/19/2014	07/01/2111
57633#-AA-9	Master Cutlery LLC Senior Secured				6. *	27,977	0.0000		399,677	27,977	27,977		79,935		13.000	13.000	JAJO	43,108	5,710	04/17/2015	07/20/2022
57636Q-AQ-7	Mastercard Inc-SENIOR UNSECURED				1.E FE	1,593,216	128.9363	2,062,980	1,600,000	1,593,236		20			3.850	3.874	MS	16,256	30,800	03/24/2020	03/26/2050
577081-BB-7	Mattel Inc-SENIOR UNSECURED			1,2	4.A FE	413,000	105.2896	434,846	413,000	413,000					6.750	6.749	JD	14,016	27,878	12/15/2017	12/31/2025
57771*-AB-3	Maverik, Inc. Senior Note Ser			1	2.A	600,000	100.9177	605,506	600,000	600,000					6.110	6.109	MS	11,405	36,660	03/09/2011	03/09/2021
57771*-AC-1	Maverik, Inc. Senior Note Ser			1	2.A	2,300,000	110.7051	2,546,217	2,300,000	2,300,000					6.280	6.279	MS	44,937	144,440	03/09/2011	03/09/2023
578454-AD-2	MAYO CLINIC-UNSECURED			1	1.C FE	1,725,000	130.7131	2,254,801	1,725,000	1,725,000					4.128	4.128	MN	9,099	71,208	03/10/2016	11/15/2052
579780-AP-2	MCCORMICK & CO INC/MD-SENIOR UNSECURED			1	2.B FE	706,095	126.9787	888,851	700,000	705,684		(121)			4.200	4.148	FA	11,107	29,400	08/10/2017	08/15/2047
58013M-EC-4	McDonald's Corp-BOND			1	2.A FE	2,610,541	150.6050	3,539,218	2,350,000	2,550,271		(7,177)			6.300	5.512	AO	31,255	148,050	06/28/2010	10/15/2037
58013M-EF-7	MCDONALDS CORP TRANCHE 00102			1	2.A FE	1,874,104	150.8866	2,489,629	1,650,000	1,823,175		(6,058)			6.300	5.356	MS	34,650	103,950	05/07/2010	03/01/2038
581557-BE-4	McKesson Corp-SENIOR UNSECURED NOTE			1	2.B FE	1,000,000	109.6628	1,096,628	1,000,000	1,000,000					3.796	3.796	MS	11,177	37,960	03/05/2014	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURE			1	1.G FE	5,342,576	148.0210	7,697,092	5,200,000	5,312,816		(3,932)			5.900	5.698	MN	51,133	306,800	11/09/2011	11/01/2039
585055-BU-9	MEDTRONIC INC-SR UNSECURED				1.G FE	950,355	141.7259	992,082	700,000	945,066		(5,289)			4.625	2.655	MS	9,533	16,188	04/02/2020	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING-SENIOR UNSECURE			1	1.D FE	305,847	133.4406	400,322	300,000	305,680		(74)			4.200	4.097	JJ	6,300	12,600	07/24/2018	07/01/2055
589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE			1	1.E FE	642,711	131.8583	777,964	590,000	613,016		(2,541)			6.400	5.727	MS	12,587	37,760	01/13/2003	03/01/2028
589331-AM-9	MERCK SHARP & DOHME CORP-NOTE			1	1.E FE	1,987,184	142.7740	2,284,384	1,600,000	1,957,200		(13,134)			5.750	3.805	MN	11,756	92,000	04/07/2020	11/15/2036
589331-AQ-0	MERCK SHARP & DOHME CORP-SENIOR UNSECURE			1	1.E FE	658,392	148.1536	888,922	600,000	646,203		(1,460)			5.850	5.197	JD	98	35,100	06/02/2010	06/30/2039
59022C-AJ-2	Bank of America Corp-SUBORDINATED NOTE			1	2.A FE	597,453	145.8335	875,001	600,000	598,103		67			6.110	6.141	JJ	15,479	36,660	03/01/2007	01/29/2037
59048@-AA-6	Mesa Air Group, Inc. Class A Notes			1	2.B PL	2,685,933	98.8489	2,653,919	2,684,824	2,685,287		(453)			4.750	4.741	JJ	58,805	127,529	06/02/2016	01/15/2028
59073@-AA-4	Mesquite Power LLC Senior Secured			1	2.B PL	3,320,072	113.8298	3,779,231	3,320,072	3,320,072					4.640	4.640	MJSD	38,941	154,051	04/09/2015	12/31/2039
59073@-AB-2	Mesquite Power LLC Senior Secured			2	2.B PL	1,333,320	111.8435	1,491,232	1,333,320	1,333,320					4.640	4.640	MJSD	15,638	61,866	11/22/2017	12/31/2046
592688-A@-4	Mettler-Toledo Internati Senior Note Ser			1	2.B	1,800,000	104.4653	1,880,375	1,800,000	1,800,000					3.670	3.669	JD	2,569	66,060	12/17/2012	12/17/2022
594918-AD-6	Microsoft Corp-SENIOR UNSECURED NOTE				1.B FE	1,221,101	150.1926	1,839,860	1,225,000	1,221,931		95			5.200	5.221	JD	5,308	63,700	05/14/2009	06/01/2039
594918-AJ-3	Microsoft Corp-SENIOR NOTE				1.A FE	561,962	139.1467	695,734	500,000	554,039		(1,833)			4.500	3.721	AO	5,625	22,500	06/09/2016	10/01/2040
594918-CA-0	Microsoft Corp-SENIOR UNSECURED				1.A FE	916,671	140.2217	981,552	700,000	912,418		(4,253)			4.250	2.616	FA	11,983	14,875	04/02/2020	02/06/2047
59523U-AA-5	MID-AMERICA APT LP-SENIOR UNSECURED NOTE			1	2.A FE	399,137	108.9510	414,014	380,000	386,540		(2,418)			4.300	3.585	AO	3,450	16,340	05/07/2015	10/15/2023
59523U-AN-7	MID-AMERICA APARTMENTS L-SENIOR UNSECURE			1	2.A FE	547,690	112.9513	621,232	550,000	548,427		212			3.600	3.650	JD	1,650	19,800	05/02/2017	06/01/2027
59523U-AQ-0	Mid-America Apartments L-SENIOR UNSECURE			1	2.A FE	997,200	117.1975	1,171,975	1,000,000	997,589		239			3.950	3.984	MS	11,631	39,500	02/26/2019	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT			1	3.C FE	1,506,464	103.0000	1,551,658	1,506,464	1,506,464					6.000	5.999	MS	26,614	90,388	08/17/2011	03/15/2025
60040#-AB-8	Millennium Pipeline Comp Senior Secured			1	1.G PL	3,383,748	127.6954	4,320,890	3,383,748	3,383,748					6.000	6.000	MJSD	564	203,025	08/26/2010	06/30/2032
605417-BY-9	MISSISSIPPI POWER CO-SENIOR UNSECURED NO			1	2.A FE	1,698,657	122.3042	2,079,171	1,700,000	1,698,768		31			4.750	4.755	AO	17,047	80,750	10/11/2011	10/15/2041
60871R-AD-2	MOLSON COORS BREWING CO-SENIOR UNSECURED			1	2.C FE	1,049,557	124.9774	1,212,281	970,000	1,041,594		(1,979)			5.000	4.460	MN	8,083	48,500	04/20/2017	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO-SENIOR UNSECURED			1,2	2.C FE	780,712	114.5558	939,357	820,000	783,290		755			4.200	4.496	JJ	15,881	34,440	02/26/2018	07/15/2046
615369-AT-2	Moody's Corp-SENIOR UNSECURED				2.A FE	986,210	110.8916	1,108,916	1,000,000	986,353		143			3.250	3.323	MN	3,701	16,250	05/12/2020	05/20/2050
61746B-EG-7	MORGAN STANLEY-SENIOR UNSECURED			1	2.A FE	120,271	135.7901	162,948	120,000	120,257		(5)			4.375	4.361	JJ	2,319	5,250	04/06/2017	01/22/2047
61747Y-DY-8	MORGAN STANLEY-SR UNSECURED			1	2.A FE	100,204	133.2061	133,206	100,000	100,191		(5)			4.300	4.287	JJ	1,839	4,300	04/12/2017	01/27/2045
61980A-AD-5	MOTIVA ENTERPRISES LLC-SENIOR UNSECURED			1	2.B FE	348,978	123.1055	430,869	350,000	349,137		21			6.850	6.873	JJ	11,055	23,975	01/06/2010	01/15/2040
62927@-AB-4	NHL U.S. Funding LP Senior Secured			1	2.B PL	1,500,000	112.3231	1,684,847	1,500,000	1,500,000					4.330	4.330	MJSD	3,428	64,950	09/29/2014	09/26/2026
62963#-AA-9	NRP (Operating) LLC Senior Note Ser			1	4.A	184,634	100.6775	185,885	184,634	184,634					5.550	5.548	JD	342	10,247	09/19/2003	06/19/2023
62963#-AG-6	NRP (Operating) LLC Senior Note Ser			1	4.A	124,352	106.3196	132,210	124,352	124,352					8.920	8.919	MS	2,958	11,092	03/25/2009	03/25/2024
62963#-AH-4	NRP (Operating) LLC Senior Note Ser			1	4.A	227,513	99.7873	227,029	227,513	227,513					4.730	4.729	JD	897	32,025	04/20/2011	12/01/2023
62963#-AJ-0	NRP (Operating) LLC Senior Note Ser			1	4.A	350,273	100.2771	351,243	350,273	350,273					5.030	5.029	JD	1,468	30,721	04/20/2011	12/01/2026
62963#-AK-7	NRP (OPER) LLC SR NT SER J			1	4.A	350,273	100.2771	351,243	350,273	350,273					5.030	5.029	JD	1,468	44,820	06/15/2011	12/01/2026
62963#-AL-5	NRP (OPER) LLC SR NT SER K			1	4.A	350,273	100.7244	352,810	350,273	350,273					5.180	5.179	JD	1,512	49,888	10/03/2011	12/01/2026
631005-BC-8	NARRAGANSETT ELECTRIC-SENIOR UNSECURED B			1	1.G FE	337,578	137.3317	411,995	300,000	331,609		(987)			5.638	4.792	MS	4,980	16,914	01/23/2014	03/15/2040
631005-BH-7	Narragansett Electric Co-SENIOR UNSECURE			1	1.G FE	2,100,000	115.7096	2,429,902	2,100,000	2,100,000					3.919	3.919	FA	34,291	82,299	07/24/2018	08/01/2028
637417-AL-0	National Retail Properti-SENIOR UNSECURE			1	2.A FE	893,592	115.6035	1,040,431	900,000	894,768		547			4.300	4.388	AO	8,170	38,700	09/18/2018	10/15/2028
63902H-AB-5	Nature Conservancy/The-SENIOR UNSECURED				1.D FE	2,002,640	102.5000	2,050,000	2,000,000	2,002,542		(45)			4.496	4.488	FA	37,467	89,920	02/06/2019	02/01/2049
63946B-AF-7	NBCUNIVERSAL MEDIA LLC-NOTE			1	1.G FE	5,171,772	156.3477	7,662,600	4,901,000	5,126,256		(6,132)			6.400	5.993	AO	53,149	313,664	08/19/2011	04/30/2040
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC-SENIOR UNSECURED			1	1.G FE	498,295	130.9508	654,754	500,000	498,527		38			4.450	4.471	JJ	10,260	22,250	09/28/2012	01/15/2043
641423-BP-2	NEVADA POWER CO-SECURED NOTE			1	1.F FE	5,136,345	150.7131	6,705,224	4,449,000	4,968,496		(23,193)			6.650	5.471	AO	73,965	295,859	01/16/2013	04/01/2036
641423-BU-1	NEVADA POWER CO-SENIOR NOTE			1	1.F FE	146,070	150.4626	225,694	150,000	146,923		97			6.750	6.961	JJ	5,063	10,125	07/24/2008	07/01/2037
641423-BZ-0	NEVADA POWER CO-BOND			1	1.F FE	685,014	132.3419	794,051	600,000	668,553		(2,215)			5.375	4.481	MS	9,496	32,250	03/27/2012	09/15/2040
646025-D*-4	New Jersey Resources Cor Senior Unsecure				2.A	5,000,000	110.9052	5,545,260	5,000,000	5,000,000					3.500	3.500	JJ	76,806		07/23/2020	07/23/2030
64716#-AA-5	New Mexico Gas Company, Senior Secured			1	2.A	1,650,000	100.3880	1,656,402	1,650,000	1,650,000					4.870	4.868	FA	31,919	80,355	02/08/2011	02/08/2021
649322-AA-2	NY & PRESBYTERIAN HOSPIT-UNSECURED			1	1.C FE	978,380	124.6313	1,246,313	1,000,000	979,460		472			4.024	4.158	FA	16,767	40,240	08/01/2018	08/01/2045
649322-AD-6	New York and Presbyteria-UNSECURED			1	1.C FE	1,276,233	129.5889	1,684,655	1,300,000	1,276,856		277			4.063	4.159	FA	22,008	52,819	09/17/2018	08/01/2056
651229-AS-5	NEWELL RUBBERMAID INC-SR UNSECURED				3.B FE	1,080,750	102.4650	1,127,115	1,100,000	1,082,538		1,788			3.900	4.266	MN	7,150	21,450	06/05/2020	11/01/2025
651639-AM-8	Newmont Mining Corp-SENIOR UNSECURED NOT			1	2.A FE	2,132,709	152.0653	3,117,339	2,050,000	2,117,136		(1,915)			6.250	5.957	AO	32,031	128,125	06/11/2010	10/01/2039
651639-AW-6	Newmont Goldcorp Corp-SENIOR UNSECURED				2.A FE	581,977	145.7920	801,856	550,000	573,287		(1,170)			5.875	5.443	AO	8,078	48,469	08/12/2019	04/01/2035
65364U-AE-6	NIAGARA MOHAWK POWER-SENIOR UNSECURED NO			1	1.G FE	2,700,000	121.2391	3,273,455	2,700,000	2,700,000					4.119	4.119	MN	10,195	111,213	11/20/2012	11/28/2042
654106-AM-5	NIKE Inc-SENIOR UNSECURED				1.E FE	2,591,238	122.0492	3,173,279	2,600,000	2,591,276		38			3.375	3.393	MS	22,913	43,875	03/25/2020	03/27/2050
65473Q-AX-1	NISOURCE FINANCE CORP-SENIOR UNSECURED N			1	2.B FE	744,177	143.0063	1,001,044	700,000	736,805		(995)			5.950	5.512	JD	1,851	41,650	09/29/2011	06/15/2041
65473Q-AZ-6	NISOURCE FINANCE CORP-SENIOR UNSECURED N			1	2.B FE	6,232,828	135.2434	7,979,362	5,900,000	6,225,462		(7,416)			5.800	5.332	FA	142,583	304,500	04/06/2020	02/01/2042
655663-E#-5	Nordson Corp. Senior Note Ser			1	2.C	1,200,000	107.0120	1,284,144	1,200,000	1,200,000					3.190	3.190	JJ	16,269	38,880	07/28/2015	07/28/2027
655844-AF-5	NORFOLK SOUTHERN CORP-BOND			1	2.A FE	68,127	149.2515	74,626	50,000	65,427		(635)			7.050	4.384	MN	588	3,525	05/27/2016	05/01/2037
655844-BH-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N			1	2.A FE	1,739,153	136.0094	2,731,069	2,008,000	1,771,402		3,769			4.837	5.711	AO	24,282	97,127	04/28/2017	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N			1	2.A FE	2,583,903	121.4305	3,145,051	2,590,000	2,584,391		155			3.950	3.965	AO	25,576	102,305	04/19/2017	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP-SENIOR UNSECURED			1,5	2.A FE	111,330	127.5599	127,560	100,000	110,359		(284)			4.800	4.084	FA	1,813	4,800	05/18/2017	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED			1	2.A FE	443,532	129.8766	532,494	410,000	440,484		(757)			4.450	3.965	JD	811	18,245	04/11/2017	06/15/2045
655844-CF-3	Norfolk Southern Corp-SENIOR UNSECURED				2.A FE	4,988,250	109.7931	5,489,654	5,000,000	4,988,307		57			3.050	3.062	MN	19,486	77,944	04/30/2020	05/15/2050
66231N-AA-9	North Shore Aviation Tru Senior Secured				2.C PL	3,134,001	109.4869	3,431,320	3,134,001	3,134,001					4.250	4.248	MON	4,440	115,801	02/07/2020	03/20/2032
662352-A*-4	North Shore-Long Island Senior Secured			2	1.G	1,059,542	113.2548	1,199,982	1,059,542	1,059,542					4.200	4.200	MN	7,417	44,501	10/08/2014	05/01/2030
665772-CA-5	NORTHERN STATES PWR-MINN 1ST MTG BD			1	1.F FE	349,321	136.5276	477,846	350,000	349,533		21			5.250	5.263	JJ	8,473	18,375	07/14/2005	07/15/2035
665772-CJ-6	NORTHERN STATES PWR-MINN-SECURED			1	1.F FE	1,885,484	115.5282	2,195,035	1,900,000	1,888,130		363			3.400	3.441	FA	24,404	64,600	08/06/2012	08/15/2042
665789-AX-1	NORTHERN STATES PWR-WISC-SECURED NOTE			1	1.F FE	1,586,832	114.9731	1,839,570	1,600,000	1,589,055		319			3.700	3.746	AO	14,800	59,200	10/02/2012	10/01/2042
665789-BA-0	Northern States Power Co-SECURED			1	1.E FE	1,594,064	127.7638	2,044,221	1,600,000	1,594,207		107			4.200	4.222	MS	22,400	67,200	09/05/2018	09/01/2048
66621#-AA-4	Northfield Mountain LLC Senior Secured N				2.B PL	600,000	114.8726	689,236	600,000	600,000					4.500	4.500	JAJO	6,825	32,400	07/18/2019	07/18/2034
666807-AW-2	NORTHROP GRUMMAN SYSTEMS-NOTE			1	2.B FE	779,968	152.0131	988,085	650,000	730,518		(5,617)			7.750	6.091	FA	19,031	50,375	01/06/2009	02/15/2031
666807-BJ-0	NORTHROP GRUMMAN CORP-SR UNSECURED			1	2.B FE	473,135	120.0860	600,430	500,000	475,170		581			3.850	4.177	AO	4,064	19,250	03/31/2017	04/15/2045
66704J-AF-5	Northstar Education Fina-REVENUE BONDS			4,5	1.A FE	1,065,625	97.2532	1,069,785	1,100,000	1,075,223		6,891			1.832	0.983	MON	11,185	6,595	08/08/2018	04/01/2042

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66704J-AH-1	Northstar Education Fina-REVENUE BONDS			4,5	1.A FE	1,454,063	91.6009	1,374,014	1,500,000	1,452,765		(6,103)			4.540	4.540	MON	2,884	(45,457)	08/08/2018	04/01/2042
66704J-AJ-7	Northstar Education Fina-REVENUE BONDS			4,5	1.A FE	1,551,000	98.0837	1,569,339	1,600,000	1,564,724		8,395			3.518	3.518	MON	70,255	16,183	08/08/2018	04/01/2042
66989H-AH-1	NOVARTIS CAPITAL CORP-SR UNSECURED			1	1.D FE	3,458,952	137.4402	4,068,229	2,960,000	3,405,245		(12,268)			4.400	3.455	MN	19,898	130,240	05/09/2016	05/06/2044
67021C-AJ-6	NSTAR ELECTRIC CO-SENIOR UNSECURED BOND			1	1.F FE	5,336,563	129.0021	5,934,096	4,600,000	5,322,032		(15,342)			4.400	3.380	MS	67,467	127,600	04/24/2020	03/01/2044
670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE			1	2.A FE	1,865,776	151.6130	2,653,227	1,750,000	1,839,594		(3,163)			6.400	5.909	JD	9,333	112,000	06/08/2010	12/01/2037
670346-AN-5	NUCOR CORP-SENIOR UNSECURED			1	2.A FE	1,909,831	142.8986	2,400,697	1,680,000	1,897,444		(5,315)			5.200	4.285	FA	36,400	76,960	04/06/2020	08/01/2043
670346-AS-4	Nucor Corp-SENIOR UNSECURED				2.A FE	3,412,094	109.9859	3,739,521	3,400,000	3,411,417		(677)			2.700	2.657	JD	7,650	48,195	05/27/2020	06/01/2030
67103H-AC-1	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2.A FE	398,508	104.7077	418,831	400,000	399,696		164			3.800	3.845	MS	5,067	15,200	08/16/2012	09/01/2022
67103H-AD-9	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2.A FE	592,753	107.0292	615,418	575,000	580,110		(2,187)			3.850	3.429	JD	984	22,138	09/05/2014	06/15/2023
67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2.B FE	2,196,480	113.8804	2,505,368	2,200,000	2,197,466		320			3.600	3.619	MS	26,400	79,200	08/10/2017	09/01/2027
67105@-AF-8	OSI Group, LLC Senior Secured			1	2.C PL	1,700,000	113.4475	1,928,608	1,700,000	1,700,000					4.350	4.350	MS	20,336	75,650	03/22/2018	03/22/2028
674003-B*-8	Oaktree Capital Manageme Senior Notes			1	1.G FE	700,000	111.7771	782,440	700,000	700,000					3.690	3.689	JJ	8,467	25,830	07/12/2016	07/12/2031
674599-DD-4	Occidental Petroleum Cor-SENIOR UNSECURE				3.C FE	631,145	111.8214	559,107	500,000	619,787		(8,900)			7.500	4.565	MN	6,250	37,500	09/16/2019	05/01/2031
674599-DE-2	Occidental Petroleum Cor-SENIOR UNSECURE				3.C FE	2,549,844	111.2083	2,168,562	1,950,000	2,348,945		(27,037)			7.875	5.340	MS	45,216	153,563	09/16/2019	09/15/2031
674599-DF-9	Occidental Petroleum Cor-SENIOR UNSECURE				3.C FE	764,929	104.2500	990,375	950,000	771,387		5,165			6.450	8.661	MS	18,042	61,275	09/16/2019	09/15/2036
677347-CF-1	OHIO EDISON CO-FIRST MORTGAGE			1	2.B FE	681,121	150.6393	1,054,475	700,000	683,946		374			8.250	8.500	AO	12,192	57,750	10/15/2008	10/15/2038
67755#-AC-6	Ohio State Energy Partne Senior Secured				1.G PL	5,000,000	122.1314	6,106,570	5,000,000	5,000,000					4.380	4.380	JAJO	55,358	164,250	07/06/2017	07/06/2047
67773#-AD-2	Ohio Valley Electric Cor Senior Note Ser			1	3.A FE	950,486	102.2351	971,731	950,486	950,486					5.800	5.798	FA	20,826	55,128	02/06/2006	02/15/2026
680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED				1.G FE	300,000	108.4719	325,416	300,000	300,000					4.125	4.124	FA	4,675	12,375	08/12/2014	08/15/2024
681919-BA-3	Omnicom Group Inc-SENIOR UNSECURED NOTE			1	2.A FE	396,560	110.3296	419,253	380,000	386,843		(1,778)			3.650	3.115	MN	2,312	13,870	02/06/2015	11/01/2024
68233J-A*-5	Oncor Electric Delivery & Senior Secured			1	1.F	2,400,000	110.7938	2,659,051	2,400,000	2,400,000					3.860	3.859	JD	7,205	92,640	12/03/2015	12/03/2025
68233J-A@-3	Oncor Electric Delivery SR SECD NT SER B			1	1.F	1,400,000	110.9718	1,553,605	1,400,000	1,400,000					3.860	3.859	JJ	25,069	54,040	01/14/2016	01/14/2026
68233J-AT-1	ONCOR ELECTRIC DELIVERY-SENIOR SECURED B			1	1.F FE	998,011	130.8530	1,308,530	1,000,000	998,360		45			4.550	4.562	JD	3,792	45,500	08/23/2012	12/01/2041
68233J-BG-8	Oncor Electric Delivery -FIRST LIEN			1	1.F FE	2,797,256	129.6985	3,631,559	2,800,000	2,797,123		52			4.100	4.106	MN	14,669	114,800	01/24/2019	11/15/2048
68235P-AF-5	ONE GAS INC-SR UNSECURED			1	1.F FE	649,957	130.2764	846,797	650,000	649,973					4.658	4.658	FA	12,615	30,277	10/07/2014	02/01/2044
68389X-AH-8	ORACLE CORP-SENIOR UNSECURED NOTE			1	1.G FE	1,196,293	153.7771	1,845,325	1,200,000	1,196,991		84			6.125	6.148	JJ	35,321	73,500	06/30/2009	07/08/2039
68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE			1	1.G FE	4,922,510	143.3389	6,672,424	4,655,000	4,870,675		(6,810)			5.375	4.992	JJ	115,373	250,206	12/12/2011	07/15/2040
68389X-BV-6	Oracle Corp-SENIOR UNSECURED				1.G FE	3,995,880	111.5793	4,463,171	4,000,000	3,996,040		160			2.950	2.962	AO	29,500	59,000	03/30/2020	04/01/2030
68389X-BX-2	Oracle Corp-SENIOR UNSECURED				1.G FE	1,494,810	116.7053	1,750,579	1,500,000	1,494,823		13			3.600	3.619	AO	13,500	27,000	03/30/2020	04/01/2050
686514-AF-7	Orlando Health Obligated-UNSECURED			1	1.F FE	392,711	123.7258	494,903	400,000	393,008		129			4.089	4.195	AO	4,089	16,356	07/24/2018	10/01/2048
686514-AG-5	Orlando Health Obligated-UNSECURED			1	1.F FE	510,545	125.8524	629,262	500,000	510,177		(182)			4.461	4.335	AO	5,576	22,305	02/27/2019	10/01/2049
68964*-AH-4	Otter Tail Power Company Senior Note Ser			1	2.A	2,250,000	137.5845	3,095,651	2,250,000	2,250,000					5.470	5.470	FA	42,393	123,075	02/27/2014	02/27/2044
690742-AE-1	OWENS CORNING-SENIOR UNSECURED NOTE			1	2.C FE	563,937	111.1692	639,223	575,000	570,090		1,120			4.200	4.439	JD	2,013	24,150	11/04/2014	12/01/2024
693304-AH-0	PECO ENERGY CO-BOND			1	1.F FE	333,342	148.5016	512,330	345,000	336,231		320			5.950	6.204	AO	5,132	20,528	06/05/2008	10/01/2036
693304-AS-6	PECO ENERGY CO-SECURED			1	1.E FE	1,918,221	127.4419	2,421,396	1,900,000	1,917,180		(439)			4.150	4.089	AO	19,713	78,850	08/01/2018	10/01/2044
693304-AW-7	PECO Energy Co-SECURED			1	1.E FE	2,119,634	125.4790	2,760,538	2,200,000	2,122,967		1,517			3.900	4.115	MS	28,600	85,800	09/04/2018	03/01/2048
693304-AY-3	PECO Energy Co-SECURED				1.E FE	1,798,182	105.7991	1,904,384	1,800,000	1,798,197		15			2.800	2.805	JD	2,240	26,180	06/01/2020	06/15/2050
693506-BC-0	PPG INDUSTRIES INC-SENIOR UNSECURED BOND			1	2.A FE	2,866,429	156.7353	4,310,219	2,750,000	2,843,694		(2,736)			7.700	7.344	MS	62,349	211,750	12/07/2009	03/15/2038
693506-BE-6	PPG INDUSTRIES INC-SENIOR UNSECURED NOTE			1	2.A FE	604,075	134.7085	673,543	500,000	586,021		(2,727)			5.500	4.212	MN	3,514	27,500	03/31/2017	11/15/2040
69351U-AH-6	PPL ELECTRIC UTILITIES-SENIOR NOTE			1	1.F FE	1,223,133	145.6207	1,747,449	1,200,000	1,217,772		(598)			6.450	6.304	FA	29,240	77,400	06/03/2008	08/15/2037
69351U-AN-3	PPL ELECTRIC UTILITIES-SECURED BOND			1	1.F FE	1,001,889	134.5108	1,156,793	860,000	987,677		(4,043)			5.200	4.106	JJ	20,621	44,720	04/06/2017	07/15/2041
69351U-AS-2	PPL Electric Utilities C-SECURED				1.F FE	4,955,060	124.5834	5,481,667	4,400,000	4,943,815		(11,245)			4.125	3.349	JD	8,067	181,500	04/07/2020	06/15/2044
69394#-AA-3	PGA TOUR, Inc. Senior Note Ser			2	1.F PL	1,524,775	109.3333	1,667,087	1,524,775	1,524,775					3.430	3.430	MN	4,504	52,300	11/30/2017	05/30/2041
69394#-AB-1	PGA TOUR, Inc. Senior Note Ser				1.F PL	333,394	108.5647	361,948	333,394	333,394					3.350	3.350	MN	962	16,753	11/30/2017	05/30/2041
694032-AT-0	PACIFIC BELL TELEPHONE-SENIOR UNSECURED				2.B FE	529,750	125.6907	628,453	500,000	512,839		(2,022)			7.125	6.532	MS	10,490	35,625	07/23/2009	03/15/2026
694308-GY-7	PACIFIC GAS & ELECTRIC-SENIOR UNSECURED			1	2.C FE	747,413	105.8907	794,180	750,000	747,868		60			4.500	4.521	JD			11/28/2011	12/15/2041
694308-JM-0	Pacific Gas and Electric-SECURED			1,2	2.C FE	1,073,776	114.0007	1,083,007	950,000	1,023,942		(23,213)			4.550	3.532	JJ	21,492		07/07/2020	07/01/2030
694308-JN-8	Pacific Gas and Electric-SECURED			1,2	2.C FE	1,096,102	118.1179	1,122,120	950,000	1,048,867		1,702			4.950	4.317	JJ	23,382		07/06/2020	07/01/2050
69863@-AB-5	PANOS Brands LLC Senior Sub Note				5.C	960,191	100.0000	960,191	960,191	960,191					12.000	12.003	FMAN	320		01/01/2018	08/17/2022
701094-AL-8	Parker-Hannifin Corp-SENIOR UNSECURED			1	2.A FE	2,274,432	124.1349	2,743,382	2,210,000	2,270,468		(1,354)			4.100	3.929	MS	30,203	90,610	12/12/2017	03/01/2047
70213H-AC-2	PARTNERS HEALTHCARE SYST-SR UNSECURED			1	1.D FE	940,000	128.4314	1,207,255	940,000	940,000					4.117	4.117	JJ	19,350	38,700	01/21/2015	07/01/2055
70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED				2.A FE	10,786,845	114.6429	12,381,436	10,800,000	10,786,915		70			3.250	3.256	JD	29,250	188,175	05/12/2020	06/01/2050
70466W-AA-7	PEACHTREE FUNDING TRUST-SR UNSECURED			1	2.B FE	1,475,000	110.9490	1,636,498	1,475,000	1,475,000					3.976	3.975	FA	22,155	58,646	03/10/2015	02/15/2025

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURE			1	2.B FE	2,806,335	106.4687	3,194,060	3,000,000	2,845,400		18,063			3.250	4.081	MS	28,708	97,500	04/25/2019	03/15/2028
709599-AH-7	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE			1	2.B FE	2,186,272	106.5353	2,343,777	2,200,000	2,197,407		1,574			4.875	4.955	JJ	50,646	107,250	07/10/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE			1	2.B FE	511,685	107.3439	536,719	500,000	502,861		(1,322)			4.250	3.955	JJ	9,681	21,250	05/31/2013	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL-SR UNSECURED			1	2.B FE	689,703	102.6389	708,209	690,000	689,936		45			3.375	3.382	FA	9,703	23,288	01/26/2015	02/01/2022
713448-BP-2	PepsiCo Inc-SENIOR UNSECURED NOTE			1	1.E FE	3,671,530	148.0443	5,181,551	3,500,000	3,636,888		(4,149)			5.500	5.174	JJ	88,764	192,500	06/08/2010	01/15/2040
713448-CQ-9	PepsiCo Inc-SR UNSECURED			1	1.E FE	780,294	131.5823	960,551	730,000	775,175		(1,182)			4.250	3.845	AO	5,946	31,025	05/17/2016	10/22/2044
71426V-AK-4	Pernix Therapeutics Hold-NOTE			8	6. *		0.2500	2,138	855,000						4.250	0.000	AO			04/22/2016	04/01/2021
717081-CY-7	Pfizer Inc-SENIOR UNSECURED NOTE			1	1.F FE	1,696,154	171.0342	2,479,996	1,450,000	1,647,268		(6,867)			7.200	5.906	MS	30,740	104,400	04/02/2013	03/15/2039
717081-DK-6	Pfizer Inc-SR UNSECURED			1	1.F FE	372,351	133.8742	468,560	350,000	370,529		(523)			4.400	4.011	MN	1,968	15,400	05/16/2017	05/15/2044
717081-DT-7	Pfizer Inc-SR UNSECURED			1	1.F FE	1,111,741	146.1411	1,556,402	1,065,000	1,106,167		(1,169)			5.600	5.281	MS	17,561	59,640	10/01/2015	09/15/2040
717265-AL-6	FREEPORT MINERALS CORP-SENIOR UNSECURED			1	3.B FE	2,442,279	146.0000	3,504,000	2,400,000	2,429,818		(1,663)			9.500	9.309	JD	19,000	228,000	07/08/2009	06/01/2031
717265-AM-4	FREEPORT MINERALS CORP-SENIOR UNSECURED			1	3.B FE	577,500	122.6250	1,103,625	900,000	643,282		9,005			6.125	10.073	MS	16,231	55,125	06/03/2009	03/15/2034
718546-AH-7	PHILLIPS 66-SENIOR UNSECURED NOTE			1	2.A FE	4,606,488	139.2293	6,334,932	4,550,000	4,598,707		(1,160)			5.875	5.786	MN	44,552	267,313	12/14/2012	05/01/2042
718546-AL-8	PHILLIPS 66-SENIOR UNSECURED NOTE			1	2.A FE	104,688	126.3934	126,393	100,000	104,407		(104)			4.875	4.566	MN	623	4,875	02/26/2018	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP-SR UNSECURED			1	2.C FE	882,070	107.9939	944,947	875,000	881,328		(146)			4.680	4.629	FA	15,470	40,950	04/28/2015	02/15/2045
720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser			1	1.G	1,600,000	110.9139	1,774,622	1,600,000	1,600,000					3.570	3.570	JJ	4,760	57,120	10/15/2012	07/16/2027
723787-AB-3	PIONEER NATURAL RESOURCE-SENIOR UNSECURE			1	2.B FE	749,063	123.7446	928,084	750,000	749,510		48			7.200	7.211	JJ	24,900	54,000	05/07/2010	01/15/2028
723787-AM-9	PIONEER NATURAL RESOURCE-SR UNSECURED			1	2.B FE	499,445	115.2819	576,410	500,000	499,701		50			4.450	4.463	JJ	10,260	22,250	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE-COMPANY GUARANT			1	3.A FE	3,602,765	122.0496	3,966,612	3,250,000	3,527,753		(10,487)			6.650	5.816	JJ	99,658	216,125	01/17/2013	01/15/2037
72908*-AA-0	Plenary Roads State Street-SENIOR SECURE			1	2.A	4,390,364	115.6385	5,076,951	4,390,364	4,390,364					4.036	4.036	MJSD	45,203	177,597	03/15/2016	06/30/2040
73180#-AA-3	Polytex Environmental In Sr. Sub Note (1			2	6. *	182,534	85.0000	194,349	228,646	182,889	11,404				15.000	15.000	MJSD	7,355		09/30/2018	12/31/2021
737415-AL-3	POST APARTMENT HOMES LP-SENIOR UNSECURED			1	2.A FE	903,777	104.3842	939,458	900,000	900,755		(441)			3.375	3.322	JD	2,531	30,375	05/20/2013	12/01/2022
737446-AN-4	Post Holdings Inc-SENIOR UNSECURED			1	4.B FE	643,000	106.5879	685,360	643,000	643,000					5.625	5.623	JJ	16,678	36,169	11/28/2017	01/15/2028
740816-AK-9	PRES & FELLOWS OF HARVAR-SENIOR UNSECURE			1	1.A FE	300,000	119.8456	359,537	300,000	300,000					3.529	3.529	AO	2,647	10,587	04/29/2013	10/01/2031
74153Q-AJ-1	PRIDE INTERNATIONAL INC-SENIOR UNSEURED			1	6. *	31,750	6.4167	32,083	500,000	31,750		29,000	497,250		7.875	7.875	FA		19,688	08/03/2010	08/15/2040
74170*-AD-1	Prime Property Fund LLC Senior Note Ser			1	1.F	535,000	108.4785	580,360	535,000	535,000					3.880	3.879	JJ	8,707	20,758	07/30/2014	07/30/2024
74170*-AE-9	Prime Property Fund LLC Senior Note Ser			1	1.F	800,000	112.2860	898,288	800,000	800,000					3.980	3.979	JJ	13,355	31,840	07/30/2014	07/30/2026
74170*-AW-9	Prime Property Fund LLC Senior Note Seri				1.F	3,900,000	112.1008	4,371,931	3,900,000	3,900,000					3.600	3.600	MN	14,820	140,400	05/23/2019	05/23/2029
74170*-AX-7	Prime Property Fund LLC Senior Note Seri				1.F	3,000,000	111.6186	3,348,558	3,000,000	3,000,000					3.680	3.680	MN	11,653	110,400	05/23/2019	05/23/2031
74170*-AY-5	Prime Property Fund LLC Senior Note Seri				1.F	5,000,000	113.8847	5,694,235	5,000,000	5,000,000					3.800	3.800	MN	20,056	190,000	05/23/2019	05/23/2034
742404-AP-1	PRINCETON THEOLOGICAL-UNSECURED BOND			1	1.B FE	128,750	126.1231	157,654	125,000	127,742		(155)			5.200	4.962	JJ	3,250	6,500	12/11/2013	07/01/2033
74264*-AA-4	PRISA LHC, LLC Senior Note Ser			1	1.F	1,200,000	100.6650	1,207,980	1,200,000	1,200,000					3.530	3.530	AO	8,943	42,360	04/15/2014	04/15/2021
742718-CB-3	Procter & Gamble Co/The-BOND			1	1.D FE	1,401,893	143.3721	2,007,210	1,400,000	1,401,125		(62)			5.500	5.491	FA	32,083	77,000	01/23/2004	02/01/2034
742718-DF-3	Procter & Gamble Co/The-SENIOR NOTE			1	1.D FE	1,251,223	151.9779	1,747,746	1,150,000	1,225,838		(3,005)			5.550	4.952	MS	20,566	63,825	06/04/2010	03/05/2037
742718-FK-0	Procter & Gamble Co/The-SENIOR UNSECURED				1.D FE	1,391,096	134.0905	1,877,267	1,400,000	1,391,168		72			3.600	3.635	MS	13,440	25,200	03/23/2020	03/25/2050
74273@-AC-7	PRIT Core Realty Holding Senior Note Ser			1	2.A	1,300,000	109.7252	1,426,428	1,300,000	1,300,000					4.000	3.999	FA	19,789	52,000	02/14/2013	02/14/2025
74275@-AA-9	PRISA II Senior Note Ser				2.B	1,300,000	109.8876	1,428,539	1,300,000	1,300,000					4.350	4.349	FA	21,049	56,550	02/17/2016	02/17/2025
74275@-AB-7	PRISA II Senior Note Ser				2.B	2,400,000	111.9631	2,687,114	2,400,000	2,400,000					4.420	4.419	FA	39,485	106,080	02/17/2016	02/17/2026
74275@-AC-5	PRISA II Senior Note Ser				2.B	300,000	113.7867	341,360	300,000	300,000					4.510	4.509	FA	5,036	13,530	02/17/2016	02/17/2027
743263-AG-0	Progress Energy Inc-SENIOR NOTE			1	2.A FE	538,216	140.3783	561,513	400,000	492,111		(6,551)			7.000	4.315	AO	4,744	28,000	11/01/2012	10/30/2031
743263-AP-0	Progress Energy Inc-SENIOR UNSECURED NOT			1	2.A FE	332,910	141.8387	425,516	300,000	327,556		(838)			6.000	5.229	JD	1,500	18,000	06/25/2013	12/01/2039
743315-AS-2	PROGRESSIVE CORP-SENIOR UNSECURED			1	1.F FE	661,437	131.9690	870,995	660,000	661,310		(29)			4.125	4.112	AO	5,748	27,225	04/07/2017	04/15/2047
74340*-AF-1	Prologis Targeted U.S. L Senior Note Ser				2.B	3,900,000	113.0202	4,407,788	3,900,000	3,900,000					3.710	3.709	JJ	68,728	177,647	04/18/2019	07/10/2029
74340*-AG-9	Prologis Targeted U.S. L Senior Note Ser				2.B	1,100,000	112.8627	1,241,490	1,100,000	1,100,000					3.810	3.810	JJ	19,907	41,910	07/10/2019	07/10/2031
74340X-BL-4	Prologis LP-SENIOR UNSECURED				1.G FE	516,316	122.3933	611,966	500,000	513,774		(1,326)			4.375	3.962	FA	9,115	10,938	02/06/2020	02/01/2029
744448-BZ-3	PUBLIC SERVICE COLORADO-BOND			1	1.F FE	207,888	151.6427	227,464	150,000	194,906		(1,900)			6.250	3.807	MS	3,125	9,375	04/04/2013	09/01/2037
74456Q-AV-8	PUB SVC ELEC & GAS-SENIOR SECURED NOTE			1	1.E FE	696,647	146.3438	1,024,407	700,000	697,233		78			5.500	5.533	MS	12,833	38,500	03/02/2010	03/01/2040
74456Q-BM-7	Public Service Electric -SECURED			1	1.F FE	786,005	122.6444	981,155	800,000	786,683		311			4.050	4.159	MN	5,400	32,400	09/20/2018	05/01/2045
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC-SECURED			1	1.E FE	1,493,340	123.5409	1,853,113	1,500,000	1,493,909		141			3.800	3.825	MS	19,000	57,000	02/29/2016	03/01/2046
74456Q-CD-6	Public Service Electric -SECURED				1.F FE	2,987,760	105.4991	3,164,973	3,000,000	2,987,862		102			2.700	2.720	MN	13,500	38,925	05/06/2020	05/01/2050
74460D-AC-3	Public Storage-SENIOR UNSECURED			1	1.F FE	1,130,712	111.5651	1,338,781	1,200,000	1,146,785		6,828			3.094	3.850	MS	10,932	37,128	07/26/2018	09/15/2027
74460D-AD-1	Public Storage-SENIOR UNSECURED			1	1.F FE	2,975,702	114.1419	3,195,973	2,800,000	2,963,689		(12,004)			3.385	2.574	MN	15,797	57,545	05/01/2020	05/01/2029
745332-BX-3	PUGET SOUND ENERGY INC-SENIOR NOTE			1	1.F FE	425,957	143.6168	574,467	400,000	419,892		(726)			6.274	5.796	MS	7,389	25,096	03/03/2010	03/15/2037

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745332-CB-0	PUGET SOUND ENERGY INC-SENIOR SECURED BO			1	1.F FE	2,530,444	143.4304	3,442,329	2,400,000	2,504,880		(3,592)			5.795	5.404	MS	40,951	139,080	12/04/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC-SECURED			1	1.F FE	258,778	138.8348	277,670	200,000	251,306		(1,729)			5.764	3.879	JJ	5,316	11,528	05/10/2016	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC-SECURED			1	1.F FE	323,565	123.7618	371,285	300,000	320,089		(633)			4.434	3.952	MN	1,700	13,302	12/10/2014	11/15/2041
747525-AV-5	QUALCOMM INC-SENIOR UNSECURED			1	1.G FE	5,793,445	135.4270	6,690,092	4,940,000	5,778,200		(15,211)			4.300	3.309	MN	24,192	212,420	04/06/2020	05/20/2047
747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED				1.G FE	4,960,100	115.4077	5,770,384	5,000,000	4,960,541		441			3.250	3.292	MN	18,507	86,667	05/06/2020	05/20/2050
74834L-AQ-3	Quest Diagnostics Inc-SENIOR NOTE			1	2.B FE	397,850	133.9040	557,041	416,000	401,233		402			5.750	6.066	JJ	10,033	23,920	04/07/2010	01/30/2040
74834L-BC-3	Quest Diagnostics Inc-SENIOR UNSECURED			1,2	2.B FE	4,293,722	109.3458	4,701,871	4,300,000	4,294,157		435			2.800	2.815	JD	334	75,919	05/11/2020	06/30/2031
749685-AS-2	RPM INTERNATIONAL INC-SENIOR UNSECURED N			1	2.C FE	996,014	103.1518	1,031,518	1,000,000	999,111		437			3.450	3.498	MN	4,408	34,500	01/14/2013	11/15/2022
74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT S			1	1.G	3,000,000	110.8949	3,326,847	3,000,000	3,000,000					3.850	3.849	JJ	56,467	115,500	01/05/2016	01/05/2026
74992*-AF-2	RXR Realty LLC Senior Secured Notes				2.A Z	2,100,000	105.4246	2,213,917	2,100,000	2,100,000					5.250	5.253	JJ	50,225		07/16/2020	07/17/2025
754730-AF-6	RAYMOND JAMES FINANCIAL-SENIOR UNSECURED			1	2.A FE	1,566,367	136.6686	2,077,362	1,520,000	1,563,586		(868)			4.950	4.754	JJ	34,694	75,240	03/22/2018	07/15/2046
75513E-AX-9	Raytheon Technologies Co-SENIOR UNSECURE				2.A FE	635,992	130.8569	915,998	700,000	647,181		809			4.875	5.505	AO	7,204	17,063	06/10/2020	10/15/2040
75513E-CJ-8	Raytheon Technologies Co-SENIOR UNSECURE				2.A FE	547,745	129.4922	712,207	550,000	548,014		(6)			4.800	4.826	JD	1,173	13,200	12/10/2020	12/15/2043
75513E-CK-5	Raytheon Technologies Co-SENIOR UNSECURE				2.A FE	1,304,543	131.2165	1,705,815	1,300,000	1,304,167		(15)			4.350	4.329	AO	11,938		12/10/2020	04/15/2047
756109-AX-2	Realty Income Corp-SENIOR UNSECURED				1.G FE	3,464,545	113.4986	3,972,450	3,500,000	3,466,213		1,668			3.250	3.364	JJ	52,451	21,170	05/06/2020	01/15/2031
758750-C*-2	Regal Beloit Corporation Senior Note Se			1	2.C	700,000	101.6782	711,747	700,000	700,000					4.770	4.768	JJ	15,489	33,390	07/14/2011	07/14/2021
758750-C@-0	Regal Beloit Corporation Senior Note Se			1	2.C	4,000,000	107.8924	4,315,696	4,000,000	4,000,000					4.870	4.869	JJ	90,366	194,800	07/14/2011	07/14/2023
75884R-AY-9	Regency Centers LP-SENIOR UNSECURED			1	2.A FE	1,594,576	119.9811	1,919,698	1,600,000	1,594,652		88			4.650	4.671	MS	21,907	74,400	02/25/2019	03/15/2049
75884R-BA-0	Regency Centers LP-SENIOR UNSECURED				2.A FE	4,990,250	112.7403	5,637,015	5,000,000	4,990,859		609			3.700	3.723	JD	8,222	108,944	05/11/2020	06/15/2030
759351-AJ-8	Reinsurance Group of Ame-SENIOR UNSECURE			1	2.A FE	774,369	101.8380	712,866	700,000	704,670		(10,997)			5.000	3.367	JD	2,917	35,000	01/12/2015	06/01/2021
759351-AM-1	REINSURANCE GRP OF AMER-SENIOR UNSECURED			1	2.A FE	1,264,297	114.0491	1,437,019	1,260,000	1,262,457		(404)			3.950	3.909	MS	14,655	49,770	06/02/2016	09/15/2026
759509-AB-8	Reliance Steel & Aluminu-SENIOR UNSECURE			1	2.B FE	2,138,553	131.2833	3,216,440	2,450,000	2,197,866		7,677			6.850	8.005	MN	21,444	167,825	11/03/2009	11/15/2036
75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED			1	1.G FE	1,975,369	109.2974	2,164,088	1,980,000	1,977,666		479			3.700	3.729	AO	18,315	73,260	04/10/2017	04/01/2025
75973Q-AA-5	RENAISSANCERE FINANCE-SENIOR UNSECURED			1,2	1.G FE	794,176	109.8278	878,622	800,000	795,990		540			3.450	3.537	JJ	13,800	27,600	06/26/2017	07/01/2027
76009@-AA-7	RENSSELAER POLYTECHNIC INST NY-SR NOTE			1	2.A	2,200,000	111.1165	2,444,563	2,200,000	2,200,000					4.350	4.350	MS	31,900	95,700	09/27/2011	09/01/2026
760759-AK-6	Republic Services Inc-SENIOR NOTE			1	2.B FE	10,223,428	148.1768	15,039,941	10,150,000	10,208,512		(1,760)			6.200	6.146	MS	209,767	679,300	08/02/2010	03/01/2040
76169*-AA-5	Rexford Industrial Realt Gtd Senior Note			1	2.B FE	2,500,000	110.4838	2,762,095	2,500,000	2,500,000					4.290	4.289	FA	43,198	107,250	08/06/2015	08/06/2025
76251#-AA-0	Rialto Water Services LL Senior Secured			1	1.G PL	5,605,541	131.2131	7,355,205	5,605,541	5,605,541					5.500	5.500	MS	77,933	308,305	11/29/2012	09/30/2042
771196-AU-6	ROCHE HOLDING INC-NOTE			1	1.C FE	3,826,928	168.5246	4,718,688	2,800,000	3,751,326		(34,034)			7.000	4.288	MS	65,333	196,000	09/19/2018	03/01/2039
771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE			1	1.C FE	393,744	129.4992	517,997	400,000	394,470		134			4.000	4.091	MN	1,467	16,000	11/13/2014	11/28/2044
771196-BK-7	ROCHE HOLDING INC-SR UNSECURED			1	1.C FE	594,024	109.4478	656,687	600,000	596,655		569			2.625	2.737	MN	2,013	15,750	02/22/2016	05/15/2026
772739-AL-2	ROCK-TENN CO-SENIOR UNSECURED NOTE			1	2.B FE	399,299	105.0428	420,171	400,000	399,862		91			4.900	4.925	MS	6,533	19,600	03/21/2013	03/01/2022
773903-AB-5	Rockwell Automation Inc-NOTE			1	1.G FE	259,628	132.9705	332,426	250,000	254,895		(538)			6.700	6.350	JJ	7,724	16,750	09/18/2008	01/15/2028
773903-AE-9	Rockwell Automation Inc-SENIOR UNSECURED			1	1.G FE	2,631,411	146.0405	3,577,993	2,450,000	2,588,946		(5,089)			6.250	5.710	JD	12,760	153,125	06/04/2010	12/01/2037
776743-AF-3	Roper Technologies Inc-SENIOR UNSECURED			1	2.A FE	2,697,084	118.8298	3,208,406	2,700,000	2,697,564		247			4.200	4.213	MS	33,390	113,400	08/14/2018	09/15/2028
78142@-AA-1	Rumford Falls Finance 2017 LP - Senior S				2.B PL	3,250,000	110.9000	3,604,250	3,250,000	3,250,000					4.860	4.861	MN	157,950	78,975	05/10/2017	05/10/2027
78349A-A@-2	RWJ Barnabas Health, Inc Senior Secured				1.E	1,600,000	119.5359	1,912,574	1,600,000	1,600,000					4.170	4.170	JJ	33,360	66,720	12/18/2018	07/01/2034
78355H-KB-4	RYDER SYSTEM INC-SR UNSECURED			1	2.B FE	374,693	102.4240	384,090	375,000	374,944		50			3.450	3.464	MN	1,653	12,938	02/17/2016	11/15/2021
78403D-AL-4	SBA TOWER TRUST-FIRST LIEN			1	1.F FE	670,000	101.3039	678,736	670,000	670,000					3.168	3.168	MON	943	21,207	04/04/2017	04/11/2022
78409V-AB-0	S&P GLOBAL INC-SENIOR UNSECURED NOTE			1	1.G FE	4,562,519	150.4143	6,919,056	4,600,000	4,570,389		(242)			6.550	6.588	MN	38,499	301,300	07/26/2018	11/15/2037
78480@-AA-1	SRS Holdco LLC Senior Secured			2	5.A	232,502	95.0000	220,877	232,502	232,502					11.000	11.000	MJSD	19,253	23,712	08/08/2018	03/27/2022
78486Q-AD-3	SVB FINANCIAL GROUP-SR UNSECURED			1	2.B FE	1,100,433	108.7005	1,206,575	1,110,000	1,103,832		1,362			3.500	3.647	JJ	16,403	38,850	08/01/2018	01/29/2025
800363-AB-9	Sandy Spring Bancorp Inc-SUBORDINATED			2	2.B FE	1,254,500	100.0000	1,300,000	1,300,000	1,256,728		2,228			4.250	4.713	MN	7,060	27,625	05/28/2020	11/15/2029
806605-AH-4	MERCK & CO INC-SENIOR UNSECURED NOTE			1	1.E FE	2,754,814	161.5703	3,635,332	2,250,000	2,635,899		(14,711)			6.550	5.012	MS	43,394	147,375	04/18/2013	09/15/2037
806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED			1	2.A FE	49,576	113.6489	56,824	50,000	49,765		41			4.000	4.105	JD	56	2,000	01/20/2016	12/21/2025
806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURE			1	2.A FE	713,586	113.0964	850,485	752,000	721,112		3,445			3.900	4.561	MN	3,585	29,328	04/09/2019	05/17/2028
80808#-AK-8	Schreiber Foods Inc. Senior Note			1	2.C PL	1,200,000	116.3205	1,395,846	1,200,000	1,200,000					4.560	4.560	MS	(13,528)	54,720	03/30/2015	03/30/2030
81211K-AK-6	SEALED AIR CORP-BOND			1	3.C FE	2,120,654	131.7917	2,630,562	1,996,000	2,077,474		(4,142)			6.875	6.396	JJ	63,276	137,225	12/01/2004	07/15/2033
81373P-AA-1	Securian Financial Group-SENIOR UNSECURE			1	1.G FE	1,694,611	125.8645	2,139,697	1,700,000	1,694,755		89			4.800	4.820	AO	17,227	81,600	04/02/2018	04/15/2048
81623N-AB-2	Self Help FCU COIN				1.A	250,000	100.0000	250,000	250,000	250,000					0.000	0.000	MAT			08/31/2016	08/31/2021
816300-AH-0	Selective Insurance Grou-SENIOR UNSECURE			1,2	2.B FE	512,535	124.2347	621,174	500,000	512,201		(195)			5.375	5.207	MS	8,958	26,875	04/11/2019	03/01/2049
82340*-AA-5	Shepherds Flat Funding T Trust A-1-A Cer			1	3.B FE	800,000	120.0962	960,770	800,000	800,000					6.950	6.950	JAJO	9,421	55,600	05/02/2011	04/30/2032
82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer			2	1.A FE	1,200,000	119.1839	1,430,207	1,200,000	1,200,000					4.480	4.480	JAJO	9,109	53,760	05/02/2011	04/30/2032

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
824348-AQ-9	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED			1,5	2.C FE	795,976	118.1483	945,186	800,000	796,630		94			4.000	4.029	JD	1,422	32,000	12/04/2012	12/15/2042
824348-AS-5	SHERWIN-WILLIAMS CO-SENIOR UNSECURED			1	2.C FE	467,984	129.8115	584,152	450,000	466,376		(382)			4.550	4.306	FA	8,531	20,475	06/03/2016	08/01/2045
824348-AX-4	SHERWIN-WILLIAMS CO-SENIOR UNSECURED			1	2.C FE	1,062,649	133.6771	1,430,345	1,070,000	1,063,089		133			4.500	4.542	JD	4,013	48,150	05/02/2017	06/01/2047
82873L-AA-3	SIMMONS FOODS INC-SIMFOO 5 3/4 11/01/24			1	4.C FE	750,000	102.1933	766,450	750,000	750,000					5.750	5.750	MN	7,188	43,125	10/11/2017	11/01/2024
828807-CL-9	Simon Property Group LP-SENIOR UNSECURED			1	1.G FE	986,922	122.1440	1,099,296	900,000	971,473		(2,141)			4.750	4.173	MS	12,588	42,750	08/27/2012	03/15/2042
83088G-B*-5	Skyway Concession Compan Senior Secured				2.B PL	800,000	101.2478	809,982	800,000	800,000					3.660	3.660	JAJO	7,401	29,280	07/10/2017	07/10/2024
83088G-B@-3	Skyway Concession Compan Senior Secured				2.B PL	400,000	100.4688	401,875	400,000	400,000					4.010	4.010	JAJO	4,055	16,040	07/10/2017	07/10/2029
832696-AP-3	JM SMUCKER CO-SR UNSECURED			1	2.B FE	403,119	124.8036	511,695	410,000	403,799		139			4.375	4.478	MS	5,282	17,938	10/06/2015	03/15/2045
833034-AL-5	Snap-on Inc-SENIOR UNSECURED			1	1.F FE	997,250	126.9644	1,269,644	1,000,000	997,350		51			4.100	4.116	MS	13,667	41,000	02/20/2018	03/01/2048
833034-AM-3	Snap-on Inc-SENIOR UNSECURED				1.G FE	2,965,860	111.9816	3,359,448	3,000,000	2,966,245		385			3.100	3.159	MN	15,500	46,758	04/27/2020	05/01/2050
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED			1	2.B FE	3,318,795	102.4943	3,401,576	3,318,795	3,318,795					3.950	3.950	JD	364	131,092	03/04/2015	06/30/2035
83545G-BC-5	Sonic Automotive SR SUB NT SER B			1	4.B FE	572,000	105.3750	602,745	572,000	572,000					6.125	6.123	MS	10,316	35,035	07/13/2017	03/15/2027
835495-AJ-1	Sonoco Products Co-SENIOR UNSECURED NOTE			1	2.B FE	801,003	134.5661	941,963	700,000	783,016		(2,562)			5.750	4.801	MN	6,708	40,250	09/12/2012	11/01/2040
835495-AK-8	Sonoco Products Co-SENIOR UNSECURED NOTE			1	2.B FE	547,487	102.0277	561,152	550,000	549,717		292			4.375	4.432	MN	4,010	24,063	10/20/2011	11/01/2021
838515-F@-8	South Jersey Gas Co. Medium Term Not			1	1.G	750,000	110.4216	828,162	750,000	750,000					4.930	4.929	JD	17,050	36,975	06/30/2010	06/30/2026
838515-J@-4	South Jersey Gas Co. Senior Secured Note				1.F	2,300,000	109.9084	2,527,893	2,300,000	2,300,000					3.280	3.280	AO	15,717	37,720	04/16/2020	04/16/2030
842329-AA-2	Southern Baptist Hospita-SECURED			1	1.C FE	350,443	123.3610	370,083	300,000	349,389		(846)			4.857	3.804	JJ	6,719	9,714	05/28/2020	07/15/2045
84314#-AB-7	Southern Illinois Power Senior Secured			1	2.B	3,308,035	125.9093	4,165,124	3,308,035	3,308,035					5.750	5.749	JD	8,454	190,212	07/01/2010	06/15/2040
843830-A*-4	Southern Star Central Ga Senior Note			1	2.B FE	3,770,000	113.5649	4,281,397	3,770,000	3,770,000					4.660	4.659	JD	14,640	175,682	06/01/2016	06/01/2026
845437-BL-5	SOUTHWESTERN ELEC POWER-SENIOR NOTE			1	2.A FE	1,806,154	146.1889	2,631,400	1,800,000	1,804,893		(136)			6.200	6.175	MS	32,860	111,600	03/12/2010	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER-SR UNSECURED			1	2.A FE	1,635,282	115.5139	1,905,980	1,650,000	1,636,876		316			3.900	3.951	AO	16,088	64,350	03/23/2015	04/01/2045
848609-AA-1	Spirits NewCo LLC Senior Secured			1	2.C PL	4,850,244	122.4939	5,941,253	4,850,244	4,850,244					5.300	5.300	MJSD	131,706	192,795	02/20/2014	06/30/2036
85021@-AA-2	Springbok 3 Solar Invest Senior Secured				2.C PL	5,000,000	117.1481	5,857,405	5,000,000	5,000,000					4.700	4.700	JJ	118,153	192,569	09/06/2019	07/19/2049
852061-AA-8	SPRINT COMMUNICATIONS IN-FIRST LIEN				5.B GI	926,250	109.3376	820,032	750,000	801,021		(37,980)			9.250	3.784	AO	14,646	69,375	07/14/2017	04/15/2022
85234#-AB-1	Stadium Funding Trust Senior Secured			1	2.C PL	2,607,642	119.1615	3,107,305	2,607,642	2,607,642					5.000	5.000	AO	32,596	130,538	06/19/2013	04/01/2039
85253#-AD-3	STAG Industrial Operatin Gtd Senior Note			1	2.C	4,675,000	109.7860	5,132,496	4,675,000	4,675,000					4.320	4.319	FA	73,491	201,960	05/16/2018	02/20/2025
85253#-AG-6	STAG Industrial Operatin Gtd Senior Note				2.C	200,000	109.4362	218,872	200,000	200,000					4.100	4.100	JD	410	8,200	06/13/2018	06/13/2025
85253#-AH-4	STAG Industrial Operatin Gtd Senior Note				2.C	400,000	112.6969	450,788	400,000	400,000					4.270	4.270	JD	854	17,080	06/13/2018	06/13/2028
853496-AD-9	Standard Industries Inc/-SENIOR UNSECURE			1	3.B FE	947,000	105.3281	997,457	947,000	947,000					4.750	4.749	JJ	20,742	44,983	01/12/2018	01/15/2028
855244-AS-8	Starbucks Corp-SENIOR UNSECURED			1	2.A FE	2,375,088	129.9696	3,119,269	2,400,000	2,375,801		422			4.500	4.564	MN	13,800	108,000	08/08/2018	11/15/2048
85571B-AL-9	Starwood Property Trust -SENIOR UNSECURE			1	4.A FE	873,837	102.1719	899,113	880,000	875,804		866			4.750	4.875	MS	12,308	41,800	08/15/2018	03/15/2025
858586-H#-0	Stepan Company Senior Note			1	2.C PL	2,107,143	105.3291	2,219,435	2,107,143	2,107,143					3.860	3.859	JD	904	81,336	06/27/2013	06/27/2025
858586-J*-2	Stepan Company Senior Note			1	2.C PL	1,300,000	107.2798	1,394,637	1,300,000	1,300,000					3.950	3.949	JJ	24,391	51,350	07/10/2015	07/10/2027
862121-AB-6	STORE Capital Corp-SENIOR UNSECURED			1	2.B FE	496,300	115.4508	577,254	500,000	496,834		306			4.625	4.718	MS	6,809	23,125	02/25/2019	03/15/2029
863667-AE-1	Stryker Corp-SENIOR UNSECURED			1	2.A FE	668,535	122.7595	859,316	700,000	670,349		772			4.100	4.400	AO	7,175	28,700	07/25/2018	04/01/2043
863667-AZ-4	Stryker Corp-SENIOR UNSECURED				2.A FE	5,502,194	105.8192	5,820,058	5,500,000	5,502,154		(40)			2.900	2.898	JD	7,089	84,624	05/27/2020	06/15/2050
86738@-AB-2	Sunflower Electric Power Corporation			1	2.C	3,641,667	111.6836	4,067,144	3,641,667	3,641,667					4.130	4.130	JD	154,088	75,200	07/22/2013	06/30/2043
86800@-AA-7	SUNVAIR INC SR SUB NT			2	6. *	424,075	100.0000	424,843	424,843	424,317		100			12.000	12.043	FMAN	(37,434)	121,286	12/31/2019	08/01/2024
87186@-AA-9	Systec Corp. Senior Sub Note			2	6. *	169,797	99.8947	173,125	173,308	172,216	49,127	1,774			15.000	15.000	FMAN	(11)		09/30/2019	11/19/2021
872540-AS-8	TJX Cos Inc/The-SENIOR UNSECURED				1.F FE	1,541,670	115.7676	1,736,514	1,500,000	1,537,706		(3,964)			3.750	3.293	AO	11,875	30,313	04/08/2020	04/15/2027
872540-AT-6	TJX Cos Inc/The-SENIOR UNSECURED				1.F FE	1,037,310	120.0294	1,200,294	1,000,000	1,034,954		(2,356)			3.875	3.422	AO	8,181	20,882	04/08/2020	04/15/2030
87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note			1	1.F	5,000,000	109.7414	5,487,070	5,000,000	5,000,000					3.640	3.640	MON	3,539	182,000	11/19/2015	11/24/2025
873050-CB-5	TTX CO-UNSECURED NOTE			1	1.F FE	873,803	141.3005	1,059,753	750,000	853,771		(3,063)			5.875	4.789	JD	3,672	44,063	05/22/2013	12/01/2040
873050-CG-4	TTX CO-SENIOR UNSECURED BOND			1	1.F FE	382,444	129.5663	485,874	375,000	381,561		(155)			4.650	4.528	JD	775	17,438	07/10/2014	06/15/2044
873050-CM-1	TTX CO-SENIOR UNSECURED			1,2	1.F FE	1,997,920	123.9497	2,478,994	2,000,000	1,998,137		40			4.200	4.206	JJ	42,000	84,000	06/06/2016	07/01/2046
875127-AV-4	Tampa Electric Co-NOTE			1	1.G FE	779,910	144.6609	882,431	610,000	740,241		(5,726)			6.550	4.597	MN	5,105	39,955	03/31/2017	05/15/2036
875127-BD-3	Tampa Electric Co-SR UNSECURED			1	1.G FE	99,868	120.0909	120,091	100,000	99,875		3			4.200	4.208	MN	537	4,200	04/10/2018	05/15/2045
875484-AK-3	Tanger Properties LP-SENIOR UNSECURED			1	2.B FE	1,232,127	104.4566	1,357,936	1,300,000	1,247,372		6,754			3.875	4.599	JJ	23,228	50,375	09/04/2018	07/15/2027
87612E-BA-3	TARGET CORP-SR UNSECURED			1	1.G FE	537,180	134.4673	739,570	550,000	538,339		331			4.000	4.150	JJ	11,000	22,000	05/10/2017	07/01/2042
87612E-BF-2	TARGET CORP-SENIOR UNSECURED			1	1.G FE	91,168	125.6578	125,658	100,000	91,792		181			3.625	4.152	AO	765	3,625	04/28/2017	04/15/2046
879360-B@-3	Teledyne Technologies In Senior Note Ser			1	2.B	1,600,000	101.7017	1,627,227	1,600,000	1,600,000					3.090	3.089	JD	2,197	49,440	12/04/2014	12/06/2021
88031V-AA-7	TENASKA GATEWAY PARTNERS-SENIOR SECURED			1	2.C FE	274,443	104.0000	285,421	274,443	274,443					6.052	6.052	MJSD	46	16,609	05/31/2007	12/30/2023
882884-C#-4	Texas-New Mexico Power C Senior Secured				1.F	900,000	103.3327	929,994	900,000	900,000					3.360	3.360	AO	6,384	14,364	04/24/2020	04/24/2050

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882884-C@-6	Texas-New Mexico Power C Senior Secured				1.F	400,000	105.3230	421,292	400,000	400,000					2.730	2.730	AO		5,187	04/24/2020	04/24/2030
882884-D@-5	Texas-New Mexico Power C First Mtg Bond				1.F	700,000	103.2618	722,833	700,000	700,000					3.360	3.360	JJ	4,965	5,880	07/15/2020	07/15/2050
883556-BY-7	THERMO FISHER SCIENTIFIC-SENIOR UNSECURE			1	2.A FE	2,668,275	132.7377	3,583,917	2,700,000	2,670,112		602			4.100	4.169	FA	41,820	110,700	08/10/2017	08/15/2047
886546-AB-6	TIFFANY & CO-SR UNSECURED			1	2.B FE	224,359	108.6489	244,460	225,000	224,709		68			3.800	3.836	AO	2,138	8,550	05/08/2015	10/01/2024
887389-AK-0	Timken Co/The-SENIOR UNSECURED			1	2.C FE	1,797,624	112.4737	2,024,526	1,800,000	1,797,943		207			4.500	4.517	JD	3,600	81,000	08/22/2018	12/15/2028
891092-AD-0	TORO CO-DEBENTURE			1	2.B FE	816,968	131.0440	982,830	750,000	780,305		(3,607)			7.800	7.010	JD	2,600	58,500	07/21/2004	06/15/2027
891092-B*-8	Toro Company (The) Senior Note Series A				2.C	500,000	110.0796	550,398	500,000	500,000					3.810	3.810	JD	847	19,050	06/27/2019	06/15/2029
891092-B@-6	Toro Company (The) Senior Note Series B				2.C	400,000	109.8747	439,499	400,000	400,000					3.910	3.910	JD	695	15,640	06/27/2019	06/15/2031
89148H-B*-8	Tortoise Pipeline & Ener Senior Note Ser			1	1.F FE	722,857	102.6591	742,079	722,857	722,857					4.080	4.080	MJSD	1,311	29,493	12/08/2011	12/15/2021
89334@-AA-6	Trans-Union Interstate P Senior Secured			1	2.C	1,672,817	110.1455	1,842,533	1,672,817	1,672,817					3.970	3.970	MJSD	17,076	66,375	05/10/2016	12/31/2032
893574-AB-9	TRANSCONT GAS PIPE CORP-SENIOR UNSECURED			1	2.B FE	1,092,706	127.6653	1,404,319	1,100,000	1,093,833		157			5.400	5.445	FA	22,440	59,400	03/28/2012	08/15/2041
89407#-AG-3	Transwestern Pipeline Co Senior Note Ser			1	2.C	2,800,000	114.3358	3,201,402	2,800,000	2,800,000					5.660	5.659	JD	9,685	158,480	12/09/2009	12/09/2024
89417E-AH-2	Travelers Cos Inc/The-SENIOR UNSECURED N			1	1.F FE	116,046	146.7101	146,710	100,000	114,928		(473)			5.350	4.230	MN	892	5,350	07/20/2018	11/01/2040
89681@-AA-5	Tristar Global Energy So Senior Sub Note			2	6. Z	243,687	0.0000		244,474		(244,468)	301			12.500	12.719	MJSD	21,071	9,288	06/30/2020	03/31/2022
898361-AM-2	AMHERST COLLEGE-UNSECURED NOTE			1	1.B FE	500,000	116.0906	580,453	500,000	500,000					3.794	3.794	MN	3,162	18,970	10/03/2012	11/01/2042
898361-AP-5	AMHERST COLLEGE-UNSECURED NOTE			1	1.B FE	500,000	116.3924	581,962	500,000	500,000					3.694	3.694	MN	3,078	18,470	10/03/2012	11/01/2032
89838#-AA-5	Dartmouth College Senior Secured			1	1.D YE	214,983	104.4000	224,442	214,983	214,983					4.940	4.940	MON	2,633	10,620	04/07/2003	05/01/2023
89854D-A*-2	TSG Entertainment Financ Senior Secured				2.A PL	2,200,000	102.9450	2,264,790	2,200,000	2,200,000					6.250	6.250	MON	2,292	137,500	08/15/2017	09/30/2031
899043-AA-1	TUFTS UNIVERSITY-UNSECURED BOND			1	1.D FE	1,625,314	129.9151	1,935,735	1,490,000	1,624,857		(107)			5.017	4.594	AO	15,781	74,753	07/24/2018	04/15/2112
899043-AB-9	TUFTS UNIVERSITY-UNSECURED			1	1.D FE	1,200,000	113.6843	1,364,211	1,200,000	1,200,000					4.005	4.005	FA	18,156	48,060	06/07/2017	08/15/2057
90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SEC			1	1.E PL	3,261,725	110.3794	3,600,272	3,261,725	3,261,725					3.850	3.850	MON	10,901	125,661	01/13/2015	05/31/2029
902494-AY-9	TYSON FOODS INC-SENIOR UNSECURED BOND			1	2.B FE	323,716	137.9793	448,433	325,000	323,837		24			5.150	5.176	FA	6,323	16,738	08/05/2014	08/15/2044
90265E-AP-5	UDR Inc-SENIOR UNSECURED			1	2.A FE	2,374,129	118.9821	2,736,587	2,300,000	2,362,211		(6,650)			4.400	3.994	JJ	43,572	101,200	02/28/2019	01/26/2029
90312*-AC-8	UNS Gas, Inc. Gtd Senior Note			1	1.G	1,850,000	119.6461	2,213,453	1,850,000	1,850,000					5.390	5.389	FA	37,670	99,715	08/08/2011	08/10/2026
90327Q-D5-5	USAA Capital Corp-SENIOR UNSECURED				1.B FE	199,424	104.9255	209,851	200,000	199,458		34			2.125	2.157	MN	708	2,243	04/14/2020	05/01/2030
90363@-AC-4	USTA National Tennis Cen Senior Secured			1	1.G FE	2,200,000	106.6356	2,345,983	2,200,000	2,200,000					3.290	3.290	JJ	34,783	72,380	05/26/2016	07/08/2036
904764-AH-0	UNILEVER CAPITAL CORP-SENIOR NOTE			1	1.E FE	5,514,207	146.1972	7,236,763	4,950,000	5,322,457		(22,480)			5.900	5.048	MN	37,318	292,050	06/22/2010	11/15/2032
907818-CF-3	UNION PACIFIC CORP-DEBENTURE			1	2.A FE	177,446	134.5907	188,427	140,000	161,329		(2,158)			6.625	4.367	FA	3,865	9,275	03/14/2012	02/01/2029
907818-CS-5	UNION PACIFIC CORP-DEBENTURE			1	2.A FE	1,921,034	130.8874	2,225,086	1,700,000	1,851,581		(8,990)			5.375	4.433	JD	7,615	91,375	10/20/2011	06/01/2033
907818-DJ-4	UNION PACIFIC CORP-SENIOR UNSECURED BOND			1	2.A FE	677,825	128.4236	764,121	595,000	667,757		(2,341)			4.750	3.871	MS	8,322	28,263	06/22/2016	09/15/2041
907818-DP-0	UNION PACIFIC CORP-SENIOR UNSECURED			1	2.A FE	426,084	119.6439	490,540	410,000	424,607		(414)			4.250	4.003	AO	3,679	17,425	04/11/2017	04/15/2043
907818-DU-9	UNION PACIFIC CORP-SR UNSECURED			1	2.A FE	560,985	127.6114	638,057	500,000	555,845		(1,515)			4.750	3.992	JD	1,056	23,750	06/05/2017	12/15/2043
907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE			1	2.A FE	347,365	109.3304	382,656	350,000	349,053		268			3.750	3.839	MS	3,865	13,125	01/07/2014	03/15/2024
907818-EC-8	UNION PACIFIC CORP-SR UNSECURED			1	2.A FE	94,479	122.2248	122,225	100,000	94,725		69			3.875	4.166	FA	1,615	3,875	04/06/2017	02/01/2055
910637-R@-8	United Illuminating Comp Senior Note			1	1.G	1,600,000	144.9603	2,319,365	1,600,000	1,600,000					6.090	6.089	JJ	40,600	97,440	07/27/2010	07/27/2040
910637-S#-5	United Illuminating Comp Senior Note Ser			1	1.G	800,000	128.5771	1,028,617	800,000	800,000					4.890	4.890	JJ	16,409	39,120	01/30/2012	01/30/2042
910637-S*-9	United Illuminating Comp Senior Note Ser			1	1.G	200,000	102.5257	205,051	200,000	200,000					3.610	3.609	JJ	3,028	7,220	01/30/2012	01/31/2022
910637-S@-7	United Illuminating Comp Senior Note Ser			1	1.G	200,000	102.5257	205,051	200,000	200,000					3.610	3.609	JJ	3,028	7,220	04/02/2012	01/31/2022
910637-T*-8	United Illuminating Comp Senior Note Ser			1	1.G	500,000	128.5771	642,886	500,000	500,000					4.890	4.890	JJ	10,255	24,450	04/02/2012	01/30/2042
913017-BK-4	United Technologies Corp-SENIOR UNSECURE			1	2.A FE	1,035,833	144.7322	1,374,955	950,000	1,014,105		(2,614)			6.050	5.399	JD	4,790	57,475	06/02/2010	06/01/2036
913017-BP-3	United Technologies Corp-UNSECURED NOTE			1	2.A FE	1,368,840	147.8760	1,774,512	1,200,000	1,331,075		(4,506)			6.125	5.170	JJ	33,892	73,500	05/24/2010	07/15/2038
91324P-AX-0	UnitedHealth Group Inc-UNSECURED NOTE			1	1.G FE	869,936	158.6849	1,269,479	800,000	854,441		(1,928)			6.500	5.850	JD	2,311	52,000	07/28/2010	06/15/2037
91324P-BE-1	UnitedHealth Group Inc-SENIOR UNSECURED			1	1.G FE	99,986	158.9833	158,983	100,000	99,989					6.625	6.625	MN	847	6,625	08/06/2009	11/15/2037
91324P-BK-7	UnitedHealth Group Inc-BOND			1	1.G FE	1,324,897	163.1008	2,038,760	1,250,000	1,309,747		(1,882)			6.875	6.410	FA	32,465	85,938	04/01/2010	02/15/2038
91324P-DU-3	UnitedHealth Group Inc-SENIOR UNSECURED				1.G FE	2,623,742	124.8730	2,747,206	2,200,000	2,616,981		(6,761)			3.700	2.730	FA	30,751	40,700	04/20/2020	08/15/2049
91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED				1.G FE	6,150,670	115.0917	7,020,592	6,100,000	6,150,079		(591)			3.125	3.086	MN	24,358	93,724	05/27/2020	05/15/2060
91412N-AF-7	UNIVERSITY OF CHICAGO-BOND			1	1.C FE	1,693,769	127.2265	2,099,238	1,650,000	1,675,453		(1,980)			5.420	5.214	AO	22,358	89,430	05/21/2010	10/01/2030
91412N-AK-6	UNIVERSITY OF CHICAGO-UNSECURED BOND			1	1.C FE	2,499,800	108.0930	2,702,325	2,500,000	2,500,000					4.411	4.411	AO	27,569	110,275	08/06/2014	10/01/2044
91412N-BD-1	University of Chicago/Th-UNSECURED				1.C FE	488,015	103.2169	516,084	500,000	488,258		243			2.761	2.896	AO	3,451	7,401	03/27/2020	04/01/2045
914886-AA-4	University of Southern C-SR UNSECURED			1	1.C FE	367,824	155.9205	467,762	300,000	367,675		(62)			5.250	4.266	AO	3,938	15,750	08/20/2018	10/01/2111
918204-AR-9	VF CORP-NOTE			1	1.G FE	389,535	131.9670	527,868	400,000	393,169		340			6.000	6.194	AO	5,067	24,000	04/29/2004	10/15/2033
91913Y-AE-0	VALERO ENERGY CORP-BOND			1	2.B FE	1,879,809	139.0817	2,781,633	2,000,000	1,914,629		4,465			7.500	8.080	AO	31,667	150,000	08/06/2009	04/15/2032
92203#-AQ-1	Vanguard Group, Inc. Senior Notes Series			1	1.G	1,100,000	104.6541	1,151,195	1,100,000	1,100,000					5.410	5.409	FA	21,324	59,510	02/22/2010	02/22/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92203#-AR-9	Vanguard Group, Inc. Senior Notes Series			1	1.G	1,000,000	116.0868	1,160,868	1,000,000	1,000,000					5.560	5.559	FA	19,923	55,600	02/22/2010	02/21/2025
92203#-AS-7	Vanguard Group, Inc. Senior Notes Series			1	1.G	3,000,000	133.1241	3,993,723	3,000,000	3,000,000					6.160	6.159	FA	66,220	184,800	02/22/2010	02/22/2030
92343V-BE-3	Verizon Communications I-SENIOR UNSECURE			1	2.A FE	424,380	131.2331	524,932	400,000	420,010		(579)			4.750	4.381	MN	3,167	19,000	02/02/2012	11/01/2041
92343V-CZ-5	Verizon Communications I-SR UNSECURED				2.A FE	2,435,562	133.1711	3,062,936	2,300,000	2,432,754		(1,668)			4.672	4.346	MS	31,640	107,456	04/23/2019	03/15/2055
92344G-AX-4	Verizon Communications I-SENIOR UNSECURE			1	2.A FE	752,433	141.9079	993,355	700,000	739,936		(1,831)			5.850	5.277	MS	12,058	40,950	03/26/2013	09/15/2035
92345Y-AD-8	Verisk Analytics Inc-UNSECURED			1	2.B FE	385,157	113.1475	441,275	390,000	387,449		510			4.000	4.162	JD	693	15,600	02/29/2016	06/15/2025
92345Y-AF-3	Verisk Analytics Inc-SENIOR UNSECURED			1	2.B FE	596,778	119.3509	716,105	600,000	597,242		273			4.125	4.191	MS	7,288	24,750	02/27/2019	03/15/2029
925524-AH-3	CBS CORPORATION-SENIOR NOTE			1	2.B FE	3,325,867	148.6297	4,384,575	2,950,000	3,189,051		(17,336)			7.875	6.713	JJ	97,442	232,313	06/07/2010	07/30/2030
925524-AX-8	Viacom Inc-SENIOR NOTE			1	2.B FE	2,296,357	143.9736	3,023,446	2,100,000	2,249,579		(5,752)			6.875	6.150	AO	24,464	144,375	05/07/2010	04/30/2036
92553P-AC-6	Viacom Inc-SENIOR UNSECURED BOND			1	2.B FE	1,791,134	134.0174	2,278,296	1,700,000	1,771,681		(2,363)			6.750	6.336	AO	27,413	114,750	03/31/2010	10/05/2037
927804-FA-7	Virginia Electric & Powe-SENIOR UNSECURE				2.A FE	916,412	143.8852	1,007,197	700,000	908,917		(7,495)			6.000	3.441	JJ	19,367	21,000	04/08/2020	01/15/2036
927804-FR-0	VIRGINIA ELEC & POWER CO-SR UNSECURED				1.F FE	1,622,180	130.2930	1,824,103	1,400,000	1,617,607		(4,573)			4.450	3.454	FA	23,536	31,150	04/07/2020	02/15/2044
92826C-AD-4	VISA INC-SR UNSECURED			1	1.D FE	383,767	112.0619	420,232	375,000	379,618		(903)			3.150	2.869	JD	558	11,813	02/17/2016	12/14/2025
92826C-AF-9	VISA INC-SR UNSECURED			1	1.D FE	658,853	136.0955	836,987	615,000	655,461		(979)			4.300	3.881	JD	1,249	26,445	05/10/2017	12/14/2045
92826C-AK-8	Visa Inc-SENIOR UNSECURED				1.D FE	2,680,128	109.2571	2,949,943	2,700,000	2,680,648		520			2.700	2.748	AO	15,390	39,083	03/31/2020	04/15/2040
929160-AY-5	Vulcan Materials Co-SENIOR UNSECURED			1	2.B FE	699,180	127.3246	891,272	700,000	699,212		13			4.700	4.707	MS	10,967	32,900	12/10/2018	03/01/2048
92928Q-AD-0	WEA Finance LLC-SENIOR UNSECURED			1	2.A FE	4,973,500	103.7757	5,188,784	5,000,000	4,974,157		444			4.625	4.658	MS	64,878	231,250	09/12/2018	09/20/2048
92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED			1	2.A FE	2,392,416	107.9431	2,590,634	2,400,000	2,393,756		660			4.125	4.164	MS	27,775	99,000	09/12/2018	09/20/2028
931142-CB-7	WAL-MART STORES INC NT				1.C FE	1,026,553	145.4120	1,621,344	1,115,000	1,048,313		2,561			5.250	5.840	MS	19,513	58,538	06/03/2010	09/01/2035
931142-CM-3	WAL-MART STORES INC-UNSECURED SENIOR NOT				1.C FE	101,101	158.9928	158,993	100,000	100,856		(28)			6.200	6.118	AO	1,309	6,200	12/10/2008	04/15/2038
931142-CS-0	WAL-MART STORES INC-SENIOR NOTE				1.C FE	8,630,570	152.6230	12,820,329	8,400,000	8,584,736		(5,486)			5.625	5.437	AO	118,125	502,500	11/15/2010	04/01/2040
931427-AH-1	Walgreens Boots Alliance-SENIOR UNSECURE			1	2.B FE	648,499	110.5198	718,379	650,000	649,328		153			3.800	3.828	MN	2,950	24,700	11/06/2014	11/18/2024
94106L-BC-2	WASTE MANAGEMENT INC-SENIOR UNSECURED			1,2	2.A FE	1,604,155	125.7153	1,986,303	1,580,000	1,601,434		(560)			4.100	4.156	MS	21,593	64,780	07/25/2018	03/01/2045
94403*-BB-1	Wawa, Inc. Senior Note Ser			1	2.B PL	2,050,000	108.5831	2,225,954	2,050,000	2,050,000					3.790	3.790	AO	15,971	77,695	10/17/2013	10/17/2025
94403*-BC-9	Wawa, Inc. Senior Note Ser			1	2.B PL	2,450,000	111.0552	2,720,852	2,450,000	2,450,000					3.990	3.990	AO	20,094	97,755	10/17/2013	10/17/2028
948741-AH-6	WEINGARTEN REALTY INVEST-SENIOR UNSECURE			1	2.B FE	1,191,752	103.1197	1,237,436	1,200,000	1,198,230		932			3.375	3.460	AO	11,925	40,500	02/04/2013	10/15/2022
948741-AJ-2	WEINGARTEN REALTY INVEST-SENIOR UNSECURE			1	2.B FE	796,224	103.6062	828,850	800,000	798,994		402			3.500	3.556	AO	5,911	28,000	03/19/2013	04/15/2023
948741-AL-7	WEINGARTEN REALTY INVEST-SENIOR UNSECURE			1	2.B FE	396,932	107.3176	429,270	400,000	398,496		304			3.850	3.943	JD	1,283	15,400	05/07/2015	06/01/2025
94874R-AU-0	WEINGARTEN REALTY INVEST-NOTE PUT DATE 6				2.B FE	204,908	119.4676	238,935	200,000	202,092		(250)			6.880	6.678	JD	4,052	13,760	11/20/2001	06/25/2027
94973V-AN-7	Anthem Inc-SENIOR UNSUBORDINATED NOTE			1	2.B FE	2,258,250	143.6667	2,801,500	1,950,000	2,191,909		(9,378)			6.375	5.228	JD	5,525	124,313	09/05/2012	06/15/2037
94978#-JJ-7	Wells Fargo Bank Northwe Note N319-115/N			1	2.C PL	366,662	95.6566	350,737	366,662	366,662					3.750	3.750	MON	8,186	9,110	01/29/2015	09/26/2024
94978#-JK-4	Wells Fargo Bank Northwe Note A319-115/			1	2.C PL	366,663	95.7576	351,107	366,663	366,663					3.750	3.750	MON	12,532	5,561	01/29/2015	09/09/2024
95040Q-AF-1	Welltower Inc-SENIOR UNSECURED			1	2.A FE	2,389,896	129.5234	3,108,562	2,400,000	2,390,166		160			4.950	4.977	MS	39,600	118,800	08/09/2018	09/01/2048
958254-AD-6	WESTERN GAS PARTNERS LP-SENIOR UNSECURED			1	3.B FE	1,360,216	103.3750	1,343,875	1,300,000	1,355,904		(1,278)			5.450	5.127	AO	17,713	70,850	05/24/2017	04/01/2044
958587-BJ-5	WEST MASS ELECTRIC CO-SENIOR UNSECURED N			1	1.E FE	990,920	101.4121	1,014,121	1,000,000	999,209		1,035			3.500	3.609	MS	10,306	35,000	09/13/2011	09/15/2021
960413-AF-9	WESTLAKE CHEMICAL CORP-SENIOR UNSECURED			1,5	2.B FE	696,211	103.5444	724,811	700,000	699,258		455			3.600	3.671	JJ	11,620	25,200	09/12/2014	07/15/2022
96058#-AA-3	Westminster Acquisition Senior Sub Note			2	6. *	82,359	0.0000		82,997		(41,791)	293			12.000	12.427	FMAN	55	4,910	06/30/2019	08/03/2021
961548-AY-0	MEADWESTVACO CORP-SENIOR UNSECURED NOTE			1	2.B FE	1,817,214	141.6135	1,982,589	1,400,000	1,677,883		(20,203)			7.950	5.380	FA	42,047	111,300	09/07/2012	02/15/2031
96188#-AA-6	WETT Holdings, LLC Senior Secured			1	2.B PL	996,667	108.9975	1,086,342	996,667	996,667					4.310	4.310	MJSD	22,011	32,285	12/18/2014	12/18/2024
96188#-AD-0	WETT Holdings, LLC Senior Secured Notes				2.B PL	5,000,000	103.6847	5,184,235	5,000,000	5,000,000					3.540	3.540	JAJO	93,908		07/27/2020	07/27/2030
96332H-CG-2	Whirlpool Corp-SENIOR UNSECURED BOND			1	2.B FE	498,180	130.7158	653,579	500,000	498,394		37			5.150	5.174	MS	8,583	25,750	02/22/2013	03/01/2043
96337@-AA-8	Whistler Pipeline, LLC Senior Secured No				2.B Z	5,000,000	111.0180	5,550,900	5,000,000	5,000,000					5.210	5.210	MJSD	65,849	74,532	06/17/2020	06/30/2030
96808@-AA-8	Wild Jack Solar LLC Senior Secured			1	2.C	4,530,800	108.5209	4,916,865	4,530,800	4,530,800					4.050	4.050	JD	76,967	183,497	11/18/2015	12/31/2034
97164#-AH-7	Wilmington Investments, Senior Note Ser			1	2.C	2,850,000	111.5550	3,179,318	2,850,000	2,850,000					5.850	5.848	MN	16,673	166,725	05/25/2011	05/25/2023
97164#-AN-4	Wilmington Investments, Senior Note Ser			1	2.C	700,000	112.9503	790,652	700,000	700,000					4.190	4.190	MS	7,577	29,330	09/28/2015	09/28/2025
97164#-AP-9	Wilmington Investments, Senior Unsecure				2.C	500,000	116.6908	583,454	500,000	500,000					4.440	4.440	JD	987	22,200	06/15/2017	06/15/2027
97314@-AA-3	Wind Energy Transmission Senior Secured			1	1.F PL	736,667	111.7600	823,299	736,667	736,667					3.670	3.670	MJSD	6,877	27,079	12/18/2014	12/18/2034
976656-CE-6	WISCONSIN ELECTRIC POWER-SENIOR UNSECURE			1	1.G FE	728,583	113.0599	836,643	740,000	729,784		287			3.650	3.741	JD	1,200	27,010	05/02/2017	12/15/2042
976656-CG-1	WISCONSIN ELECTRIC POWER-SENIOR UNSECURE			1	1.G FE	500,825	122.6840	613,420	500,000	500,785		(20)			4.250	4.239	JD	1,771	21,250	07/23/2018	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER-SR UNSECURED			1	1.G FE	1,054,677	124.3296	1,305,461	1,050,000	1,054,498		(104)			4.300	4.271	JD	2,007	45,150	07/23/2018	12/15/2045
983024-AG-5	Wyeth LLC-SENIOR UNSECURED NOTE			1,5	1.F FE	248,922	154.9971	309,994	200,000	236,168		(1,972)			6.500	4.640	FA	5,417	13,000	07/10/2013	02/01/2034
983024-AN-0	Wyeth LLC-NOTE			1	1.F FE	1,433,809	150.0343	1,950,446	1,300,000	1,401,347		(3,886)			5.950	5.231	AO	19,338	77,350	06/04/2010	04/01/2037
98310W-AG-3	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED			1	3.C FE	314,611	100.4500	281,260	280,000	280,812		(4,863)			5.625	3.827	MS	5,250	15,750	02/06/2013	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98310W-AJ-7	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED			1	3.C FE	73,857	101.9500	75,443	74,000	73,976		16			4.250	4.274	MS	1,048	3,145	02/27/2012	03/01/2022
98310W-AL-2	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED			1	3.C FE	733,001	102.0125	728,369	714,000	720,134		(3,046)			3.900	3.433	MS	9,282	27,846	09/21/2016	03/01/2023
983130-AX-3	WYNN LAS VEGAS LLC/CORP-SENIOR UNSECURED			1	4.A FE	750,000	103.0000	772,500	750,000	750,000					5.250	5.250	MN	5,031	39,375	05/04/2017	05/15/2027
98389B-AH-3	XCEL ENERGY INC-SENIOR UNSECURED			1	2.A FE	482,799	148.4369	578,904	390,000	465,073		(3,234)			6.500	4.731	JJ	12,675	25,350	05/03/2017	07/01/2036
98389B-AR-1	XCEL ENERGY INC-SR UNSECURED			1	2.A FE	352,398	109.8257	384,390	350,000	351,162		(276)			3.300	3.209	JD	963	11,550	03/03/2016	06/01/2025
98419M-AB-6	Xylem Inc/NY-SENIOR UNSECURED NOTE			1	2.B FE	1,748,849	103.2092	1,806,160	1,750,000	1,749,769		131			4.875	4.883	AO	21,328	85,313	07/23/2012	10/01/2021
98665#-AA-4	WellSpan Health Obligate Senior Secured				1.E	2,600,000	107.3798	2,791,875	2,600,000	2,600,000					3.350	3.349	JD	28,791		09/02/2020	06/01/2050
98956P-AB-8	Zimmer Biomet Holdings I-SENIOR NOTE			1	2.B FE	261,331	130.8676	314,082	240,000	258,774		(579)			5.750	5.100	MN	1,188	13,800	02/12/2016	11/30/2039
98956P-AF-9	Zimmer Biomet Holdings I-SR UNSECURED			1	2.B FE	1,646,123	110.4893	1,823,073	1,650,000	1,648,132		386			3.550	3.578	AO	14,644	58,575	03/10/2015	04/01/2025
98956P-AH-5	Zimmer Biomet Holdings I-SR UNSECURED			1	2.B FE	1,983,920	116.4605	2,329,209	2,000,000	1,985,407		317			4.450	4.499	FA	33,622	89,000	03/10/2015	08/15/2045
98978V-AH-6	Zoetis Inc-SENIOR UNSECURED NOTE			1	2.B FE	1,669,907	136.1909	2,247,150	1,650,000	1,669,038		(533)			4.700	4.613	FA	32,313	77,550	07/25/2018	02/01/2043
BC0072-60-7	Sunvair, Inc. New Sub Notes (1.50% PIK)			2	6. Z	176,911	100.0000	176,911	176,911	176,911					12.500	8.049	FMAN	614		12/21/2020	08/01/2024
C1467#-AA-5	CSL Group, Inc. Senior Secured			1	3.B	1,000,000	100.4426	1,004,426	1,000,000	1,000,000					5.440	5.439	MS	16,018	54,399	03/15/2011	03/15/2021
C6781#-AA-3	Nustef Baking Ltd				5.B	428,653	99.7344	427,897	429,036	428,763		72			11.000	11.029	FMAN	131	35,085	03/31/2020	11/23/2023
C9716#-AF-6	Waste Connections Inc. Senior Note Ser				2.A FE	3,800,000	100.8297	3,831,529	3,800,000	3,800,000					4.640	4.640	AO	44,080	176,316	04/01/2011	04/01/2021
L2289#-AB-7	DH Japan Finance SA Senior Note Ser		B	1	2.A	4,909,697	95.2697	5,164,669	5,421,104	5,421,104				263,616	0.650	0.650	MN	22,513	33,587	05/11/2017	05/11/2032
06368B-GS-1	Bank of Montreal-SUBORDINATED		A	2	2.A FE	381,084	112.8439	451,376	400,000	383,067		1,066			3.803	4.258	JD	676	15,212	02/11/2019	12/15/2032
09784Y-AA-6	Bonavista Energy Corpora Senior Secured		A		2.B Z	1,542,325	125.2873	2,014,244	1,607,700	1,545,096		2,772			8.000	9.047	FA	50,017		09/30/2020	08/11/2025
09784Y-AC-2	Bonavista Energy Corp Subordinated Conve		A		4.C Z	996,553	138.0766	1,109,860	803,800	994,720		(1,833)			10.000	7.324	FA	31,259		09/30/2020	08/11/2035
11271L-AA-0	BROOKFIELD FINANCE INC-SENIOR UNSECURED		A	1,5	1.G FE	1,396,408	116.3220	1,640,140	1,410,000	1,401,868		1,296			4.250	4.370	JD	4,827	59,925	05/25/2016	06/02/2026
11283W-AC-8	BROOKFIELD RES PPTYS INC-SR UNSECURED		A	1	4.A FE	215,438	102.6375	230,934	225,000	219,834		975			6.375	6.991	MN	1,833	16,031	10/19/2015	05/15/2025
124900-AD-3	CCL Industries Inc-SENIOR UNSECURED		A		2.B FE	8,195,489	108.9288	8,932,164	8,200,000	8,195,586		97			3.050	3.056	JD	20,842	125,050	06/09/2020	06/01/2030
136375-CZ-3	Canadian National Railwa-SENIOR UNSECURE		A		1.F FE	4,991,421	103.1358	5,259,925	5,100,000	4,992,957		1,536			2.450	2.552	MN	20,825	62,475	04/29/2020	05/01/2050
13645R-AF-1	CANADIAN PACIFIC RR CO-SENIOR UNSECURED		A	1	2.A FE	3,485,370	146.3436	5,070,805	3,465,000	3,480,860		(585)			5.950	5.905	MN	26,344	309,268	04/06/2017	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RR CO-SENIOR UNSECURED		A	1	2.A FE	84,322	137.2290	102,922	75,000	83,544		(207)			4.800	4.054	FA	1,500	3,600	04/20/2017	08/01/2045
13645R-AX-2	CANADIAN PACIFIC RR CO-SR UNSECURED		A	1	2.A FE	478,118	163.4471	653,788	400,000	477,977		(34)			6.125	5.118	MS	7,214	24,500	04/07/2017	09/15/2115
15135U-AF-6	CENOVUS ENERGY INC-SENIOR UNSECURED NOTE		A	1	3.A FE	348,722	130.1500	455,525	350,000	348,929		26			6.750	6.778	MN	3,019	23,625	06/30/2010	11/15/2039
22576C-E#-4	Crescent Point Energy Co Gtd Senior Note		A	1	3.B	1,450,000	105.7332	1,533,131	1,450,000	1,450,000					3.780	3.779	JD	2,893	54,810	06/12/2013	06/12/2023
292766-A#-9	Enerplus Corporation Senior Note Ser		A	1	2.C	1,840,000	105.5353	1,941,850	1,840,000	1,840,000					4.400	4.399	MN	10,345	80,960	05/15/2012	05/15/2024
318069-A*-2	Finning International In Senior Note Ser		A	1	2.A FE	1,600,000	102.7440	1,643,904	1,600,000	1,600,000					3.980	3.979	JJ	28,656	63,680	01/19/2012	01/19/2022
318069-A@-0	Finning International In Senior Note Ser		A	1	2.A FE	1,600,000	107.8126	1,725,002	1,600,000	1,600,000					4.080	4.079	JJ	29,376	65,280	01/19/2012	01/19/2024
318069-B@-9	Finning International In Senior Note Ser		A	1	2.A FE	1,000,000	115.8763	1,158,763	1,000,000	1,000,000					4.530	4.530	AO	11,073	45,300	04/03/2012	04/03/2027
386435-AB-7	Grand Renewable Solar, L Senior Secured			1	2.B FE	3,478,098	101.7941	3,540,294	3,477,897	3,477,897				70,950	3.926	3.926	JJ	57,610	130,771	06/09/2016	01/31/2035
48207L-A*-4	Jupiter Res Inc USD 2ND PRIORITY SR SECD		A		5.B GI	70,275	100.0000	70,275	70,275	70,275					13.000	13.014	FA	9,212		02/05/2020	02/05/2024
496902-AQ-0	Kinross Gold Corp-SENIOR UNSECURED		A	1	2.C FE	291,960	115.8550	347,565	300,000	293,718		774			4.500	4.871	JJ	6,225	13,500	08/22/2018	07/15/2027
559222-AV-6	Magna International Inc-SENIOR UNSECURED		A		1.G FE	2,389,656	107.3390	2,576,136	2,400,000	2,390,141		485			2.450	2.499	JD	2,613	29,400	06/08/2020	06/15/2030
66815P-AB-6	Northwestern Hydro Acqui Senior Secured				1.G FE	5,016,848	103.4493	5,446,839	5,265,226	5,265,226				107,412	3.877	3.878	DEC	205,251	160,634	03/13/2019	12/31/2036
67077M-AQ-1	Nutrien Ltd-SENIOR UNSECURED		A	1	2.B FE	3,226,001	143.4538	4,016,706	2,800,000	3,195,525		(11,756)			6.125	4.985	JJ	79,081	171,500	04/12/2018	01/15/2041
67077M-AR-9	Nutrien Ltd-SENIOR UNSECURED		A	1	2.B FE	1,059,865	127.8496	1,291,281	1,010,000	1,056,681		(1,223)			4.900	4.564	JD	4,124	49,490	04/12/2018	06/01/2043
67077M-AT-5	Nutrien Ltd-SENIOR UNSECURED		A	1	2.B FE	797,416	119.3015	954,412	800,000	797,750		219			4.200	4.240	AO	8,400	33,600	03/19/2019	04/01/2029
725906-AN-1	Placer Dome Inc-SENIOR UNSECURED NOTE		A	1	2.B FE	1,545,078	142.2071	1,990,899	1,400,000	1,522,291		(5,357)			6.450	5.565	AO	19,063	90,300	07/26/2018	10/15/2035
763169-B@-7	Richardson International Senior Secured		A	1	2.B PL	5,250,000	109.1732	5,731,593	5,250,000	5,250,000					4.590	4.589	JD	8,702	240,935	12/18/2013	12/18/2023
775109-AL-5	ROGERS COMMUNICATIONS IN-NOTE		A	1	2.A FE	2,078,345	158.0307	2,765,537	1,750,000	2,012,226		(8,143)			7.500	6.099	FA	49,583	131,250	05/06/2010	08/15/2038
775109-BB-6	ROGERS COMMUNICATIONS IN-SENIOR UNSECURE		A	1	2.A FE	2,232,698	135.0749	3,039,185	2,250,000	2,234,562		341			5.000	5.050	MS	33,125	112,500	03/03/2014	03/15/2044
83088G-A*-6	Calumet Concession Partn Senior Secured			1	2.B PL	3,300,000	101.9068	3,362,924	3,300,000	3,300,000					3.886	3.886	FMAN	32,416	128,238	02/25/2016	02/25/2026
83088G-A@-4	Calumet Concession Partn Senior Secured			1	2.B PL	3,300,000	102.7288	3,390,050	3,300,000	3,300,000					4.732	4.732	FMAN	39,473	156,156	02/25/2016	02/25/2036
878742-AS-4	TECK RESOURCES LTD-NOTE		A	1	2.C FE	1,379,863	125.7184	1,697,199	1,350,000	1,374,155		(693)			6.000	5.842	FA	30,600	81,000	08/18/2010	08/15/2040
884903-BM-6	Thomson Reuters Corp-SENIOR UNSECURED BO		A	1	2.B FE	882,846	110.6998	996,298	900,000	885,235		369			4.500	4.618	MN	4,275	40,500	05/16/2013	05/23/2043
884903-BT-1	Thomson Reuters Corp-SENIOR UNSECURED NO		A	1	2.B FE	696,262	110.2468	771,727	700,000	698,396		383			3.850	3.915	MS	6,887	26,950	09/22/2014	09/29/2024
887147-A#-3	Timberwest Forest Corpor Senior Secured		A	1	2.B PL	2,200,000	108.4612	2,386,146	2,200,000	2,200,000					4.810	4.810	AO	22,928	105,820	10/13/2011	10/13/2023
887147-B*-6	Timberwest Forest Corpor Senior Secured		A	1	2.B PL	5,200,000	115.8686	6,025,167	5,200,000	5,200,000					4.990	4.990	AO	56,221	259,480	10/13/2011	10/13/2026
893526-DF-7	TransCanada PipeLines Lt-BOND		A	1	2.A FE	896,877	130.5403	1,174,862	900,000	897,879		101			5.600	5.624	MS	12,740	50,400	03/22/2004	03/31/2034
89352H-AB-5	TransCanada PipeLines Lt-BOND		A	1	2.A FE	512,978	134.1342	670,671	500,000	510,130		(435)			5.850	5.645	MS	8,613	29,250	01/10/2014	03/15/2036

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89352H-AD-1	TransCanada PipeLines Lt-SENIOR NOTE		A	1	2.A FE	526,560	139.5272	558,109	400,000	498,744		(4,006)			6.200	4.144	AO	5,236	24,800	01/04/2013	10/15/2037
91911K-AN-2	VALEANT PHARMACEUTICALS -SECURED		A	1	3.B FE	239,000	102.9622	246,080	239,000	239,000					5.500	5.498	MN	2,191	13,145	11/14/2017	11/01/2025
96467A-A@-0	Whitecap Resources Inc Senior Unsecure			1	3.A	2,674,790	105.6368	2,988,546	2,829,077	2,829,077				57,714	3.540	3.540	MN	8,624	95,298	05/31/2017	05/31/2024
98417E-AC-4	GLENCORE FINANCE CANADA-SENIOR UNSECURED		A	1	2.A FE	240,578	137.5191	275,038	200,000	233,906		(1,213)			6.900	5.360	MN	1,763	13,800	09/08/2014	11/15/2037
98462Y-B#-6	Yamana Gold, Inc. Senior Note Ser		A	1	2.C	350,000	103.7738	363,208	350,000	350,000					4.760	4.760	MS	46	16,660	03/23/2012	03/23/2022
98462Y-C*-9	Yamana Gold, Inc. Senior Note Ser		A	1	2.C	2,550,000	109.7753	2,799,270	2,550,000	2,550,000					4.910	4.910	MS	348	125,205	03/23/2012	03/23/2024
C0445#-AG-1	ARC Resources Ltd. Senior Secured		A	1	2.C	100,000	101.9200	101,920	100,000	100,000					8.210	8.209	AO	1,756	8,210	04/14/2009	04/14/2021
C0445#-AK-2	ARC Resources Ltd. Senior Note Ser		A	1	2.C	1,120,000	103.5498	1,159,758	1,120,000	1,120,000					5.360	5.358	MN	5,670	60,032	05/27/2010	05/27/2022
C0445#-AM-8	ARC Resources Ltd. Senior Note Ser		A	1	2.C	3,100,000	108.2505	3,355,766	3,100,000	3,100,000					3.810	3.810	FA	101,050	59,055	08/23/2012	08/23/2024
C0555*-AA-4	Axium Solarlights Holdco Senior Secured			2	2.C PL	5,116,440	111.0846	5,436,886	4,894,365	4,838,792		2,622		98,792	5.375	5.494	JAJO	67,960	252,542	03/31/2015	04/30/2034
C1466#-AA-6	CPR Leasing Ltd Senior Secured		A	1	1.F	1,499,555	110.2714	1,653,580	1,499,555	1,499,555					5.410	5.409	MS	26,591	81,126	03/03/2004	03/03/2024
C2617@-AD-8	Computershare Investor S Gtd Senior Note		A	1	2.B	4,400,000	108.0274	4,753,206	4,400,000	4,400,000					4.420	4.419	FA	76,712	194,479	02/09/2012	02/09/2024
C3322#-AE-8	Enermark, Inc. Senior Note Ser		A	1	2.C	620,000	102.9960	638,575	620,000	620,000					7.970	7.965	JD	1,784	49,414	06/18/2009	06/18/2021
C4335*-AB-1	Heico Canada Holding Com Senior Note Ser			1	2.C	760,000	106.9475	812,801	760,000	760,000					6.500	6.497	JD	1,372	49,400	12/21/2010	12/21/2022
C4861*-AC-1	Irving Oil Limited Senior Note Ser		A	1	2.C PL	1,050,000	103.0001	1,081,501	1,050,000	1,050,000					6.390	6.390	MS	16,960	100,643	03/31/2010	03/31/2022
C4931*-BC-6	Keyera Partnership Gtd Senior Note				2.B	2,521,966	107.6141	2,621,640	2,436,149	2,436,149				49,698	3.680	3.680	MS	25,152	82,581	09/20/2017	09/20/2027
C5864@-AL-3	Mullen Group Ltd Senior Note Ser			1	3.C	1,290,500	94.9416	1,081,849	1,139,489	1,139,489				23,246	3.950	3.950	AO	8,627	42,024	10/22/2014	10/22/2024
C8973@-AB-7	Gaz Metro Inc. Senior Secured		A	1	1.F	3,400,000	131.3311	4,465,257	3,400,000	3,400,000					5.060	5.060	MN	21,983	258,060	05/15/2012	05/15/2042
001201-A*-3	AGL Energy Limited Gtd Senior Note		D	1	2.B FE	1,350,000	105.6821	1,426,708	1,350,000	1,350,000					5.080	5.079	MS	21,527	68,550	09/08/2010	09/08/2022
001201-A@-1	AGL Energy Ltd Gtd Senior Note		D	1	2.B	2,700,000	114.9416	3,103,423	2,700,000	2,700,000					5.280	5.279	MS	44,748	142,530	09/08/2010	09/08/2025
00183F-AA-3	Walney Extens MM 3.263 05/31/33		B		2.B PL	3,520,908	105.5000	3,841,377	3,641,115	3,641,115				103,491	3.263	3.263	MN	121,093	113,927	06/29/2018	05/31/2033
00185A-AD-6	Aon PLC-SENIOR UNSECURED NOTE		D	1	2.A FE	1,773,711	109.1465	1,937,351	1,775,000	1,774,495		128			4.000	4.008	MN	6,706	71,000	01/17/2014	11/27/2023
00185A-AF-1	Aon PLC-SENIOR UNSECURED NOTE		D	1	2.A FE	992,390	108.8759	1,088,759	1,000,000	997,024		792			3.500	3.592	JD	1,653	35,000	08/12/2014	06/14/2024
00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURE		D	1	2.C FE	1,293,422	108.7080	1,413,204	1,300,000	1,295,399		607			3.650	3.711	JJ	21,089	47,450	07/17/2017	07/21/2027
00774M-AE-5	AerCap Ireland Capital D-SENIOR UNSECURE		D	1	2.C FE	382,922	107.7990	431,196	400,000	387,114		1,524			3.875	4.411	JJ	6,803	15,500	02/16/2018	01/23/2028
009279-AC-4	AIRBUS SE-SENIOR UNSECURED		D	1	1.F FE	1,797,596	116.6019	2,122,155	1,820,000	1,799,064		441			3.950	4.021	AO	16,175	71,890	04/05/2017	04/10/2047
00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED		D	1,2	2.C FE	1,916,250	105.3020	2,011,268	1,910,000	1,913,097		(933)			4.125	3.590	MN	13,131	78,788	06/12/2017	05/01/2024
02315Q-AA-6	Ambac LSNI LLC-FIRST LIEN		D	2	5.B GI	1,748	99.7500	1,743	1,748	1,748					6.000	6.915	FMAN	27	116	02/12/2018	02/12/2023
03923@-AA-4	Arcadis North America Gtd Senior Note		D	1	2.C PL	2,850,000	101.6995	2,898,436	2,850,000	2,850,000					5.100	5.098	JD	1,211	145,370	06/28/2011	06/28/2021
046353-AD-0	AstraZeneca PLC-NOTE		D	1	2.A FE	3,588,571	153.0637	4,744,974	3,100,000	3,476,418		(13,739)			6.450	5.340	MS	58,874	199,950	12/04/2013	09/15/2037
046353-AG-3	AstraZeneca PLC-SR UNSECURED		D	1	2.A FE	256,039	124.0630	322,564	260,000	256,388		101			4.000	4.097	MS	2,976	10,400	04/20/2017	09/18/2042
052528-AK-2	AUST & NZ BANKING GROUP-SUBORDINATED		D		2.A FE	1,115,293	115.1706	1,266,877	1,100,000	1,109,023		(1,471)			4.400	4.227	MN	5,647	48,400	06/01/2016	05/19/2026
05389L-AA-1	Avolon Aerospace Leasing Secured Note A3		D	1	1.G PL	386,491	102.7564	397,144	386,491	386,491					3.426	3.426	MON	589	13,241	07/06/2016	07/15/2028
05389L-AB-9	Avolon Aerospace Leasing Secured Note B7		D	1	1.G PL	1,228,510	103.1904	1,267,704	1,228,510	1,228,510					3.526	3.526	MON	1,925	43,317	07/25/2016	07/15/2028
05389L-AD-5	Avolon Aerospace Leasing Secured Note A3		D	1	1.G PL	383,835	102.8834	394,902	383,835	383,835					3.450	3.450	MON	589	13,242	08/04/2016	08/15/2028
05389L-AF-0	Avolon Aerospace Leasing Secured Note A3		D	1	1.G PL	452,624	102.8834	465,675	452,624	452,624					3.450	3.450	MON	694	15,616	08/04/2016	08/15/2028
05389L-AH-6	Avolon Aerospace Leasing Secured Note B7		D	2	1.G PL	397,341	102.8614	408,710	397,341	397,341					3.449	3.449	MON	609	13,704	08/17/2016	08/15/2028
05389L-AK-9	Avolon Aerospace Leasing Secured Note B7		D	1	1.G PL	422,654	102.6125	433,696	422,654	422,654					3.392	3.392	MON	637	14,336	10/13/2016	10/15/2028
05389L-AM-5	Avolon Aerospace Leasing Secured Note B7		D	1	1.G PL	428,067	104.5790	447,668	428,067	428,067					3.827	3.827	MON	728	16,382	11/23/2016	11/15/2028
05400F-AA-9	Avolon Aerospace Funding Senior Secured		D	2	1.G PL	416,063	105.9145	440,671	416,063	416,063					4.096	4.096	MON	521	17,042	11/10/2017	11/20/2028
05400F-AC-5	Avolon Aerospace Funding Senior Secured		D	2	1.G PL	500,415	106.5100	532,992	500,415	500,415					4.216	4.216	MON	645	21,097	12/07/2017	12/20/2028
05400F-AE-1	Avolon Aerospace Funding Senior Secured		D	2	1.G PL	537,232	106.4413	571,837	537,232	537,232					4.202	4.202	MON	690	22,575	12/12/2017	12/20/2028
05400F-AG-6	Avolon Aerospace Funding Senior Secured		D	2	1.G PL	535,203	106.8121	571,661	535,203	535,203					4.279	4.279	MON	700	22,901	12/22/2017	12/20/2028
05400F-AJ-0	Avolon Aerospace Funding Senior Secured		D	2	1.G PL	498,325	106.9054	532,736	498,325	498,325					4.298	4.298	MON	654	21,418	12/22/2017	12/20/2028
05400F-AL-5	Avolon Aerospace Funding Senior Secured		D	2	1.G PL	408,287	108.1848	441,704	408,287	408,287					4.554	4.554	MON	568	18,593	01/31/2018	01/20/2029
05464H-AC-4	AXIS Specialty Finance P-SENIOR UNSECURE		D	1	2.A FE	1,551,440	111.1823	1,778,916	1,600,000	1,560,311		4,792			4.000	4.419	JD	4,444	64,000	02/13/2019	12/06/2027
055450-AH-3	BHP Billiton Finance USA-DEBENTURE		D		1.F FE	400,968	126.7456	380,237	300,000	345,681		(8,012)			6.420	3.198	MS	6,420	19,260	05/02/2013	03/01/2026
055451-AV-0	BHP Billiton Finance USA-SR UNSECURED		D		1.F FE	1,341,270	146.4009	1,464,009	1,000,000	1,334,912		(6,358)			5.000	2.965	MS	12,639	25,000	05/14/2020	09/30/2043
064227-AC-5	Bank of NT Butterfield &-SUBORDINATED		D	2	1.G FE	2,900,000	100.5000	2,914,500	2,900,000	2,900,000					5.250	5.250	JD	6,767	77,817	06/04/2020	06/15/2030
06849U-AD-7	BARRICK PD AU FIN PTY LT-NOTE		D	1	2.A FE	290,741	143.8152	431,445	300,000	292,457		207			5.950	6.177	AO	3,768	17,850	12/22/2009	10/15/2039
099514-A#-8	Boral Ltd. Gtd Senior Note		D	1	2.B	2,000,000	108.8952	2,177,904	2,000,000	2,000,000					4.010	4.010	MN	12,476	80,200	05/05/2015	05/05/2025
099514-B*-1	Boral Ltd. Gtd Senior Note		D		2.B	400,000	112.0112	448,045	400,000	400,000					4.160	4.160	MN	2,588	16,640	05/05/2015	05/05/2027
111021-AE-1	BRITISH TELECOM PLC-BOND		D	1,5	2.B FE	1,301,560	165.6357	1,987,629	1,200,000	1,266,613		(4,063)			9.625	8.776	JD	5,133	115,500	06/10/2009	12/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11778B-AB-8	SKY GROUP FINANCE PLC-SENIOR UNSECURED N		D	1,5	1.G FE	1,642,721	153.3606	2,377,089	1,550,000	1,619,794		(2,945)			6.500	6.030	AO	21,269	100,750	07/27/2012	10/15/2035
12117#-AB-7	Bureau Veritas SA Senior Unsecure		C		2.C	4,500,000	111.1017	4,999,577	4,500,000	4,500,000					4.020	4.020	JJ	82,913	180,900	07/16/2018	07/19/2028
124651-A@-9	C & C Group Public Limit Senior Unsecure		B		3.A PL	4,778,840	93.8800	5,049,805	5,379,000	5,379,000				600,160	1.730	1.730	MS	24,557	49,098	03/26/2020	03/26/2032
14214X-C*-9	Carillion plc Senior Note Ser		D	1	6. *	217,500	5.0000	217,500	4,350,000	217,500					4.860	4.860	MN			11/27/2012	11/27/2022
14214X-C@-7	Carillion plc Senior Note Ser		D	1	6. *	95,000	5.0000	95,000	1,900,000	95,000					5.010	5.010	MN			11/27/2012	11/27/2024
20557#-AG-6	Computershare Ltd Senior Unsecured Notes		C		2.B	4,300,000	113.7023	4,889,199	4,300,000	4,300,000					4.360	4.360	MN	21,352	187,480	11/20/2018	11/20/2028
21987B-AR-9	CODELCO INC-SENIOR UNSECURED NOTE		D		1.G FE	912,771	116.8465	1,051,619	900,000	910,666		(302)			4.250	4.166	JJ	17,425	38,250	10/19/2012	07/17/2042
227047-A@-6	Croda International plc Senior Note Ser		B	1	2.C	2,207,600	105.1269	2,570,353	2,445,000	2,445,000				199,200	1.430	1.430	JD	388	33,513	06/27/2016	06/27/2026
227047-B*-7	Croda International plc Senior Note Ser		B	1	2.C	2,642,800	108.4324	2,960,421	2,730,200	2,730,200				77,600	2.800	2.800	JD	849	72,346	06/27/2016	06/27/2026
24668P-AE-7	DELHAIZE GROUP SA-SENIOR UNSECURED NOTE		D	1	2.A FE	1,218,715	146.8725	1,404,101	956,000	1,215,327		(4,929)			5.700	3.706	AO	13,623	31,692	06/12/2020	10/01/2040
25243Y-AH-2	DIAGEO CAPITAL PLC-UNSECURED BOND		D	1	1.G FE	1,042,122	144.0097	1,368,092	950,000	1,018,914		(2,777)			5.875	5.194	MS	14,108	55,813	06/09/2010	09/30/2036
25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured		B	1	2.B	4,212,978	113.7579	5,228,832	4,596,456	4,596,456				374,484	2.454	2.454	MN	59,175	106,487	11/30/2017	11/30/2040
26746*-AA-2	Dyal Cap Partners III Is Senior Secured		C		1.G PL	1,824,659	107.2517	1,956,977	1,824,659	1,824,659					4.400	4.400	JD	41,927		06/23/2020	06/15/2040
26746@-AA-0	Dyal Cap Partners III Is Senior Secured		C		1.G PL	3,175,341	107.2517	3,405,608	3,175,341	3,175,341					4.400	4.400	JD	72,962		06/23/2020	06/15/2040
29268B-AF-8	ENEL FINANCE INTL NV-SENIOR UNSECURED		D	1	2.A FE	2,747,708	140.8834	3,183,966	2,260,000	2,687,617		(14,273)			6.000	4.496	AO	31,640	135,600	06/09/2016	10/07/2039
344419-AB-2	FOMENTO ECONOMICO MEXICA-SENIOR UNSECURE		D	1	1.G FE	1,021,669	125.3968	1,391,905	1,110,000	1,034,051		1,828			4.375	4.879	MN	6,880	48,563	06/05/2013	05/10/2043
40637C-B#-6	Halma plc Senior Note Ser		B	1	2.A	1,900,730	103.6015	1,838,543	1,774,630	1,774,630				50,440	2.840	2.840	JJ	24,500	47,341	01/06/2016	01/06/2023
40637C-C*-9	HALMA PLC GBP SER G SR NT		B	1	2.A	1,315,890	109.0028	1,339,198	1,228,590	1,228,590				34,920	3.050	3.050	JJ	18,216	35,198	01/06/2016	01/06/2026
423012-AE-3	HEINEKEN NV-SENIOR UNSECURED NOTE		D	1	2.A FE	958,556	120.2006	1,202,006	1,000,000	961,209		1,055			4.000	4.275	AO	10,000	40,000	02/25/2019	10/01/2042
423012-AG-8	HEINEKEN NV-SENIOR UNSECURED		D	1	2.A FE	811,440	130.2457	1,041,965	800,000	810,894		(230)			4.350	4.262	MS	8,893	34,800	07/31/2018	03/29/2047
43474T-AB-9	HOLCIM CAPITAL CORP-NOTE		D	1	2.B FE	156,930	143.4251	215,138	150,000	155,825		(156)			6.875	6.512	MS	2,635	10,313	12/15/2011	09/29/2039
461127-C@-9	Intertek Finance plc Senior Note Ser		D	1	2.A	2,700,000	107.1359	2,892,669	2,700,000	2,700,000					3.850	3.849	JJ	47,066	103,950	01/18/2012	01/18/2024
46137N-AB-4	Inversiones Latin Americ Senior Secured		C	2	3.A FE	2,588,335	105.5936	2,733,116	2,588,335	2,588,335					5.350	5.350	MS	35,004	138,476	09/27/2017	03/31/2033
478375-AH-1	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE		D	1	2.B FE	318,004	138.6123	693,062	500,000	333,118		4,372			6.000	10.422	JJ	13,833	30,000	12/28/2016	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE		D	1	2.B FE	1,448,935	127.8662	1,854,059	1,450,000	1,449,017		24			5.250	5.255	JD	6,344	76,125	12/28/2016	12/01/2041
478375-AU-2	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE		D	1	2.B FE	154,260	130.3528	195,529	150,000	153,973		(84)			4.500	4.328	FA	2,550	6,750	04/28/2017	02/15/2047
479142-E#-4	Johnson Matthey PLC Series B Senior Note		D		1.G	1,000,000	113.0733	1,130,733	1,000,000	1,000,000					3.970	3.970	AO	8,271	19,850	04/16/2020	04/16/2027
479142-E@-6	Johnson Matthey PLC Series A Senior Note		D		1.G	1,100,000	109.4427	1,203,870	1,100,000	1,100,000					3.790	3.790	AO	8,685	20,845	04/16/2020	04/16/2025
48021P-A*-9	Jones Lang LaSalle Finan Gtd Senior Note		B		2.A	2,013,840	108.8531	2,395,312	2,200,500	2,200,500				179,280	1.960	1.960	JD	5,511	40,168	06/27/2017	06/27/2027
48021P-A@-7	Jones Lang LaSalle Finan Gtd Senior Note		B		2.A	3,020,760	112.3022	3,706,815	3,300,750	3,300,750				268,920	2.210	2.210	JD	9,321	67,878	06/27/2017	06/27/2029
48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD		C	1	1.A FE	846,154	109.6236	927,584	846,154	846,154					3.820	3.820	FA	12,391	32,323	08/08/2013	08/08/2025
48661E-C@-5	Kayne Anderson Midstream SER H SR UNSECD		C	1	1.A FE	930,769	105.8709	985,414	930,769	930,769					3.720	3.720	FA	13,273	34,625	08/08/2013	08/08/2023
49835W-AA-5	KKR PM L.P.- CorpBond		C		2.B PL	3,299,705	97.7000	3,223,812	3,299,705	3,299,705					6.990	6.990	JD	84,129	344,201	05/15/2017	06/17/2031
500472-AC-9	Koninklijke Philips NV-SENIOR UNSECURED		D	1	2.A FE	867,858	156.4662	1,173,497	750,000	843,543		(3,642)			6.875	5.667	MS	15,755	51,563	04/30/2013	03/11/2038
50247V-AB-5	LYB INTL FINANCE BV-SENIOR UNSECURED BON		D	1	2.C FE	582,024	130.0114	780,068	600,000	584,214		350			5.250	5.454	JJ	14,525	31,500	07/11/2013	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV-SENIOR UNSECURED		D	1	2.C FE	1,630,712	125.9125	2,077,556	1,650,000	1,633,311		375			4.875	4.948	MS	23,684	80,438	02/25/2014	03/15/2044
524671-AA-2	LEGRAND FRANCE SA-SENIOR UNSECURED NOTE		D		1.G FE	710,713	130.1841	716,012	550,000	613,515		(13,451)			8.500	5.339	FA	17,661	46,750	03/20/2012	02/15/2025
58517#-AC-4	Meggitt PLC Senior Note Ser		D	1	2.C	1,400,000	104.9692	1,469,569	1,400,000	1,400,000					5.120	5.118	JD	3,186	71,680	06/15/2010	06/15/2022
714264-AH-1	Pernod Ricard SA-SENIOR UNSECURED NOTE		D		2.A FE	712,992	105.6105	739,274	700,000	708,815		(4,177)			4.250	3.402	JJ	13,718	14,875	03/25/2020	07/15/2022
714264-AK-4	Pernod Ricard SA-SENIOR UNSECURED NOTE		D	1	2.A FE	7,658,749	141.1131	9,849,692	6,980,000	7,607,700		(17,282)			5.500	4.811	JJ	177,021	383,900	07/23/2018	01/15/2042
78467K-B*-7	SSE PLC Senior Note Ser		D	1	2.A	7,750,000	108.1163	8,379,013	7,750,000	7,750,000					4.010	4.010	AO	64,745	310,775	04/16/2012	04/16/2024
786584-A#-9	Safran Senior Note Ser		D	1	2.A	7,700,000	109.1649	8,405,697	7,700,000	7,700,000					4.430	4.429	FA	134,549	341,108	02/09/2012	02/09/2024
796050-AE-2	Samsung Electronics Co L-DEBENTURE		D	2	1.D FE	227,443	116.3629	250,471	215,250	219,769		(506)			7.700	7.297	AO	4,144	16,574	08/14/2003	10/01/2027
822582-AD-4	SHELL INTERNATIONAL FIN-SENIOR NOTE		D	1	1.D FE	3,503,755	155.4704	5,052,789	3,250,000	3,451,804		(6,305)			6.375	5.812	JD	112,802	103,594	04/06/2010	12/15/2038
82620K-AT-0	SIEMENS FINANCIERINGSMAT-SENIOR UNSECURE		D	1	1.E FE	1,563,630	132.4575	1,986,862	1,500,000	1,560,045		(1,290)			4.200	3.953	MS	18,375	63,000	02/23/2018	03/16/2047
85771P-AC-6	Statoil ASA-SENIOR UNSECURED NOTE		D	1	1.D FE	772,520	136.8589	1,060,656	775,000	772,953		58			5.100	5.121	FA	14,712	39,525	08/10/2010	08/17/2040
877409-A@-1	Taylor Wimpey PLC Senior Notes		B		2.C	2,210,600	103.1923	2,523,052	2,445,000	2,445,000				199,200	2.020	2.020	JD	412	47,407	06/28/2016	06/28/2023
87938W-AW-3	Telefonica Emisiones SAU-SENIOR UNSECURE		D	1	2.C FE	1,600,000	124.4528	1,991,244	1,600,000	1,600,000					4.895	4.895	MS	25,019	78,320	02/27/2018	03/06/2048
87946F-A*-1	Teleperformance SE Senior Note Ser		D	1	2.C	1,500,000	101.8907	1,528,361	1,500,000	1,500,000					3.640	3.639	JD	3,337	56,850	12/09/2014	12/09/2021
893817-AA-4	TRANSOCEAN INC-SENIOR UNSECURED NOTE		D	1	6. FE	1,014,237	33.3333	300,000	900,000	300,000	(663,669)	(8,108)			7.450	6.077	AO	14,155	67,050	06/20/2013	04/15/2027
89382P-AA-3	Transocean Pontus Ltd-SECURED		D	1,5	5.A FE	34,749	94.7560	33,259	35,100	34,853		45			6.125	6.303	FA	896	2,150	07/10/2018	08/01/2025
893830-AT-6	TRANSOCEAN INC-SENIOR UNSECURED NOTE		D	1	6. FE	139,065	33.2500	49,875	150,000	49,875	(89,190)				6.800	6.800	MS	3,003	10,200	11/12/2014	03/15/2038
89641U-AB-7	TRINITY ACQUISITION PLC-SENIOR UNSECURED		D	1	2.B FE	1,126,691	145.7187	1,457,187	1,000,000	1,119,451		(2,725)			6.125	5.218	FA	23,139	61,250	09/07/2018	08/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89675*-AP-2	Triton Container Interna Senior Secured		D	1	2.C FE	840,000	103.6944	871,033	840,000	840,000					6.600	6.598	AO	9,394	55,440	04/30/2010	04/30/2022
89675*-AR-8	Triton Container Interna Senior Secured		D	1	2.C FE	360,000	103.7335	373,441	360,000	360,000					6.650	6.648	AO	4,057	23,940	06/30/2010	04/30/2022
902133-AG-2	TYCO ELECTRONICS GROUP S-UNSECURED SENIO		D	1,5	2.A FE	2,049,751	153.0498	3,214,046	2,100,000	2,053,453		621			7.125	7.320	AO	37,406	149,625	03/10/2010	10/01/2037
947075-AP-2	Weatherford Internationa-SENIOR UNSECURE		D		5.B FE	454,000	78.0000	354,120	454,000	454,000					11.000	10.999	JD	4,162	48,275	12/30/2019	12/01/2024
950399-AB-1	Welltec A/S-SECURED		D	1	4.C FE	519,887	88.0000	462,000	525,000	522,673		1,018			9.500	9.750	JD	4,156	49,875	11/17/2017	12/01/2022
97063P-AB-0	Willis Group Holdings PL-SENIOR UNSECURE		D	1	2.B FE	168,689	101.0447	151,567	150,000	150,662		(3,198)			5.750	3.545	MS	2,540	8,625	10/30/2014	03/15/2021
97342V-AJ-3	WINDMW GMBH SR SEC NT SER E		B	1	2.C FE	823,648	101.0466	940,427	930,686	930,686				75,825	2.250	2.250	JD	31,227	11,186	12/17/2015	12/31/2021
98420E-AB-1	XLIT LTD-SENIOR UNSECURED		D	1	1.F FE	1,126,395	141.4131	1,498,979	1,060,000	1,120,439		(1,414)			5.250	4.836	JD	2,473	55,650	06/07/2016	12/15/2043
984851-AF-2	Yara International ASA-SENIOR UNSECURED		D	1	2.B FE	509,610	120.1391	600,696	500,000	507,557		(874)			4.750	4.501	JD	1,979	23,750	07/20/2018	06/01/2028
984851-AG-0	Yara International ASA-SENIOR UNSECURED		D		2.B FE	1,500,000	108.7622	1,631,433	1,500,000	1,500,000					3.148	3.148	JD	3,542	23,610	05/28/2020	06/04/2030
98566J-AA-6	Yellowstone Aviation DAC Class B Notes		D		2.A PL	3,287,846	105.0634	3,454,323	3,287,846	3,287,846					3.917	3.917	MON	6,082	128,785	11/03/2017	10/15/2024
98566Y-AB-1	Yellowstone Aviation DAC Class B Notes -		D		2.A PL	1,700,560	105.2012	1,789,010	1,700,560	1,700,560					3.956	3.956	MON	2,990	67,274	11/16/2017	10/15/2024
A3158#-AC-3	Hofer Financial Services Senior Note Ser		D		1.G PL	5,000,000	106.8502	5,342,510	5,000,000	5,000,000					3.410	3.410	JJ	73,883	170,500	07/25/2017	07/25/2024
A8688@-AC-3	TIWAG-Tiroler Wasserkraf Senior Note		B	1	1.D	4,478,840	121.1017	6,069,920	5,012,250	5,012,250				408,360	2.480	2.480	JD	5,525	118,727	12/15/2015	12/15/2035
B1401#-AB-3	Brussels Airport Company Senior Secured		B	1	2.A FE	1,195,480	109.0287	1,466,163	1,344,750	1,344,750				109,560	1.820	1.820	MN	3,399	22,609	05/11/2017	05/11/2029
D8T88L-AA-4	TanQuid GmbH & Co. KG Senior Secured		B	1	1.G PL	5,498,868	101.3509	6,195,074	6,112,500	6,094,836		2,777		496,513	2.340	2.396	JD	72,311	65,678	06/28/2016	06/30/2026
E400A1-AA-1	Eliantus Finco Duo, S.A. 2.20 31/12/2038		B		2.B Z	4,086,152	102.7000	4,715,686	4,591,710	4,591,710				505,558	2.200	2.200	JD	169,961		02/26/2020	12/31/2038
E5444#-AB-0	Futbol Club Barcelona Senior Note Series		B		2.B Z	4,908,960	102.8756	5,282,148	5,134,500	5,134,500				418,320	1.860	1.859	FA	32,099	151,258	08/28/2018	08/28/2023
E5R239-AA-6	Financiera Marsyc SA-SECURED		B		2.B PL	4,691,562	100.2290	4,606,594	4,596,069	4,596,069				374,453	2.610	2.610	JD	172,029	58,282	02/01/2018	12/31/2025
E6732#-AA-1	ITEPESA 3.34%		B		2.C	1,780,526	111.3000	2,193,873	1,971,135	1,959,329				159,631	3.340	3.340	JD	33,649	62,035	06/30/2016	06/30/2038
E6732@-AA-3	ITEMOSA 3.40%		B		2.C	4,562,329	113.1000	5,742,880	5,077,701	5,047,425				411,226	3.400	3.400	MS	88,239	162,630	06/28/2016	09/30/2041
E7827*-AA-9	AUTOPISTA DEL SOL CONCESIONARIA EURO SEC		B	1	2.C FE	4,709,311	121.1463	6,162,354	5,086,705	5,086,705				414,426	3.750	3.750	JD	98,632	177,199	03/17/2016	12/30/2045
F1068#-AG-2	Bonduelle SCA Gtd Senior Note		B	2	2.C PL	4,761,960	104.1608	5,348,136	5,134,500	5,134,500				418,320	1.760	1.760	JJ	43,929	82,708	07/06/2017	07/06/2027
F1840#-AA-0	Chanel SAS Senior Note Ser		B	1	1.E	5,002,500	107.0166	6,018,079	5,623,500	5,623,500				458,160	1.839	1.839	MS	26,141	96,192	02/29/2016	03/30/2026
F2977#-AA-3	Elis S.A. Senior Note Series A		B		2.C PL	4,934,160	106.5147	5,729,426	5,379,000	5,379,000				438,240	2.700	2.700	AO	27,029	139,215	04/24/2019	04/24/2029
F5662#-AA-6	Laurent-Perrier Group Senior Unsecure		B	1	2.B	822,710	113.8872	974,590	855,750	855,750				69,720	2.750	2.750	MS	5,949	21,889	10/04/2017	09/30/2029
F5662#-AB-4	Laurent-Perrier Group Senior Unsecured N		B	1	2.B YE	2,495,680	115.9923	3,119,613	2,689,500	2,689,500				219,120	2.870	2.870	MN	19,512	71,642	11/29/2018	11/29/2030
F8568@-AA-7	Sonepar S.A. Senior Note		D	1	2.B	3,800,000	106.2329	4,036,850	3,800,000	3,800,000					4.780	4.779	MN	23,210	181,640	05/15/2012	05/15/2024
F8568@-AF-6	Sonepar S.A. Senior Note Series C		B		2.B	4,961,440	106.4645	5,726,725	5,379,000	5,379,000				438,240	1.500	1.500	JD	3,810	77,362	06/14/2019	06/14/2029
G00005-AH-4	AA Bond Co Ltd-SECURED		B		4.A FE	2,594,894	96.9068	2,394,403	2,470,831	2,457,468		8,218		70,097	5.500	5.859	JJ	56,562	130,883	05/31/2016	07/31/2022
G0488*-AA-2	Atlantica Yield Plc Senior Secured Notes		B		2.C PL	2,084,490	98.3248	2,283,839	2,322,750	2,322,750				238,260	1.960	1.960	MJSD	1,391	31,656	04/01/2020	06/20/2026
G0566*-AC-3	Arqiva PP Financing plc Gtd Senior Secu		B	2	2.B FE	5,434,240	100.0000	4,368,320	4,368,320	4,368,320				124,160	2.130	2.368	JD	52,982	122,688	07/24/2014	06/29/2029
G0646#-AN-9	Associated British Foods Senior Note Ser		D	1	1.G	3,100,000	108.3274	3,358,149	3,100,000	3,100,000					3.920	3.920	MS	31,055	121,517	03/29/2012	03/29/2024
G0746*-AA-0	Bankers Investment Trust Senior Note		B	1	1.C	5,026,272	125.3429	5,612,263	4,477,528	4,477,528				127,264	3.680	3.680	MN	15,562	154,236	05/27/2015	05/27/2035
G0754#-AD-9	Babcock International Gr Senior Note Ser		D	1	2.B	6,000,000	100.8418	6,050,508	6,000,000	6,000,000					5.640	5.639	MS	97,760	338,392	03/17/2011	03/17/2021
G0892#-AA-8	Bazalgette Tunnel Limite Senior Secured		B		2.A FE	5,093,140	110.9086	5,753,251	5,187,380	5,187,380				147,440	2.860	2.860	MS	38,326	137,149	09/28/2017	09/28/2032
G1093*-AC-3	BIIF Bidco Limited Senior Secured Notes		B		2.C PL	4,650,510	102.8566	5,018,260	4,878,889	4,878,889				228,380	2.948	2.948	JD	74,934	44,563	02/26/2020	12/31/2037
G1108#-AF-5	British Land Company PLC Senior Note Ser		D	1	1.F	800,000	108.9781	871,825	800,000	800,000					4.766	4.765	MS	12,709	38,128	09/01/2011	09/01/2023
G1108#-AG-3	British Land Company PLC Senior Note Ser		D	1	1.F	1,200,000	117.7769	1,413,323	1,200,000	1,200,000					5.003	5.002	MS	20,012	60,036	09/01/2011	09/01/2026
G1128*-AC-2	BIRMINGHAM ARPT FIN PLC SR NT		B	1	2.B	2,590,560	119.0302	2,924,786	2,457,180	2,457,180				69,840	3.800	3.800	MS	23,603	86,519	03/30/2016	03/30/2041
G1418#-AM-5	Caribbean Utilities Co. Senior Note Ser		D	1	2.A	1,900,000	117.1115	2,225,119	1,900,000	1,900,000					5.100	5.099	JD	8,075	145,350	07/14/2011	06/01/2031
G1512@-AA-8	BRITISH EMPIRE TR PLC GBP SER A SR UNSEC		B	1	1.D	2,712,630	129.5978	3,361,365	2,593,690	2,593,690				73,720	4.184	4.184	JJ	50,040	101,830	01/15/2016	01/15/2036
G1512@-AB-6	BRITISH EMPIRE TR PLC EUR SER B SR UNSEC		B	1	1.D	1,861,670	128.4110	2,668,702	2,078,250	2,078,250				169,320	3.249	3.249	JJ	31,135	62,317	01/15/2016	01/15/2036
G1591#-BC-5	Britvic PLC Senior Notes Se		B		2.C	399,390	106.0780	434,421	409,530	409,530				11,640	2.660	2.660	JD	424	10,434	06/05/2018	06/17/2028
G1591#-BJ-0	Britvic PLC Senior Notes Series O		B		2.C	757,540	98.0096	838,717	855,750	855,750				98,210	1.150	1.150	MN	1,285	4,766	05/14/2020	05/14/2032
G1608#-AA-1	Bromford Housing Group L Senior Secured		B		1.F	4,977,240	117.4109	6,090,550	5,187,380	5,187,380				147,440	3.010	3.010	MN	23,421	146,332	05/07/2019	05/07/2039
G1710#-AB-4	Christie Manson & Woods Gtd Senior Note		D	1	2.B PL	2,500,000	100.8927	2,522,318	2,500,000	2,500,000					5.220	5.220	MS	32,988	130,497	03/31/2011	03/31/2021
G1710#-AD-0	Christie Manson & Woods Senior Unsecured		D		2.B PL	1,700,000	115.4240	1,962,208	1,700,000	1,700,000					4.540	4.540	MN	9,862	77,180	05/15/2019	05/15/2029
G1744#-AM-0	Cadogan Estates Ltd Gtd Senior Note		D	1	2.B	1,500,000	122.1412	1,832,118	1,500,000	1,500,000					5.250	5.250	MS	20,125	78,750	03/29/2011	03/29/2028
G1744#-AS-7	Cadogan Estates Ltd Gtd Senior Note		B	1	2.B	1,423,170	113.9076	1,399,457	1,228,590	1,228,590				34,920	3.750	3.750	MS	13,950	43,013	09/12/2013	09/12/2026
G1744#-AT-5	Cadogan Estates Ltd Gtd Senior Note		B	1	2.B	1,423,170	123.4261	1,516,401	1,228,590	1,228,590				34,920	4.070	4.070	MS	15,140	46,683	09/12/2013	09/12/2030
G1745*-AJ-0	Brookfield Utilities Iss Senior Note Ser		B	1	2.B FE	9,680,575	118.1931	10,245,433	8,668,385	8,668,385				246,380	4.480	4.480	AO	79,826	362,428	04/17/2013	04/17/2028
G1846@-AM-9	Capita Holdings Limited Gtd Senior Note		D	1	3.B	817,158	100.8616	824,199	817,158	817,158					4.500	4.499	JJ	16,547	73,544	07/19/2011	07/19/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1969#-AD-8	Balfour Beatty plc Senior Note Ser		D	1	3.C	4,200,000	104.4391	4,386,442	4,200,000	4,200,000					5.140	5.139	MS	177,501	107,926	03/05/2013	03/05/2023
G1969#-AE-6	Balfour Beatty plc Senior Note Ser		D	1	3.C	3,300,000	108.0300	3,564,990	3,300,000	3,300,000					5.290	5.289	MS	143,535	87,274	03/05/2013	03/05/2025
G2003*-AA-4	Campo Palomas Finance Lt Senior Secured		D	2	2.C FE	1,982,420	115.5410	2,290,508	1,982,420	1,982,420					5.330	5.331	MN	67,212	52,831	08/03/2017	11/15/2036
G2044*-AA-5	Channel Link Enterprises Senior Secured		B	2	2.B FE	4,508,000	121.9859	5,965,111	4,890,000	4,890,000				398,400	3.748	3.748	JD	509	176,396	06/06/2017	06/30/2050
G2044@-AX-3	Compass Group PLC Senior Note		D	1	1.G	677,515	102.0335	663,218	650,000	652,828		(3,697)			3.980	3.382	AO	19,403	12,935	07/31/2013	10/01/2021
G2044@-AY-1	Compass Group PLC Senior Note Ser		D	1	1.G	2,400,000	107.5432	2,581,037	2,400,000	2,400,000					4.120	4.120	AO	74,160	49,440	09/14/2011	10/01/2023
G2044@-BA-2	Compass Group PLC Senior Note Ser		D	1	1.G	1,650,000	110.2307	1,818,807	1,650,000	1,650,000					3.810	3.810	MS	47,149	31,433	09/18/2013	09/18/2025
G2479#-AB-3	Coventry University Senior Note Ser		B	1	1.G	4,385,400	117.5846	4,815,442	4,095,300	4,095,300				116,400	3.500	3.500	AO	28,269	133,156	05/19/2016	04/20/2034
G2479@-AA-7	Covent Garden Group Holdings Limited Sen		B	1	1.G PL	3,207,514	109.4480	3,041,936	2,779,344	2,779,344				78,997	3.630	3.629	JD	4,204	97,594	12/16/2014	12/16/2024
G2615*-AD-8	DCC Treasury 2010 Limite Gtd Senior Note		D	1	2.B	2,000,000	105.0139	2,100,278	2,000,000	2,000,000					5.810	5.810	MS	29,050	116,200	03/24/2010	03/24/2022
G2615@-AB-0	DCC Treasury Ireland 201 Gtd Senior Note		D	1	2.B	1,450,000	105.4137	1,528,499	1,450,000	1,450,000					4.040	4.040	AO	10,740	58,580	04/25/2013	04/25/2023
G2615@-AC-8	DCC Treasury Ireland 201 Gtd Senior Note		D	1	2.B	1,750,000	109.5821	1,917,687	1,750,000	1,750,000					4.190	4.190	AO	13,443	73,325	04/25/2013	04/25/2025
G2867#-AA-5	Dunedin Income Growth In Senior Secured		B	1	1.F	2,851,710	137.2101	3,558,805	2,593,690	2,593,690				73,720	3.990	3.990	JD	6,612	98,720	12/08/2015	12/08/2045
G294A@-AA-7	Dyson Finance Limited Senior Note Ser		B		1.G	2,145,360	106.8074	2,041,239	1,911,140	1,911,140				54,320	2.770	2.770	MN	6,764	49,088	05/27/2015	05/27/2025
G294A@-AK-5	Dyson Finance Limited Guaranteed Series		B		1.G	5,012,160	121.5857	6,837,372	5,623,500	5,623,500				611,340	3.130	3.130	FA	67,962	58,009	04/08/2020	02/12/2030
G3087#-AA-7	EQUITIX SOLAR FINCO 4 LTD GBP TERM LN		B		2.B PL	2,106,145	107.2000	2,439,146	2,275,323	2,275,323				64,671	4.043	4.045	JD	115,430		02/01/2017	12/31/2035
G3122@-AD-0	ESPUG Finance Limited Senior Secured Not		B		2.B Z	4,795,980	101.8530	5,283,502	5,187,380	5,187,380				391,400	2.116	2.116	FA	27,746	56,383	03/13/2020	02/13/2035
G3144#-AE-0	Fenner International Ltd Gtd Senior Note		D	1	1.G	1,800,000	102.6507	1,847,713	1,800,000	1,800,000					5.270	5.269	MS	31,620	94,857	08/24/2011	09/01/2021
G3144#-AF-7	Fenner International Ltd Gtd Senior Note		D	1	1.G	6,400,000	110.6347	7,080,621	6,400,000	6,400,000					5.420	5.419	MS	115,627	346,871	08/24/2011	09/01/2023
G3301*-AA-1	FIL Limited Senior Unsecured Notes		B		2.B	4,132,800	104.2328	4,980,087	4,777,850	4,777,850				645,050	2.550	2.550	MS	32,151	57,352	03/26/2020	03/26/2025
G3301*-AB-9	FIL Limited Senior Unsecured Notes		B		2.B	4,561,620	106.1897	5,452,310	5,134,500	5,134,500				572,880	1.810	1.810	MS	24,524	44,304	03/26/2020	03/26/2030
G3426#-AB-5	GIP III Jupiter LTD Senior Secured Notes		B	1	2.B PL	5,470,335	108.7885	6,344,696	5,832,138	5,832,138				165,766	3.201	3.201	MS	95,933	175,360	11/30/2018	03/31/2036
G3620#-AA-1	ForCapital Limited Senior Secured		B		2.C YE	5,093,140	120.4692	6,249,195	5,187,380	5,187,380				147,440	3.700	3.700	MS	49,583	177,613	09/28/2017	09/28/2037
G3901#-AA-1	Glanbia Financial Servic Gtd Senior Note		D	1	2.C	4,320,000	101.7097	4,393,859	4,320,000	4,320,000					5.400	5.398	JD	10,368	233,280	08/30/2011	06/15/2021
G4133@-AE-3	Grosvenor Limited Senior Notes Series A		B		2.B	1,962,600	110.4562	2,261,756	2,047,650	2,047,650				58,200	2.750	2.750	MN	8,447	52,588	11/07/2018	11/07/2028
G4445*-AB-4	High Speed Rail Finance Gtd Senior Secu		D	1	1.F Z	8,300,000	109.6145	9,098,004	8,300,000	8,300,000					3.790	3.790	MS	79,516	314,570	10/29/2012	03/30/2028
G4460*-AB-4	Henderson International Senior Unsecured		B		1.D	4,919,640	115.1770	6,195,371	5,379,000	5,379,000				438,240	2.430	2.430	AO	22,148	120,729	04/30/2019	04/29/2044
G4588#-BB-6	Intermediate Capital Gro Senior Note Ser		D	1	2.C	1,800,000	110.4118	1,987,412	1,800,000	1,800,000					6.250	6.249	MN	16,563	112,500	05/08/2013	05/08/2023
G4588#-BR-1	Intermediate Capital Gro Senior Note Ser		D		2.C	2,500,000	112.8501	2,821,253	2,500,000	2,500,000					4.990	4.990	MS	32,920	124,750	03/26/2019	03/26/2026
G4588#-BS-9	Intermediate Capital Gro Senior Note Ser		D		2.C	4,300,000	117.7470	5,063,121	4,300,000	4,300,000					5.350	5.350	MS	60,708	230,050	03/26/2019	03/26/2029
G4691#-AD-7	IMI PLC Senior Note		B	1	2.A	2,539,680	103.5419	3,037,919	2,934,000	2,934,000				239,040	1.390	1.390	AO	8,836	37,864	04/13/2015	04/13/2025
G4691#-AJ-4	IMI PLC Senior Unsecure		D		2.A	400,000	112.3740	449,496	400,000	400,000					3.920	3.920	AO	3,789	15,680	04/04/2018	04/05/2027
G4940@-AA-4	Irish Residential Proper Senior Secured		B		2.C PL	2,177,970	106.3617	2,470,516	2,322,750	2,322,750				144,780	1.830	1.830	MS	13,106	20,615	03/10/2020	03/10/2030
G5147*-AD-8	Johnson Matthey PLC Senior Note Ser		D	1	1.G	7,600,000	110.0239	8,361,816	7,600,000	7,600,000					3.390	3.390	JD	18,607	257,640	06/05/2013	06/05/2028
G5222#-AD-2	Keller Group plc Gtd Senior Note		D	1	2.C	300,000	101.7088	305,126	300,000	300,000					3.810	3.810	AO	2,604	11,430	10/09/2014	10/12/2021
G5222#-AE-0	Keller Group plc Gtd Senior Note		D	1	2.C	800,000	108.8869	871,095	800,000	800,000					4.170	4.169	JD	1,390	33,360	12/16/2014	12/16/2024
G5241#-AF-4	Kerry Group Financial Se Senior Note Ser		D	1	2.B	1,600,000	103.4311	1,654,898	1,600,000	1,600,000					4.930	4.928	JJ	35,277	78,880	01/20/2010	01/20/2022
G5258#-AB-3	King's College, London Senior Note Ser		B	1	1.D	5,015,680	116.9643	5,109,375	4,368,320	4,368,320				124,160	3.030	3.030	MN	14,707	123,663	05/21/2015	05/21/2040
G5264@-AA-9	Kingspan Securities No 2 Gtd Senior Note		D	1	2.B	1,800,000	102.3542	1,842,376	1,800,000	1,800,000					5.250	5.248	FA	37,013	94,500	08/10/2011	08/10/2021
G5304*-AA-3	Knowsley Housing Trust Senior Secured		B	1	2.A YE	1,533,400	115.3933	1,575,234	1,365,100	1,365,100				38,800	3.570	3.570	AO	8,258	45,560	04/30/2015	04/30/2030
G5304*-AB-1	Knowsley Housing Trust Senior Secured		B	1	2.A YE	1,533,400	120.6783	1,647,379	1,365,100	1,365,100				38,800	3.810	3.810	AO	8,813	48,623	04/30/2015	04/30/2035
G5304*-AC-9	Knowsley Housing Trust Senior Secured		B	1	2.A YE	2,146,760	125.1979	2,392,707	1,911,140	1,911,140				54,320	3.980	3.980	AO	12,889	71,110	04/30/2015	04/30/2040
G5791#-AA-9	Manchester United Football Club, Ltd Sen		D	1	1.G PL	3,500,000	112.1923	3,926,731	3,500,000	3,500,000					3.790	3.790	JD	55,271	132,650	06/26/2015	06/26/2027
G5963#-AH-6	Meggitt PLC Senior Note Ser		D	1	2.C	2,400,000	108.3196	2,599,670	2,400,000	2,400,000					3.600	3.600	JJ	42,000	86,400	07/06/2016	07/06/2026
G6164#-AC-2	Mitie Treasury Managemen Gtd Senior Note		D	1	3.C	2,000,000	98.9361	1,978,722	2,000,000	2,000,000					3.850	3.849	JD	41,708	38,500	12/13/2012	12/16/2022
G6363#-AT-4	NAC Aviation 29 DAC Senior Note Series G		D		4.B PL	5,000,000	85.2359	4,261,795	5,000,000	5,000,000					6.580	6.580	MS	262,286	139,500	03/14/2019	03/14/2025
G6363#-AU-1	NAC Aviation 29 DAC Senior Note Series H		D		4.B PL	3,400,000	80.4230	2,734,382	3,400,000	3,400,000					6.830	6.830	MS	185,131	99,110	03/14/2019	03/14/2027
G6363#-AW-7	NAC Aviation 29 DAC Senior Unsecured Not		D		4.B PL	1,300,000	76.1064	989,383	1,300,000	1,300,000					4.920	4.920	FA	54,053		02/27/2020	02/27/2026
G6462*-AA-9	Newlon Housing Trust Senior Secured		B	1	1.G YE	6,870,550	115.7935	6,717,963	5,801,675	5,801,675				164,900	4.080	4.079	JD	12,493	224,015	12/12/2012	12/12/2027
G6750*-AB-8	1887 Company Ltd Senior Secured		D	1	2.C	2,000,000	100.8791	2,017,582	2,000,000	2,000,000					5.010	5.010	AO	24,215	100,180	04/04/2011	04/04/2021
G6750*-AC-6	1887 CO LTD GBP SER C SR SECD NT		B	1	2.C	2,782,260	105.5145	2,592,681	2,457,180	2,457,180				69,840	2.840	2.840	AO	12,018	64,772	04/29/2015	04/29/2025
G6853@-AB-2	Oxford Brookes Universit Senior Note Ser		B	1	2.A	1,045,240	122.3463	1,169,105	955,570	955,570				27,160	3.760	3.760	JD	2,894	34,073	12/02/2015	12/02/2035
G6853@-AC-0	Oxford Brookes Universit Senior Note Ser		B	1	2.A	1,045,240	127.0198	1,213,763	955,570	955,570				27,160	3.910	3.910	JD	3,010	35,432	12/02/2015	12/02/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G6892#-AA-5	Paradigm Homes Charitabl Senior Secured		B		2.C YE	2,935,170	119.6107	3,428,892	2,866,710	2,866,710				81,480	3.250	3.250	AO	17,357	86,582	04/25/2018	04/27/2048
G6892#-AB-3	Paradigm Homes Charitabl Senior Secured		B		2.C YE	1,812,580	122.6059	2,343,170	1,911,140	1,911,140				54,320	3.400	3.400	AO	12,106	60,334	04/24/2019	04/27/2048
G6970*-AB-2	Peel Ports PP Finance Lt Gtd Senior Secu		D	1	2.B PL	6,500,000	104.5192	6,793,748	6,500,000	6,500,000					5.250	5.249	JD	170,625	341,250	12/10/2012	12/10/2022
G7137#-AB-6	Plymouth Community Homes Senior Secured		B		1.E	1,429,202	115.7965	1,765,684	1,524,817	1,524,817				43,340	3.380	3.380	JD	28,060	48,943	06/15/2017	06/15/2037
G7137#-AC-4	Plymouth Community Homes Senior Secured		B		1.E	1,429,202	118.7219	1,810,291	1,524,817	1,524,817				43,340	3.470	3.470	JD	28,807	50,246	06/15/2017	06/15/2042
G7178*-AB-0	Porterbrook Rail Finance Senior Secured		B	1	2.B FE	4,483,580	102.6345	4,763,616	4,641,340	4,641,340				131,920	3.180	3.180	JJ	29,109	137,339	07/20/2016	07/20/2028
G7178*-AD-6	Porterbrook Rail Finance Senior Secured		B	1	2.B FE	2,637,400	103.6632	2,830,213	2,730,200	2,730,200				77,600	3.330	3.330	JJ	17,931	84,599	07/20/2016	07/20/2031
G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured		C	1	2.C FE	1,000,000	95.7626	957,626	1,000,000	1,000,000					1.129	1.129	AO	4,485	27,535	04/13/2015	04/13/2027
G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured		C	1	2.C FE	1,000,000	93.1590	931,590	1,000,000	1,000,000					1.179	1.179	AO	4,684	28,042	04/13/2015	04/13/2030
G7444@-AA-8	Red Dorsal Finance Limit Senior Secured		D	1	2.B FE	3,210,797	111.1971	3,578,258	3,217,942	3,217,942					5.875	5.875	JAJO	136,014	94,527	09/27/2016	10/12/2031
G7496*-AC-3	RIT Capital Partners plc Senior Note Ser		B	1	2.B	5,011,710	117.6636	5,300,545	4,504,830	4,504,830				128,040	3.470	3.470	JD	13,026	148,199	06/01/2015	06/01/2030
G75463-AA-0	Reventazon Finance Trust Senior Secured		D	1	4.A FE	7,756,140	93.3464	7,240,077	7,756,140	7,756,140					8.000	7.998	MN	79,285	670,491	01/29/2014	11/15/2033
G7612#-AA-2	Rock Rail Southwestern p Senior Secured		B	1	2.C PL	4,940,710	100.7631	5,364,517	5,323,890	5,323,890				252,507	3.938	3.938	MJSD	49,742	141,995	12/31/2020	06/18/2047
G7996#-AA-8	Segro Plc Senior Unsecure		B		1.G PL	5,265,900	108.1031	5,947,022	5,501,250	5,501,250				448,200	1.770	1.770	FA	36,244	90,447	08/17/2017	08/17/2027
G8038#-AF-5	Serco Group plc Senior Note Ser		D	1	3.C	1,702,924	101.5178	1,728,771	1,702,924	1,702,924					5.940	5.938	MN	14,611	101,154	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group plc Senior Note Ser		D	1	3.C	882,998	102.8115	907,823	882,998	882,998					5.170	5.169	AO	9,003	45,651	10/20/2011	10/20/2021
G8038#-AJ-7	Serco Group plc Senior Note Ser		D	1	3.C	1,450,639	110.5239	1,603,303	1,450,639	1,450,639					5.570	5.569	AO	15,936	80,801	10/20/2011	10/20/2023
G8038#-AM-0	Serco Group plc Senior Note Ser		D	1	3.C	1,419,104	110.6844	1,570,726	1,419,104	1,419,104					5.080	5.079	MN	9,412	72,090	05/14/2013	05/14/2024
G8056*-AB-5	Severn Trent Water Limit Senior Note Ser		B	1	2.A YE	4,526,080	112.1018	4,896,965	4,368,320	4,368,320				124,160	3.340	3.340	MS	47,823	139,334	03/03/2016	03/03/2027
G8228*-AG-7	Smith & Nephew plc Senior Note Ser		D	1	1.G	1,750,000	101.2039	1,771,068	1,750,000	1,750,000					2.970	2.970	MN	6,064	51,975	11/19/2014	11/19/2021
G8228*-AK-8	Smith & Nephew plc Senior Note Ser		D	1	1.G	3,250,000	105.7804	3,437,863	3,250,000	3,250,000					3.360	3.360	MN	12,740	109,200	11/19/2014	11/19/2024
G8279@-AA-6	South East Water Limited Gtd Senior Secu		B		2.B	4,114,110	108.1940	4,873,956	4,504,830	4,504,830				128,040	2.940	2.940	MS	38,629	122,313	09/16/2019	09/16/2031
G8279@-AB-4	South East Water Limited Gtd Senior Secu		B		2.B	2,119,390	111.0924	2,578,088	2,320,670	2,320,670				65,960	3.220	3.220	MS	21,795	69,011	09/16/2019	09/16/2042
G8356*-AA-4	Spirax-Sarco Engineering Senior Unsecure		B		2.B	3,570,900	101.6722	3,728,828	3,667,500	3,667,500				298,800	1.050	1.050	MS	12,301	36,445	09/06/2017	09/06/2023
G8401*-AL-5	SSP Financing Limited Gtd Senior Note Se		D		4.B PL	2,300,000	93.5200	2,150,960	2,300,000	2,300,000					5.250	5.250	JD	5,031	109,250	12/16/2019	12/16/2027
G8401*-AM-3	SSP Financing Limited Gtd Senior Note Se		D		4.B PL	2,000,000	93.0300	1,860,600	2,000,000	2,000,000					5.350	5.350	JD	4,458	97,000	12/16/2019	12/16/2029
G8781#-AB-3	Thames Water Utilities C Gtd Senior Secu		D	1	2.A	5,000,000	107.8643	5,393,215	5,000,000	5,000,000					4.020	4.020	FA	69,233	201,000	02/27/2012	02/27/2024
G8781#-AC-1	Thames Water Utilities C Gtd Senior Secu		D	1	2.A	5,000,000	113.9782	5,698,910	5,000,000	5,000,000					4.220	4.220	FA	72,678	211,000	02/27/2012	02/27/2027
G8967#-AJ-2	Triton Container Interna Senior Secured		D	1	2.C FE	780,000	104.5411	815,421	780,000	780,000					5.150	5.149	JD	112	40,170	06/27/2011	06/30/2023
G9006@-AD-8	Transmission Finance DAC Senior Secured		B		2.A FE	5,123,940	119.7380	6,733,466	5,623,500	5,623,500				458,160	2.739	2.739	FA	61,183	143,016	02/05/2016	02/08/2034
G9113*-AA-6	Sevenoaks School Foundat Senior Note		B	1	6. *	1,708,330	118.3160	2,099,671	1,774,630	1,774,630				50,440	3.180	3.180	FA	18,968	53,626	08/31/2016	08/31/2041
G9160@-AA-6	UK Power Networks Servic Senior Note		D	1	2.A	3,300,000	103.4319	3,413,253	3,300,000	3,300,000					5.000	4.998	JD	7,792	165,000	12/14/2011	12/14/2021
G9224*-AF-1	United Drug Finance Ltd Gtd Senior Note		D	1	2.C	1,750,000	108.2170	1,893,798	1,750,000	1,750,000					4.480	4.480	MS	20,907	78,400	09/25/2013	09/25/2023
G9284#-AY-3	VITOL FIN LTD USD SER K SR UNSEC NT		D	1	2.B	4,105,000	102.3317	4,195,600	4,100,000	4,100,478		(881)			5.740	5.715	JJ	100,020	235,338	02/26/2015	07/28/2021
G9284#-BD-8	Vitol Finance Limited Senior Note Ser		D	1	2.B	2,150,000	106.6447	2,292,861	2,150,000	2,150,000					4.400	4.399	JD	1,051	94,600	06/27/2013	06/27/2023
G9288@-AA-3	University of East Angli Senior Secured		B	1	1.G YE	3,141,800	133.7017	3,650,324	2,730,200	2,730,200				77,600	4.110	3.910	JD	6,546	101,930	12/10/2014	12/10/2044
G9288@-AB-1	University of East Angli Senior Unsecure		B		1.G	5,008,020	123.0971	6,385,514	5,187,380	5,187,380				147,440	3.000	3.000	MS	9,078	148,593	09/27/2018	09/28/2048
G9302*-AB-5	University of Stirling Senior Note Ser		B	1	1.G	1,892,150	110.1385	1,954,551	1,774,630	1,774,630				50,440	3.770	3.770	AO	11,894	62,304	04/27/2016	04/27/2036
G9302@-AB-3	University of Edinburgh Senior Note Ser		B		1.C	2,867,804	122.7291	3,350,750	2,730,200	2,730,200				77,600	3.380	3.380	FA	34,093	88,688	02/18/2016	02/18/2041
G9302@-AC-1	University of Edinburgh Senior Note Ser		B		1.C	286,780	129.5270	353,635	273,020	273,020				7,760	3.460	3.460	FA	3,490	9,079	02/18/2016	02/18/2046
G9303#-AB-0	University of Glasgow Senior Note Ser		B	1	1.D	1,714,310	125.9746	2,235,583	1,774,630	1,774,630				50,440	3.010	3.010	JJ	23,889	50,104	07/20/2016	07/20/2051
G9303#-AC-8	University of Glasgow Senior Note Ser		B		1.D	4,562,250	108.9795	5,206,877	4,777,850	4,777,850				135,800	2.490	2.490	JJ	53,205	111,591	07/20/2017	07/20/2042
G9304*-AA-5	University of Birmingham Senior Unsecure		B		1.C	3,038,300	111.5925	3,503,703	3,139,730	3,139,730				89,240	2.640	2.640	FA	34,307	79,713	08/02/2017	08/02/2042
G9306#-AA-9	University of Keele Senior Note Ser		B		1.D	2,686,400	116.6981	3,186,092	2,730,200	2,730,200				77,600	3.270	3.270	MS	23,311	82,617	09/27/2017	09/27/2037
G9306#-AB-7	University of Keele Senior Note Ser		B		1.D	2,686,400	120.0264	3,276,961	2,730,200	2,730,200				77,600	3.370	3.370	MS	24,024	85,143	09/27/2017	09/27/2042
G9523#-AF-5	Weir Group plc (The) Senior Note Ser		D	1	3.A	1,200,000	101.9156	1,222,987	1,200,000	1,200,000					4.270	4.269	FA	19,215	51,240	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc (The) Senior Note Ser		D	1	3.A	4,950,000	103.6656	5,131,447	4,950,000	4,950,000					4.340	4.339	FA	80,561	214,829	02/16/2012	02/16/2023
G9605#-AF-6	Whitbread Group PLC Senior Note Ser		D	1	2.B	1,900,000	103.0348	1,957,661	1,900,000	1,900,000					4.860	4.859	JJ	39,758	92,340	01/26/2012	01/26/2022
G9766#-AE-4	Workspace Group plc Senior Note Ser		B		2.B	3,473,820	109.9219	4,051,468	3,685,770	3,685,770				104,760	3.190	3.190	FA	(14,697)	112,576	08/16/2017	08/16/2027
G9850@-AB-9	Yorkshire Water Services Gtd Senior Secu		D	1	1.G	2,700,000	102.3674	2,763,920	2,700,000	2,700,000					3.770	3.770	JD	36,758	101,787	12/13/2011	12/13/2021
G9850@-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC C		D	1	1.G	2,500,000	107.3479	2,683,698	2,500,000	2,500,000					3.870	3.870	JD	34,938	96,747	12/13/2011	12/13/2023
G9878*-AA-1	Young & Co's Brewery PLC Senior Secured		B		3.B	3,032,400	83.7568	2,744,074	3,276,240	3,276,240				93,120	3.300	3.300	JJ	53,758	100,584	07/02/2019	07/02/2039
K2162@-AG-1	Danish Crown A/S Senior Unsecured Note		B	1	2.C	4,469,600	105.7896	5,173,111	4,890,000	4,890,000				398,400	1.920	1.920	JD	7,824	88,869	06/01/2016	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
K3752#-AG-3	Copenhagen Airports A/S Senior Note		D	1	2.B	4,400,000	104.5450	4,599,980	4,400,000	4,400,000					4.010	4.009	FA	63,224	128,318	06/12/2020	08/22/2023
K8553*-AA-0	Scandlines ApS Senior Secured		B	1	2.B FE	5,025,240	99.7131	5,363,568	5,379,000	5,379,000				438,240	2.550	2.550	MS	68,963	63,073	07/13/2017	09/30/2028
K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT		B	1	1.D PL	2,148,571	116.4649	2,744,338	2,356,365	2,356,037		12		192,813	2.590	2.591	MJSD	170	245,770	12/31/2016	12/31/2036
L6095J-AA-6	LSF9 BALTA ISSUER SA-SECURED		B		4.C FE	171,193	94.7320	159,470	168,338	172,848		1,897		13,849	7.750	6.064	MS	3,841	12,279	05/11/2016	09/15/2022
L9031*-AA-9	Terminal Investment Limi Gtd Secd Sr USD		D		2.C PL	400,000	110.8614	443,446	400,000	400,000					4.970	4.970	AO	3,976	19,880	04/19/2018	04/19/2025
L9031*-AB-7	Terminal Investment Limi Gtd Secd Sr USD		D		2.C PL	1,200,000	115.5102	1,386,122	1,200,000	1,200,000					5.100	5.100	AO	12,240	61,200	04/19/2018	04/19/2028
N1492@-AE-6	Boskalis Finance BV Senior Note		D	1	2.B	1,800,000	105.0083	1,890,149	1,800,000	1,800,000					3.660	3.659	JJ	29,097	65,880	07/22/2013	07/22/2023
N4281@-BJ-3	Koninklijke Vopak N.V. Senior Note Ser		D	1	2.B	1,200,000	103.6057	1,243,268	1,200,000	1,200,000					5.420	5.418	JD	2,168	65,040	12/18/2009	12/19/2021
N4281@-BW-4	Koninklijke Vopak N.V. Senior Note Ser		D	1	2.B	6,000,000	112.0023	6,720,138	6,000,000	6,000,000					4.140	4.139	JD	8,280	248,400	12/19/2012	06/19/2027
N4445#-AR-7	Imtech Capital BV Gtd Senior Note		D	1	6. *	96,944	0.0000		1,631,940		973		66,250		7.250	0.000	JJ			12/15/2011	07/15/2037
N5084@-AA-9	Koole Terminals Subholdi Senior Secured		B	1	2.B PL	3,315,600	102.2055	3,373,548	3,300,750	3,300,750				268,920	2.920	2.920	MS	49,530	92,848	03/22/2018	03/23/2028
N6510@-AC-7	Nutreco Nv Senior Note Ser		D	1	2.C	622,290	103.8908	623,345	600,000	604,277		(2,675)			4.220	3.735	JJ	11,957	25,320	05/29/2013	07/11/2022
N6777#-AG-4	Overseas Assistance Fin Gtd Senior Note		D	1	2.B PL	2,391,667	105.7144	2,528,336	2,391,667	2,391,667					5.000	5.000	MS	60,124	151,970	03/30/2012	03/30/2024
N7334#-AC-7	Wereldhave N.V. Senior Note Ser		D	1	4.A	5,000,000	100.3599	5,017,995	5,000,000	5,000,000					5.500	5.500	MS	75,625	274,994	03/22/2011	03/22/2021
N7334#-AF-0	Wereldhave N.V. Senior Note		D	1	4.A	3,700,000	101.0003	3,737,011	3,700,000	3,700,000					4.300	4.299	JJ	69,827	159,099	07/23/2014	07/23/2024
N7334#-AT-0	Wereldhave N.V. Senior Note Ser		D	1	4.A	1,000,000	102.1008	1,021,008	1,000,000	1,000,000					4.610	4.609	JD	2,177	46,100	12/14/2015	12/14/2025
N7660#-AP-2	SHV Nederland BV Gtd Senior Note		D	1	2.A	1,850,000	109.9319	2,033,740	1,850,000	1,850,000					4.570	4.570	MS	21,841	84,545	03/28/2012	03/28/2024
N7660#-AQ-0	SHV Nederland BV Gtd Senior Note		D	1	2.A	3,600,000	117.6133	4,234,079	3,600,000	3,600,000					4.770	4.770	MS	44,361	171,720	03/28/2012	03/28/2027
N7891*-AD-4	AVR Afvalverwerking B.V. Gtd Senior Secu		B	1	2.A PL	3,231,280	108.3290	3,443,237	3,178,500	3,178,500				258,960	2.690	2.690	JD	238	82,291	12/10/2014	12/10/2024
N8135*-AA-4	Solace Midco BV Gtd Sec Sr Note 2031A		B		4.B PL	2,032,800	95.8663	2,148,603	2,241,250	2,241,250				182,600	2.436	2.437	JD	23,355	35,336	12/03/2019	12/04/2031
N8135*-AC-0	Solace Midco BV Gtd Sec Sr Note 2029A		B		4.B PL	2,030,417	95.4549	2,139,383	2,241,250	2,241,250				182,600	2.226	2.227	JD	54,741		12/03/2019	12/04/2029
P0091#-AA-7	Aeris Holding Costa Rica Senior Secured		D	2	4.C FE	2,296,838	102.5437	2,355,262	2,296,838	2,296,838					7.250	7.248	MN	21,278	166,521	12/02/2015	11/15/2025
P2604*-AA-7	FIBRA Macquarie Mexico Senior Note		D	1	2.C	4,000,000	105.5216	4,220,864	4,000,000	4,000,000					5.550	5.548	JD	617	222,000	06/30/2016	06/30/2023
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S		D		2.B PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.020	6.021	JD	151,336	284,023	09/30/2019	12/31/2040
P7003*-AA-3	La Bufa Wind S.A.P.I de Senior Secured N		D		3.B PL	776,594	117.0193	908,765	776,594	776,594					6.770	6.770	MJSD	13,365	44,857	05/21/2019	09/30/2037
P7077@-AF-1	Nassau Airport Developme Senior Note		D	1	3.C PL	2,240,000	94.9442	2,126,750	2,240,000	2,240,000					7.000	7.000	FMAN	436	156,800	11/30/2010	11/30/2033
P7077@-AH-7	Nassau Airport Developme Senior Note Ser		D	1	3.C PL	1,849,000	90.7533	1,678,029	1,849,000	1,849,000					6.340	6.340	MJSD	326	117,227	05/31/2012	03/31/2035
P7077@-AK-0	Nassau Airport Developme Senior Note Ser		D	1	3.C PL	826,500	91.0534	752,556	826,500	826,500					6.440	6.440	MJSD	148	53,227	08/30/2012	06/30/2035
Q0102#-AA-3	Adani Abbot Point Termin Senior Secured		D	1	3.A Z	3,450,000	98.1243	3,385,288	3,450,000	3,450,000					4.430	4.430	MS	42,030	187,335	09/22/2014	09/22/2021
Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu		D	1	1.G FE	6,950,000	109.2469	7,592,660	6,950,000	6,950,000					4.480	4.480	FA	146,166	311,360	02/27/2014	02/27/2024
Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note		D	1	2.A FE	5,800,000	113.1013	6,559,875	5,800,000	5,800,000					4.770	4.770	MS	81,461	276,660	09/15/2011	09/15/2026
Q0846#-AA-4	Australian Laboratory Se Senior Unsecure		B		2.B	3,439,800	110.3477	4,160,175	3,770,060	3,770,060				328,300	4.210	4.210	JJ	70,983	144,372	07/17/2019	07/17/2034
Q1629#-AA-5	Brisbane Airport Corp. P Senior Secured		D	1	2.B	700,000	101.8079	712,655	700,000	700,000					5.240	5.238	JJ	17,015	36,680	04/20/2011	07/14/2021
Q1629#-AB-3	Brisbane Airport Corp. P Senior Secured		D	1	2.B	4,000,000	108.3739	4,334,956	4,000,000	4,000,000					5.340	5.338	JJ	99,087	213,599	04/20/2011	07/14/2023
Q1842#-AE-8	Brookfield WA Rail Pty L Gtd Senior Secu		D	1	2.B	8,100,000	108.0062	8,748,502	8,100,000	8,100,000					4.380	4.380	MS	92,637	354,780	03/27/2013	03/27/2025
Q2308*-AA-5	Charter Hall Retail REIT Gtd Senior Note		D	1	2.A FE	2,100,000	110.4101	2,318,612	2,100,000	2,100,000					3.550	3.550	JJ	32,926	74,550	07/22/2015	07/22/2027
Q2308*-AB-3	Charter Hall Retail REIT Gtd Senior Note		D		2.A	1,600,000	110.5646	1,769,034	1,600,000	1,600,000					3.760	3.760	MN	8,188	60,160	05/12/2016	05/12/2026
Q2887#-AA-0	Goodman Property Trust Senior Secured		D	1	2.A FE	1,400,000	108.0551	1,512,771	1,400,000	1,400,000					3.460	3.460	JD	2,153	48,440	06/15/2015	06/15/2025
Q3079#-AB-4	DBCT Finance Pty Limited Gtd Senior Note		D	1	2.C	3,150,000	105.3521	3,318,591	3,150,000	3,150,000					5.570	5.569	MS	51,662	175,455	03/15/2011	03/15/2023
Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser		D	1	1.G	4,150,000	112.6116	4,673,381	4,150,000	4,150,000					3.760	3.760	JJ	74,552	156,039	07/09/2013	07/09/2028
Q3534@-AB-5	Australian Gas Networks Senior Note Ser		D	1	2.A	2,900,000	116.3951	3,375,458	2,900,000	2,900,000					4.550	4.549	JJ	61,943	131,950	07/02/2012	07/12/2027
Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured		D	1	1.G FE	6,350,000	127.9542	8,125,092	6,350,000	6,350,000					6.520	6.518	JJ	207,010	414,020	07/01/2010	07/01/2027
Q3915*-AC-4	Fletcher Building Limite Senior Note Ser		D	1	2.C	1,800,000	108.8577	1,959,439	1,800,000	1,800,000					3.700	3.700	JJ	29,785	66,600	07/20/2016	07/20/2026
Q3915*-AD-2	Fletcher Building Limite Senior Note Ser		D	1	2.C	900,000	109.6143	986,529	900,000	900,000					3.800	3.800	JJ	15,295	34,200	07/20/2016	07/20/2028
Q3920#-AG-4	Fonterra Co-operative Gr Senior Note		D	1	1.G FE	2,600,000	109.3778	2,843,823	2,600,000	2,600,000					3.400	3.400	MS	23,573	88,400	09/25/2014	09/25/2026
Q3958@-AA-4	GAIF Bond Issuer Pty Ltd Gtd Senior Note		D	1	2.A	600,000	103.6702	622,021	600,000	600,000					5.260	5.258	JD	1,490	31,560	12/14/2011	12/14/2021
Q3958@-AC-0	GAIF Bond Issuer Pty Ltd Gtd Senior Note		D	1	2.A	3,500,000	111.4348	3,900,218	3,500,000	3,500,000					5.410	5.409	JD	8,942	189,350	12/14/2011	12/14/2023
Q4352*-AA-6	Growthpoint Properties A Senior Secured		D		2.B	3,000,000	114.6358	3,439,074	3,000,000	3,000,000					4.430	4.430	MN	14,028	133,567	05/23/2019	05/23/2029
Q5601@-AA-0	LLITST Finance Pty Ltd Senior Unsecured		D		2.A FE	3,500,000	116.4202	4,074,707	3,500,000	3,500,000					4.300	4.300	AO	34,281	150,500	04/09/2019	04/09/2029
Q5995#-AF-1	Meridian Energy Ltd. Senior Unsecured No		D		2.A	5,000,000	113.2187	5,660,935	5,000,000	5,000,000					3.960	3.960	AO	34,100	198,000	04/29/2019	04/29/2031
Q6235#-AN-2	Mirvac Group Finance Ltd Senior Note		D	1	1.G	2,900,000	111.8723	3,244,297	2,900,000	2,900,000					3.630	3.630	MS	30,119	105,270	09/20/2016	09/18/2028
Q6235#-AT-9	Mirvac Group Gtd Senior Note Series R		D		1.G PL	1,900,000	116.8291	2,219,753	1,900,000	1,900,000					4.080	4.081	MS	22,179	96,900	06/18/2019	09/18/2030
Q6235#-AU-6	Mirvac Group Gtd Senior Note Series S		D		1.G PL	3,100,000	116.9210	3,624,551	3,100,000	3,100,000					4.160	4.161	MS	36,539	161,200	06/18/2019	09/18/2032

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q6518#-AA-8	NSW Ports Finance Co. Pt Gtd Senior Secu		D	1	2.B	3,100,000	106.1441	3,290,467	3,100,000	3,100,000					3.340	3.340	AO	17,832	103,540	04/29/2015	04/29/2025
Q7160#-AF-6	Orica Finance Ltd. Gtd Senior Note		D	1	2.B FE	600,000	105.3249	631,949	600,000	600,000					4.630	4.629	AO	5,093	27,780	10/25/2010	10/25/2022
Q7160#-AG-4	Orica Finance Ltd. Gtd Senior Note		D	1	2.B FE	500,000	113.4918	567,459	500,000	500,000					4.880	4.880	AO	4,473	24,400	10/25/2010	10/25/2025
Q7160#-AH-2	Orica Finance Ltd. Gtd Senior Note		D	1	2.B FE	300,000	127.9284	383,785	300,000	300,000					5.900	5.899	AO	3,245	17,700	10/25/2010	10/25/2030
Q7160#-AN-9	Orica Finance Ltd. Senior Unsecured Note		D		2.B	5,000,000	105.4850	5,274,250	5,000,000	5,000,000					3.190	3.190	AO	29,685	53,167	06/24/2020	10/24/2028
Q7160#-AP-4	Orica Finance Ltd. Senior Unsecured Note		D		2.B	700,000	106.9162	748,413	700,000	700,000					3.400	3.400	AO	4,429	7,933	06/24/2020	10/24/2030
Q7397#-AS-3	Pratt Finance Proprietar Senior Note Ser		D		2.B PL	2,580,000	109.9694	2,837,211	2,580,000	2,580,000					3.790	3.790	JJ	45,632	97,782	07/13/2015	07/13/2027
Q7724#-AE-8	Powerco Ltd. Gtd Senior Secu		D	1	2.B FE	1,500,000	106.8775	1,603,163	1,500,000	1,500,000					4.560	4.559	JD	4,560	68,400	06/07/2011	06/07/2023
Q7724#-AF-5	Powerco Ltd. Gtd Senior Secu		D	1	2.B FE	2,000,000	114.5863	2,291,726	2,000,000	2,000,000					4.860	4.859	JD	6,480	97,200	06/07/2011	06/07/2026
Q7724#-AH-1	Powerco Ltd. Gtd Senior Note		D	1	2.B FE	3,600,000	108.0723	3,890,603	3,600,000	3,600,000					3.600	3.600	JJ	56,880	129,600	01/23/2013	01/23/2028
Q7740#-AC-2	Precinct Properties New Senior Secured N		D		3.A	1,600,000	113.6410	1,818,256	1,600,000	1,600,000					4.280	4.280	JJ	31,387	68,480	07/16/2019	07/16/2029
Q7740#-AD-0	Precinct Properties New Senior Secured N		D		3.A	300,000	114.0820	342,246	300,000	300,000					4.380	4.380	JJ	6,023	13,140	07/16/2019	07/16/2031
Q7794#-AC-7	QPH Finance Co. Pty. Ltd Gtd Senior Secu		D	1	2.B FE	2,103,840	108.1752	2,325,767	2,150,000	2,132,704		4,268			4.130	4.370	FA	31,818	88,795	03/07/2013	08/22/2024
Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note		C	1	1.G	1,050,000	112.6544	1,182,871	1,050,000	1,050,000					3.860	3.860	JJ	19,139	40,530	07/11/2017	07/12/2027
Q7795#-AB-8	QIC Finance (Shopping Ce Gtd Senior Note		C	1	1.G	800,000	114.9369	919,495	800,000	800,000					3.960	3.960	JJ	14,960	31,680	07/11/2017	07/11/2029
Q8277*-AM-3	Santos Finance Ltd. Gtd Senior Note		D	1	2.C	350,000	107.4088	375,931	350,000	350,000					6.450	6.448	FA	9,344	22,575	08/02/2007	08/02/2022
Q9194*-AL-3	Transurban Queensland Fi Gtd Senior Secu		D		2.B FE	1,700,000	111.1537	1,889,613	1,700,000	1,700,000					3.960	3.960	MN	8,602	67,320	05/15/2019	05/15/2029
Q9194@-AC-1	Transpower New Zealand L Senior Note Ser		D	1	1.D	2,500,000	112.4374	2,810,935	2,500,000	2,500,000					3.830	3.830	AO	20,746	95,750	10/13/2011	10/13/2026
Q9326#-AD-8	University of Melbourne Senior Note Ser		D	1	1.B FE	400,000	128.6884	514,754	400,000	400,000					4.360	4.360	FA	6,492	17,440	02/17/2016	02/17/2046
Q9328*-AB-4	Unison Networks Ltd Senior Note Ser		D	1	2.A	2,400,000	107.1366	2,571,278	2,400,000	2,400,000					3.980	3.980	AO	16,185	95,520	10/31/2011	10/30/2023
Q9389#-AJ-9	Vector Limited Senior Unsecured Notes		D		2.B	4,600,000	97.0698	4,465,211	4,600,000	4,600,000					2.740	2.740	MS	38,162	63,020	03/12/2020	03/12/2035
Q9749#-AF-2	Westrac Pty Ltd Senior Note Ser		D	1	2.B PL	225,000	108.3319	243,747	225,000	225,000					5.190	5.189	JD	779	11,682	06/07/2011	06/07/2023
Q9749#-AG-0	Westrac Pty Ltd Senior Note Ser		D	1	2.B PL	675,000	108.5982	733,038	675,000	675,000					5.190	5.189	JJ	16,932	35,036	07/07/2011	07/07/2023
Q9749#-AH-8	Westrac Pty Ltd Senior Note Ser		D	1	2.B PL	1,800,000	117.4699	2,114,458	1,800,000	1,800,000					5.440	5.439	JD	6,528	97,956	06/07/2011	06/07/2026
Q9749#-AJ-4	Westrac Pty Ltd Senior Note Ser		D	1	2.B PL	2,700,000	117.6552	3,176,690	2,700,000	2,700,000					5.440	5.439	JJ	70,992	146,896	07/07/2011	07/07/2026
Q9749#-AN-5	Westrac Pty Ltd Senior Unsecured Notes		B		2.B PL	5,301,760	112.2230	6,562,173	5,847,440	5,847,440				545,680	4.265	4.265	JJ	120,540		07/07/2020	07/07/2030
R2284#-AC-4	Statnett SF Senior Note Ser		D	1	1.F	5,900,000	110.5281	6,521,158	5,900,000	5,900,000					3.510	3.510	JJ	91,465	207,090	01/22/2013	01/22/2033
R2284#-AG-5	Statnett SF Senior Note Ser		D	1	1.F	4,100,000	109.3236	4,482,268	4,100,000	4,100,000					3.400	3.400	JD	42,207	139,400	06/12/2013	06/12/2032
W2469*-AC-9	Elekta AB Senior Note Ser		D	1	2.C PL	350,000	101.1876	354,157	350,000	350,000					5.110	5.109	MN	2,832	17,885	05/04/2011	05/04/2021
W2469*-AD-7	Elekta AB Senior Note Ser		D	1	2.C PL	1,900,000	108.0741	2,053,408	1,900,000	1,900,000					5.210	5.209	MN	15,673	98,990	05/04/2011	05/04/2023
X0032*-AA-4	Airport Hungary Krt. Tranche 2 Origi		B	1	2.C	3,052,699	103.6462	3,371,686	3,253,073	3,253,073				265,036	2.820	2.820	JJ	46,123	83,715	07/18/2017	07/19/2027
X0827*-AA-3	Budapest Airport Zrt. Tranche 2 Origi		B	1	2.C	1,994,981	103.6462	2,203,443	2,125,928	2,125,928				173,204	2.820	2.820	JJ	167	57,421	07/18/2017	07/19/2027
X2313#-AA-6	Eruca Investments Limite Senior Secured		B		2.A PL	5,009,540	109.9333	5,702,658	5,187,380	5,187,380				147,440	3.290	3.290	MAR	130,843	161,513	03/25/2019	03/25/2034
X3204#-AB-4	Gibraltar Capital Assets Senior Secured		B	1	2.A PL	4,957,400	127.3533	6,084,750	4,777,850	4,777,850				135,800	3.980	3.980	AO	45,846	176,041	04/05/2016	04/05/2046
Y806M#-AA-3	Adani Transmission Limit Senior Secured		D		2.C FE	4,926,250	103.4355	5,095,491	4,926,250	4,926,250					5.200	5.200	MS	79,255	128,083	03/11/2020	03/11/2050
Y806M#-AB-1	Adani Transmission Limit Senior Secured		D		2.C FE	788,200	103.4355	815,279	788,200	788,200					5.200	5.200	MS	12,681	19,013	03/24/2020	03/11/2050
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,616,152,708	XXX	3,010,923,811	2,598,001,512	2,618,958,880	(975,639)	(1,117,968)	1,787,433	22,327,459	XXX	XXX	XXX	31,209,526	101,328,859	XXX	XXX
004375-CB-5	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C			4	1.A FM	96,260	97.3334	94,610	97,202	97,436		(345)			0.928	0.918	MON	10	1,405	07/26/2007	01/25/2035
004375-CF-6	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C			4	1.A FM	18,377	97.3027	17,881	18,377	18,377					0.848	1.171	MON	2	251	11/10/2004	01/25/2035
01853G-AB-6	ALLIANCE BANCORP TRUST-SERIES 2007-S1 CL			4,5	1.D FM	4,663	2.9300	12,059	411,583	7,033		2,561	7,536		7.520	29.069	MON	5,159	(530)	10/31/2008	05/01/2037
02660C-AH-3	AMERICAN HOME MORTGAGE I-SERIES 2007-2 C			4	1.D FM	7,224	3.4120	2,966	86,935	2,545		17			0.948	41.816	MON	43	1,485	04/19/2007	03/25/2047
02660T-CZ-4	AMERICAN HOME MORTGAGE I-SERIES 2005-1 C			4	1.A FM	327,504	98.0334	321,063	327,504	327,504					0.590	2.954	MON	21	3,591	03/18/2005	06/25/2045
02660T-HL-0	AMERICAN HOME MORTGAGE I-SERIES 2005-SD1			4	1.D FM	10,106	93.0244	15,883	17,074	13,569		596			1.048	6.620	MON	218	405	09/05/2007	09/25/2035
03072S-PD-1	AMERIQUEST MORTGAGE SECU-SERIES 2004-R2			4	1.A FM	1,989	98.8013	2,085	2,110	2,110		(2)			0.768	0.843	MON		27	03/10/2004	04/25/2034
040104-QN-4	ARGENT SECURITIES INC.-SERIES 2005-W5 CL			4	1.A FM	107,688	95.1886	160,820	168,948	145,165		7,932			0.608	6.351	MON	11	1,890	06/03/2008	01/25/2036
040104-RV-5	ARGENT SECURITIES INC.-SERIES 2006-W2 CL			4	4.B FM	110,556	66.4829	195,340	293,820	183,982		19,586			0.528	10.521	MON	(45)	7,360	10/24/2008	03/25/2036
040104-TG-6	ARGENT SECURITIES INC.-SERIES 2006-W4 CL			4	1.D FM	21,813	37.7194	23,786	63,061	24,342		481			0.468	8.928	MON	318	1,662	03/19/2007	05/25/2036
04544T-AB-7	ASSET BACKED SECURITIES -SERIES 2007-HE2			4	1.D FM	844	76.1777	3,441	4,517	2,694		266			0.228	10.868	MON		33	09/06/2007	05/25/2037
05535D-AN-4	BLACKROCK CAPITAL FINANC-SERIES 1997-R1C			4,5	4.B FM	147,554	78.1648	178,765	228,703	238,981		8,001			7.750	2.608	MON	8,413	19,372	02/15/2000	03/01/2037
05535D-CF-9	BLACKROCK CAPITAL FINANC-SERIES 1997-R3			4,5	1.D FM	360,866	72.1080	402,819	558,633	370,871		9,961	48,204		3.977	3.743	MON	5,227	23,153	02/28/2000	11/01/2028
05946X-YP-2	BANC OF AMERICA FUNDING -SERIES 2005-F C			4	3.B FM	21,404	77.1700	24,102	31,233	27,149		895			0.772	4.323	MON	82	522	09/10/2007	09/20/2035
05948J-AA-0	BANC OF AMERICA MORTGAGE-SERIES 2002-L C			4	1.A FM	13,090	98.2876	14,174	14,421	14,303		(33)			2.510	2.729	MON	30	459	09/12/2007	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05948X-XW-6	BANC OF AMERICA MORTGAGE-SERIES 2003-J C			4	1.A FM	2,181	99.2165	2,176	2,193	2,150		(8)			2.373	3.038	MON	4	96	04/06/2005	11/01/2033
05949A-GR-5	BANC OF AMERICA MORTGAGE-SERIES 2004-E C			4	1.A FM	25,284	100.0288	24,964	24,957	25,064		(307)			3.382	2.063	MON	70	981	04/18/2005	06/01/2034
05949A-LH-1	BANC OF AMERICA MORTGAGE-SERIES 2004-G C			4	1.A FM	17,676	101.4464	19,184	18,910	18,104		74			3.076	4.170	MON	59	732	11/29/2004	08/01/2034
05949A-ZG-8	BANC OF AMERICA MORTGAGE-SERIES 2004-L C			4	1.A FM	17,801	100.1842	19,607	19,571	19,236		44			3.168	3.559	MON	52	724	03/23/2006	01/01/2035
06050H-KX-5	BANC OF AMERICA MORTGAGE-SERIES 2002-G C			4	1.A FM	7,175	101.2717	23,332	23,039	17,957		1,884			3.614	14.722	MON	59	953	05/12/2004	07/01/2032
06050H-KY-3	BANC OF AMERICA MORTGAGE-SERIES 2002-G C			4	1.A FM		101.2717	13,999	13,824	9,333		1,724			3.614	23.118	MON	36	572	07/18/2003	07/01/2032
06051G-BD-0	BANC OF AMERICA FUNDING -SERIES 2004-A C			4	1.A FM	60,697	99.7580	59,164	59,307	58,201		(329)			3.373	3.173	MON	167	2,350	09/10/2004	06/01/2032
06652D-AA-7	BANKUNITED TRUST-SERIES 2005-1 CLASS 1A1			4	1.A FM	109,490	94.3761	146,086	154,791	138,678		4,884			0.748	4.445	MON	13	1,953	09/22/2005	09/25/2045
07325V-AG-9	BAYVIEW FINANCIAL ACQUIS-SERIES 2007-A C			4	1.D FM	14,227	92.0290	22,987	24,978	19,745		954			0.498	5.915	MON	56	247	04/16/2007	05/28/2037
07384M-S6-0	BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C			4	1.A FM	72,509	100.1404	85,743	85,623	77,025		968			3.212	4.632	MON	229	3,097	06/23/2004	07/01/2034
07384M-WF-5	BEAR STEARNS ADJUSTABLE -SERIES 2003-5 C			4	1.A FM	57,383	99.2659	55,958	56,372	56,435		(562)			2.827	2.514	MON	133	2,143	09/12/2007	08/01/2033
07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1			4	1.A FM	228,316	103.9880	244,897	235,505	232,434		526			7.000	7.344	MON	1,360	20,708	04/01/2002	01/01/2032
07384Y-NJ-1	BEAR STEARNS ASSET BACKE-SERIES 2003-AC6			4,5	1.D FM	24,885	104.0928	33,372	32,060	22,671		1,176			5.885	13.496	MON	157	2,365	02/03/2004	11/01/2033
07386H-GG-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-3 C			4	1.A FM	14,728	97.8058	14,871	15,204	15,146		418			0.788	1.031	MON	90	219	09/12/2007	04/25/2034
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-AC1			4	4.B FM	11,740	85.0743	24,761	29,105	22,965		1,625			0.898	4.292	MON	(2,195)	43	06/08/2007	02/25/2035
07400X-AB-4	BEAR STEARNS MORTGAGE FU-SERIES 2006-AC1			4,5	1.D FM	177,507	88.7324	396,934	447,338	229,246		5,144			7.500	12.938	MON	19,341	11,157	03/30/2007	08/01/2036
12479D-AC-2	CREDIT-BASED ASSET SERVI-SERIES 2006-CB7			4	1.D FM	233,143	82.4232	277,213	336,329	251,550		16,196			0.258	6.790	MON	10	2,559	08/06/2007	10/25/2036
124860-CB-1	CREDIT-BASED ASSET SERVI-SERIES 1999-3 C			4,5	2.B FM	37,233	81.5500	113,287	138,917	94,190			42,125		14.300	14.300	MON	7,886	13,154	04/25/2002	02/01/2029
1248ME-AA-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4			4	1.A FM	152,386	97.6200	164,502	168,512	168,512					0.238	1.424	MON	372	4,096	05/08/2008	04/25/2037
1248ME-AE-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4			4,5	1.A FM	52,811	101.5075	90,724	89,376	87,848		1,693			5.723	5.081	MON	2,658	3,670	04/23/2007	04/01/2037
1248ME-AG-4	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4			4,5	1.A FM	5,781	103.5928	9,778	9,439	9,231		168			3.821	5.063	MON	13	802	04/25/2007	04/01/2037
1248MG-AJ-3	CREDIT-BASED ASSET SERVI-SERIES 2007-CB1			4	1.D FM	4,255	39.4196	5,789	14,686	5,987		102			0.218	4.097	MON		141	09/06/2007	01/25/2037
12498N-AB-9	CREDIT-BASED ASSET SERVI-SERIES 2006-CB2			4,5	1.A FM	80,402	93.6242	125,672	134,230	98,777		6,043			3.177	9.688	MON	(2,758)	3,814	10/02/2008	12/01/2036
125435-AA-5	COUNTRYWIDE HOME LOANS-SERIES 2006-R2 CL			4	1.D FM	37,820	92.9698	39,118	42,076	37,820			327		0.568	0.568	MON	4	712	09/10/2007	07/25/2036
12558M-BK-7	CIT GROUP HOME EQUITY LO-SERIES 2003-1 C			4,5	1.A FM	57,925	99.2710	62,343	62,801	62,722		4,797			5.480	6.253	MON	(3,492)	(67,237)	08/30/2007	07/01/2034
126670-QZ-4	COUNTRYWIDE ASSET-BACKED-SERIES 2005-17C			4	1.A FM	193	98.9440	263	266	266		1			0.488	0.578	MON		2	02/12/2008	05/25/2036
126671-3Y-0	COUNTRYWIDE ASSET-BACKED-SERIES 2004-2 C			4	1.A FM	10,921	97.0844	10,602	10,921	10,921					0.648	3.057	MON	1	127	03/11/2004	07/25/2034
126671-H4-1	COUNTRYWIDE ASSET-BACKED-SERIES 2003-4			4	1.A FM	22,784	94.4391	26,160	27,701	26,610		261			0.808	2.565	MON	185	241	04/30/2008	11/25/2033
12667G-CB-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-14			4	1.D FM	8,772	91.1275	11,240	12,334	10,551		526			0.568	5.528	MON	1	133	09/05/2007	05/25/2035
12668A-CY-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51C			4	1.D FM	9,471	92.2527	16,330	17,701	13,922		903			1.899	9.867	MON	28	503	03/28/2008	11/01/2035
12668A-CZ-6	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51			4	1.D FM	81,619	88.7546	100,500	113,234	96,411		3,837			0.784	5.320	MON	(76)	1,475	08/25/2005	11/20/2035
12668A-GW-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-56			4	4.B FM	4,407	95.9291	6,494	6,770	7,108		(336)			0.728	0.728	MON	1	83	09/23/2005	11/25/2035
12668A-VP-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-61			4	1.A FM	190,490	93.1534	193,678	207,913	206,410		356			0.708	1.283	MON	289	2,278	10/27/2005	12/25/2035
12668B-DC-4	COUNTRYWIDE ALTERNATIVE -SERIES 2005-76			4	1.A FM	111,841	99.3182	142,357	143,335	134,902		2,317			2.089	4.468	MON	250	5,052	02/12/2008	01/01/2036
126694-YM-4	COUNTRYWIDE HOME LOANS-SERIES 2006-3 CLA			4	1.D FM	62,122	92.7513	69,756	75,208	70,128		1,468			0.648	3.191	MON	647	829	02/09/2006	03/25/2036
12669B-3B-6	COUNTRYWIDE HOME LOANS-SERIES 2001-HYB1			4,5	1.A FM	200	97.5652	374	383	328		13			2.799	7.616	MON	1	13	10/31/2008	07/01/2031
12669E-H3-3	COUNTRYWIDE HOME LOANS-SERIES 2003-42 CL			4	1.A FM	3,212	100.5444	3,521	3,502	3,495		3			3.991	4.104	MON	34	223	04/12/2004	09/01/2033
12669F-KR-3	COUNTRYWIDE HOME LOANS-SERIES 2004-2 CLA			4	1.A FM	10,136	99.5394	11,299	11,352	10,272		100			3.663	4.859	MON	80	1,152	03/22/2004	02/01/2034
12669F-VD-2	COUNTRYWIDE HOME LOANS-SERIES 2004-6 CLA			4	1.A FM	9,728	100.2702	11,521	11,490	11,004		157			3.377	4.143	MON	32	439	07/09/2004	05/01/2034
12669F-XR-9	COUNTRYWIDE HOME LOANS-SERIES 2004-7 CLA			4	4.B FM	4,474	84.3604	5,108	6,055	5,730		292			1.208	5.243	MON	10	103	09/10/2007	05/25/2034
12669G-RM-5	COUNTRYWIDE HOME LOANS-SERIES 2005-1 CLA			4	1.D FM	97,051	84.4250	129,912	153,879	123,535		9,268			0.788	9.226	MON		2,002	01/31/2005	03/25/2035
12669G-TV-3	COUNTRYWIDE HOME LOANS-SERIES 2005-3 CLA			4	1.D FM	7,030	80.7519	7,792	9,649	9,064		642			0.728	5.360	MON	73	152	04/03/2006	04/25/2035
12669G-UR-0	COUNTRYWIDE HOME LOANS-SERIES 2005-11 CL			4	1.D FM	51,427	94.8155	69,312	73,102	64,330		4,685			0.418	7.089	MON	4	871	04/22/2005	04/25/2035
12669G-WN-7	COUNTRYWIDE HOME LOANS-SERIES 2005-R1 CL			4	1.D FM	172,642	86.8262	185,517	213,665	187,723		8,164	16,379		0.508	4.291	MON	557	3,538	08/08/2012	03/25/2035
14454A-AB-5	CARRINGTON MORTGAGE LOAN-SERIES 2006-FRE			4	1.D FM	72,789	82.4149	108,381	131,507	102,998		5,263			0.268	5.407	MON	(380)	5,999	11/14/2008	10/25/2036
152314-MJ-6	CENTEX HOME EQUITY-SERIES 2005-A CLASS M			4	1.A FM	24,584	98.2270	32,557	33,145	18,784		2,294			0.898	15.110	MON	3	469	01/05/2005	01/25/2035
17307G-KZ-0	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST			4	1.A FM	4,473	94.1512	4,261	4,525	4,525		(5)			1.349	1.589	MON	4	97	12/02/2005	08/01/2034
17307G-PE-2	CITIGROUP MORTGAGE LOAN -SERIES 2005-WF1			4,5	1.A FM	363,105	102.3026	565,941	553,203	532,723		13,698			5.619	8.110	MON	6,792	63,248	04/20/2005	11/01/2034
17311Y-AC-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB3			4,5	1.D FM	97,196	51.0214	113,228	221,923	106,336		4,661			5.731	8.081	MON	7,825	4,923	03/23/2007	03/01/2037
22540V-3F-7	CREDIT SUISSE FIRST BOST-SERIES 2002-18			4	1.D FM	24,552	1.0886	1,301	119,487	1,301	(9,160)	(11,534)			7.500	15.926	MON	13,262	3,098	05/29/2007	06/01/2032
22540V-FZ-0	CREDIT SUISSE FIRST BOST-SERIES 2001-26			4,5	1.A FM	82,033	101.4427	88,741	87,479	83,623		440			7.653	9.455	MON	2,889	5,149	11/14/2001	11/01/2031
22540V-G7-1	CREDIT SUISSE FIRST BOST-SERIES 2002-9 C			4	2.B FM	3,826	101.1891	3,784	3,739	3,711		7			7.500	7.721	MON	23	280	05/19/2004	03/01/2032
22541N-FL-8	CREDIT SUISSE FIRST BOST-SERIES 2002-24			4	1.A FM	171,923	103.1108	200,963	194,900	180,330		3,699			6.500	9.013	MON	1,056	12,668	10/04/2002	08/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22541N-T5-8	CREDIT SUISSE FIRST BOST-SERIES 2003-8 C			4	1.A FM	11,050	99.8630	10,980	10,995	11,057		15			5.750	5.595	MON	53	632	04/27/2004	04/01/2033
22541N-TH-2	CREDIT SUISSE FIRST BOST-SERIES 2002-AR3			4	1.A FM	300	98.0122	7,422	7,572	4,179		1,002			2.451	24.697	MON	15	270	09/28/2006	11/01/2032
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29			4,5	1.D FM	6,618	26.8475	20,124	74,955	10,869		1,360			6.065	37.624	MON	8,112	(191)	05/14/2007	12/01/2033
2254W0-NK-7	CREDIT SUISSE FIRST BOST-SERIES 2005-11			4	1.D FM	2,022	60.0128	17,202	28,664	4,314		431	10,181		5.500	73.152	MON	135	1,622	01/25/2006	12/01/2035
23243A-AD-8	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA1			4	3.B FM	15,644	83.6773	27,675	33,073	28,960		1,574			0.362	4.361	MON	(42)	287	09/13/2007	09/20/2046
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA2			4	1.D FM	52,840	84.5330	72,854	86,184	68,252		4,456			0.342	7.460	MON	9	727	03/27/2008	03/20/2047
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA			4	1.A FM	24,002	97.2414	31,617	32,514	32,279		186			0.438	1.103	MON	2	409	09/12/2007	05/25/2047
23321P-6A-1	PNCMT TRUST-SERIES 2000-1 CLASS DB1			4,5	1.D FM	384,477	110.2596	443,758	402,467	392,052		1,988			8.051	8.830	MON	2,700	32,380	05/04/2000	03/01/2030
23332U-AC-8	DSLA MORTGAGE LOAN TRUST-SERIES 2004-AR1			4	1.A FM	72,503	94.2448	78,830	83,644	81,220		595			0.972	2.208	MON	25	1,248	08/27/2007	09/19/2044
23332U-CM-4	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR1			4	1.D FM	7,263	96.8850	8,557	8,832	8,632		140			0.652	2.022	MON	2	102	03/28/2006	02/19/2045
23332U-DU-5	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR3			4	1.D FM	331,405	93.1181	384,067	412,451	391,928		5,531			0.392	2.714	MON	49	3,707	04/27/2005	07/19/2045
23332U-FV-1	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR6			4	1.A FM	30,486	95.4721	34,543	36,181	35,150		375			0.442	1.906	MON	5	344	09/08/2005	10/19/2045
24381P-AD-5	DRMT 2019-2A M1			4	1.A FM	399,997	100.1838	400,735	400,000	399,997					3.921	3.921	MON		9,149	04/16/2019	04/01/2059
24381R-AD-1	Deephaven Residential Mo-SERIES 20-1 M1			4	1.A FM	999,971	99.9712	999,712	1,000,000	999,976		5			3.010	3.011	MON	2,508	25,083	02/13/2020	01/01/2060
251510-CY-7	DEUTSCHE ALT-A SECURITIE-SERIES 2005-1 C			4,5	1.D FM	33,560	79.2471	274,008	345,764	106,191		20,135			5.501	34.875	MON	3,182	15,881	05/30/2007	02/01/2035
251510-FB-4	DEUTSCHE ALT-A SECURITIE-SERIES 2005-AR1			4	1.D FM	75,268	93.8478	112,278	119,638	97,015		2,817			0.458	3.811	MON	1,499	1,154	09/04/2007	08/25/2035
251510-NC-3	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AF1			4	1.A FM	498,265	97.8141	790,946	808,622	757,168		22,529			0.448	3.611	MON	12,305	5,912	03/22/2006	04/25/2036
30247D-AD-3	FIRST FRANKLIN MTG LOAN -SERIES 2006-FF1			4	1.D FM	9,727	79.9619	13,961	17,460	12,895		923			0.308	7.897	MON	12	126	07/27/2007	10/25/2036
30251Y-AB-4	FNBA MORTGAGE PASS THROU-SERIES 2004-AR1			4	1.A FM	13,944	98.8646	13,791	13,950	13,952		(51)			0.952	0.963	MON	(161)	205	09/15/2004	08/19/2034
318340-AB-2	FIRST FRANKLIN MTG LOAN -SERIES 2006-FFA			4	1.D FM	6,435	17.3154	19,307	111,502			(1,032)			0.448	0.448	MON	101	1,343	10/31/2008	09/25/2026
32051G-BV-6	FIRST HORIZON ALTERNATIV-SERIES 2004-AA5			4	1.D FM	12,493	72.7037	201,932	277,747	85,897		15,650			2.466	26.375	MON	585	9,014	06/15/2007	12/01/2034
35729P-GT-1	FREMONT HOME LOAN TRUST-SERIES 2004-4 CL			4	1.A FM	220,180	97.4548	212,760	218,316	221,560		(1,789)			0.943	0.612	MON	23	3,190	11/24/2004	03/25/2035
35729R-AE-6	FREMONT HOME LOAN TRUST-SERIES 2006-A CL			4	1.D FM	106,751	78.7784	153,608	194,988	143,620		9,560			0.308	7.029	MON	7	7,931	03/15/2007	05/25/2036
36167F-AD-1	GCAT 2019-NQM2 Trust-GCAT 2020-NQM1 M1			4	1.A FM	2,199,952	99.1474	2,181,242	2,200,000	2,147,295		8			2.934	2.934	MON	5,379	53,790	02/20/2020	01/01/2060
36228F-5R-3	GSR MORTGAGE LOAN TRUST-SERIES 2004-7 CL			4	1.A FM	18,802	99.1922	18,838	18,992	19,116		(188)			3.071	2.031	MON	49	609	06/18/2004	06/01/2034
36242D-BJ-1	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL			4	1.A FM	52,361	99.1744	59,036	59,527	58,835		(210)			3.492	3.259	MON	173	2,279	02/26/2008	08/01/2034
36242D-BY-8	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL			4	1.A FM	6,012	101.6859	7,245	7,125	7,021		(21)			2.877	3.334	MON	17	283	02/29/2008	08/01/2034
36242D-GA-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-11 C			4	1.D FM	2,967	77.3717	39,571	51,144	15,586		2,667			3.279	28.941	MON	1,389	1,067	10/06/2005	09/01/2034
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C			4	1.A FM	29,664	99.7061	48,646	48,789	43,694		1,418			0.508	3.794	MON	3	496	09/10/2007	05/25/2036
36290P-AK-3	GSMPS MORTGAGE LOAN TRUS-SERIES 2003-2 C			4	1.D FM		0.0010	7	731,829			(25,866)			6.567	6.567	MON	16,095	69,683	11/15/2004	07/01/2043
36298X-AA-0	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2			4	1.D FM	1,094,912	77.6706	1,203,139	1,549,028	1,134,532		47,629	187,977		0.548	7.194	MON	18,090	23,793	07/12/2012	04/25/2036
36298X-AB-8	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2			4	1.D FM	940,037	77.3036	1,034,837	1,338,666	1,002,071		34,567	232,095		0.448	6.823	MON	13,023	5,015	11/06/2008	04/25/2036
39538R-BB-4	GREENPOINT MORTGAGE FUND-SERIES 2005-AR2			4	2.B FM	258,971	94.0040	312,026	331,928	289,995		2,594			0.608	2.792	MON	22	3,713	11/14/2005	06/25/2045
40430H-EB-0	HSI ASSET SECURITIZATION-SERIES 2006-OPT			4	1.A FM	6,799	98.8425	49,421	50,000	39,139		4,932			0.733	16.019	MON	27	551	08/15/2007	01/25/2036
40431K-AA-8	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1			4	1.D FM	934	38.2476	484	1,266	268		39			0.208	15.603	MON		9	09/10/2007	12/25/2036
40431K-AE-0	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1			4	1.D FM	329,589	46.1293	312,987	678,498	266,823		6,323			6.220	8.549	MON	87,550	17,285	08/27/2007	12/01/2036
41161P-A8-6	HARBORVIEW MORTGAGE LOAN-SERIES 2006-1 C			4	1.D FM	20,904	96.0878	37,789	39,327	31,134		5,813			0.630	14.066	MON	210	436	03/27/2008	03/19/2036
41161P-FR-9	HARBORVIEW MORTGAGE LOAN-SERIES 2004-6 C			4	1.A FM	22,877	102.5210	26,534	25,881	24,931		(31)			3.333	3.530	MON	72	1,012	07/13/2004	08/01/2034
41161P-HC-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-8 C			4	1.D FM	138,873	96.4386	163,605	169,647	155,743		4,042			0.952	4.204	MON	130	2,495	10/01/2004	11/19/2034
41161P-HU-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-9 C			4	2.B FM	123,208	82.3689	128,641	156,177	136,785		5,170			0.912	3.973	MON	64	2,234	11/18/2004	12/19/2034
41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2005-13			4	2.B FM	150,177	68.0951	137,266	201,580	152,730		3,452			0.712	2.171	MON	44	2,471	09/23/2005	02/19/2036
437084-FM-3	HOME EQUITY ASSET TRUST-SERIES 2004-7 CL			4	1.A FM	216	98.8180	213	216	216					0.928	1.054	MON		3	09/10/2004	01/25/2035
44967#-AD-7	I M C MORTGAGE LOAN TRUS-PASS-THRU CTF T			4	6. *	9,600	99.3199	9,538	9,603	9,538	(7)	7			8.370	8.397	MON	67	3,490	03/17/1995	07/25/2025
45071K-DD-3	IXIS REAL ESTATE CAPITAL-SERIES 2006-HE1			4	1.D FM	56,563	61.3395	71,997	117,375	69,317		2,908	7,245		0.548	8.384	MON	66	1,374	08/29/2008	03/25/2036
45254N-HV-2	IMPAC CMB TRUST-SERIES 2004-4 CLASS 1M1			4	1.A FM	638	98.8530	1,166	1,179	1,033		100			0.898	10.007	MON		17	09/12/2007	09/25/2034
45254N-JG-3	IMPAC CMB TRUST-SERIES 2004-5 CLASS 1A1			4	1.A FM	10,094	96.9665	10,685	11,019	10,972		4			0.868	1.271	MON	1	153	05/20/2004	10/25/2034
45254N-JP-3	IMPAC CMB TRUST-SERIES 2004-5CLASS 1M5			4	1.A FM	1,083	100.3159	2,909	2,900	2,211		296			2.098	18.623	MON	1	77	09/12/2007	10/25/2034
45254N-JV-0	IMPAC CMB TRUST-SERIES 2004-6 CLASS 1A1			4	1.A FM	10,221	98.2436	11,130	11,328	11,227		45			0.948	1.633	MON	1	166	06/15/2004	10/25/2034
45254N-JX-6	IMPAC CMB TRUST-SERIES 2004-6 CLASS M1			4	1.A FM	1,402	96.2659	2,407	2,501	2,038		201			0.973	10.975	MON		37	09/12/2007	10/25/2034
45254N-KA-4	IMPAC CMB TRUST-SERIES 2004-6 CLASS M4			4	1.A FM	1,083	99.6928	4,155	4,168	3,032		483			1.873	18.388	MON	1	100	09/12/2007	10/25/2034
45254N-ML-8	IMPAC CMB TRUST-SERIES 2005-1 CLASS 1A1			4	1.A FM	28,563	96.5749	32,819	33,983	33,084		213			0.668	1.806	MON	3	401	04/17/2007	04/25/2035
45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-3 CLASS A1			4	1.A FM	347,431	96.6431	406,303	420,416	393,554		5,827			0.628	2.622	MON	29	4,788	03/22/2005	08/25/2035
45254N-PA-9	IMPAC CMB TRUST-SERIES 2005-4 CLASS 1A1A			4	1.A FM	202,384	97.5018	258,791	265,422	247,910		4,992			0.688	3.111	MON	20	3,185	04/26/2005	05/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45254N-PU-5	IMPAC CMB TRUST-SERIES 2005-5 CLASS A1			4	1.A FM	81,748	97.8283	110,597	113,053	103,048		2,498			0.788	3.720	MON	10	1,472	06/28/2005	08/25/2035
45254T-MK-7	IMPAC SECURED ASSETS COR-SERIES 2003-1 C			4,5	1.A FM	1,517	109.7438	7,237	6,594	4,673		602			5.258	19.370	MON	(68)	331	08/27/2003	03/01/2033
45254T-RX-4	IMPAC SECURED ASSETS COR-SERIES 2005-1 C			4	1.D FM	10,007	80.2285	13,310	16,590	12,765		329			0.458	3.141	MON	16	150	09/12/2007	07/25/2035
45254T-SM-7	IMPAC SECURED ASSETS COR-SERIES 2005-2 C			4	1.D FM	87,502	82.2789	105,814	128,604	116,136		3,069			0.788	3.686	MON	1,574	3,774	03/15/2006	03/25/2036
45660L-AU-3	RES ASSET SECURIZATION TR-SERIES 2004-IP			4	1.D FM	4,471	67.5026	16,681	24,712	16,318		1,922			3.001	0.773	MON	295	579	11/23/2005	12/01/2034
45660L-W9-6	INDYMAC INDX MORTGAGE LO-SERIES 2005-AR3			4	1.D FM	49,396	76.1377	65,761	86,371	69,386		1,456			0.728	3.069	MON	279	1,072	02/08/2006	01/25/2036
45660L-YW-3	INDYMAC INDB MORTGAGE LO-SERIES 2005-1 C			4	1.D FM	70,872	71.9837	89,217	123,940	90,564		2,926	881		0.748	4.129	MON	416	1,553	09/10/2007	11/25/2035
45660N-2J-3	INDYMAC INDX MORTGAGE LO-SERIES 2004 AR8			4	1.D FM	97,797	88.0763	108,279	122,938	112,439		5,284			0.948	5.934	MON	13	2,224	04/29/2005	11/25/2034
45660N-2Y-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1			4	1.A FM	10,599	96.9918	11,348	11,700	11,612		36			0.928	1.858	MON	(58)	208	04/04/2005	05/25/2034
45660N-3S-2	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9			4	1.A FM	35,788	98.2589	37,356	38,018	38,018		(46)			0.948	1.019	MON	4	557	09/28/2004	11/25/2034
45660N-5H-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1			4	1.D FM	173,724	81.1473	189,760	233,846	204,788		8,947			0.928	5.453	MON	24	6,078	04/05/2005	12/25/2034
45660N-7R-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1			4	1.D FM	2,952	91.4873	32,329	35,337	8,655		1,436			2.745	36.482	MON	237	2,427	06/15/2007	01/01/2035
45660N-Q2-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR4			4	1.A FM	113,888	100.3152	152,213	151,735	137,973		2,902			2.904	5.758	MON	367	8,731	03/14/2008	08/01/2034
45660N-S3-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR5			4	1.D FM	47,147	91.8110	49,345	53,747	51,146		695			1.008	3.604	MON	976	805	12/14/2005	08/25/2034
45660N-T8-8	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR7			4	2.B FM	2,118	88.0371	2,610	2,965	2,616		129			1.028	6.591	MON	1	72	09/19/2007	09/25/2034
45660N-WS-0	RESIDENTIAL ASSET SECURI-SERIES 03-A15 C			4	1.A FM	15,502	104.7001	17,690	16,896	16,517		70			4.250	4.700	MON	159	718	02/19/2008	02/01/2034
45661E-AA-2	INDYMAC INDX MORTGAGE LO-SERIES 2006-AR2			4	1.D FM	7,031	91.8598	12,785	13,918	11,487		808			0.588	7.975	MON	1	153	03/31/2008	04/25/2046
45667W-AA-6	INDYMAC INDX MORTGAGE LO-SERIES 2006-FLX			4	1.A FM	74,028	96.1027	97,443	101,395	95,050		2,613			0.358	3.371	MON	49	1,226	04/01/2008	11/25/2036
466247-XE-8	JP MORGAN MORTGAGE TRUST-SERIES 2005-ALT			4	1.D FM	86,794	80.5957	106,133	131,685	115,709		1,216			0.448	2.100	MON	1,648	1,559	09/21/2005	10/25/2035
46627M-BQ-9	J.P. MORGAN ALTERNATIVE -SERIES 2005-A2			4	1.A FM	57,074	98.8159	62,277	63,024	62,715		94			0.668	1.147	MON	5	1,158	12/09/2005	01/25/2036
46627M-CS-4	J.P. MORGAN ALTERNATIVE -SERIES 2006-A1			4	1.A FM	118,989	93.4788	145,635	155,794	130,318		5,187			0.608	5.230	MON	18	2,281	02/07/2006	03/25/2036
50346E-AA-5	LA HIPOTECARIA SA-SERIES 2014-1ACLASS A1			4	1.A FE	197,393	107.5000	205,021	190,717	192,763		(2,702)			3.508	3.245	MON	1,845	6,083	07/23/2014	11/24/2042
525221-AJ-6	LEHMAN XS TRUST-SERIES 2005-3 CLASS 2A1			4	1.D FM	66,091	80.9493	89,886	111,040	87,166		5,813			0.688	8.203	MON	687	1,776	04/18/2008	09/25/2035
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4			4	1.A FM	38,987	81.7403	97,164	118,869	71,722		4,066			0.468	7.882	MON	308	1,056	08/29/2007	08/25/2046
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A			4	1.A FM	64,982	81.9449	143,063	174,585	110,670		5,342			0.448	6.881	MON	1,046	1,447	08/29/2007	07/25/2046
550279-AA-1	LUMINENT MORTGAGE TRUST-SERIES 2005-1 CL			4	1.A FM	65,975	97.2417	80,984	83,281	75,029		1,731			0.668	3.803	MON	6	982	10/27/2005	11/25/2035
576433-FP-6	MASTR ADJUSTABLE RATE MO-SERIES 2003-5 C			4	1.D FM	12,423	101.8363	53,972	52,999	29,556		4,176			3.289	22.851	MON	145	1,952	11/16/2004	11/01/2033
576433-GW-0	MASTR ADJUSTABLE RATE MO-SERIES 2003-6 C			4	1.A FM	16,865	100.0018	60,760	60,759	32,348		3,002			2.567	14.886	MON	128	2,170	08/27/2004	01/01/2034
576433-NH-5	MASTR ADJUSTABLE RATE MO-SERIES 2004-5 C			4	1.D FM	15,189	91.8052	42,517	46,312	31,364		2,436			3.144	12.259	MON	120	1,715	03/30/2007	07/01/2034
576433-WZ-5	MASTR ADJUSTABLE RATE MO-SERIES 2005-1 C			4	1.A FM	37	98.9817	62	63	63		2			2.696	2.696	MON	7	(63)	03/06/2008	01/01/2035
576438-AA-3	MASTR ADJUSTABLE RATE MO-SERIES 2006-2 C			4	1.A FM	92,595	98.3004	107,345	109,201	99,123		(789)			3.837	1.878	MON	349	4,463	03/29/2006	04/01/2036
57643Q-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 C			4	1.D FM	415,357	66.7572	588,820	882,032	429,707		6,005	89,554		0.498	6.075	MON	6,376	7,890	07/30/2012	05/25/2035
57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 C			4,5	1.D FM	1,333,397	95.5108	1,919,999	2,010,243	1,411,005		44,100	415,419		4.321	10.440	MON	(4,426)	90,712	11/25/2008	05/01/2036
589929-N3-8	MERRILL LYNCH MORTGAGE I-SERIES 2003-A2			4	1.A FM	24,547	96.7853	23,881	24,674	24,786		(13)			1.757	1.964	MON	36	588	09/12/2007	03/01/2033
589929-W5-3	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4			4	1.A FM	1,543	101.0892	1,577	1,560	1,515					2.935	3.615	MON	4	59	10/31/2008	07/01/2033
589929-X2-9	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4			4	1.A FM	47,869	100.7332	52,763	52,379	51,810		(287)			3.040	2.999	MON	133	2,007	08/27/2004	07/01/2033
59020U-AA-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1			4	1.A FM	2,653	103.4975	2,894	2,796	2,796					3.250	3.108	MON	8	83	09/12/2007	02/01/2034
59020U-AC-9	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1			4	1.A FM	11,368	99.5100	12,119	12,179	12,021		(50)			2.996	2.856	MON	30	432	04/08/2005	02/01/2034
59020U-GT-6	MERRILL LYNCH MORTGAGE I-SERIES 2004-A2			4	1.A FM	12,068	101.5956	12,314	12,120	11,932		(56)			3.349	3.190	MON	33	477	04/22/2005	07/01/2034
59020U-HP-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A3			4	1.A FM	46,174	86.0684	190,340	221,149	84,133		9,037			3.459	20.562	MON	638	11,716	12/16/2004	05/01/2034
59020U-NZ-4	MLCC MORTGAGE INVESTORS -SERIES 2004-G C			4	1.A FM	14,688	95.7780	18,346	19,155	18,743		142			0.708	1.929	MON	2	229	04/15/2008	01/25/2030
59020U-UJ-2	MLCC MORTGAGE INVESTORS -SERIES 2005-1 C			4	1.A FM	25,667	93.4856	26,367	28,205	27,737		(2)			2.339	2.773	MON	54	834	08/30/2007	04/01/2035
590212-AB-2	MERRILL LYNCH MORTGAGE I-SERIES 2006-HE3			4	1.D FM	12,204	36.1719	9,703	26,826	6,400		(446)			0.328	13.931	MON	5	308	09/05/2008	06/25/2037
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C			4	1.D FM	5,981	2.5822	3,198	123,851						3.285	3.285	MON	16,720	3,104	05/18/2007	06/25/2037
61744C-JT-4	MORGAN STANLEY CAPITAL I-SERIES 2004-HE9			4	1.A FM	111,600	93.9030	104,796	111,600	111,600					1.033	3.469	MON	13	1,733	11/10/2004	11/25/2034
617463-AA-2	MORGAN STANLEY IXIS REAL-SERIES 2006-2 C			4	1.D FM	522	45.1905	537	1,188	609		13			0.198	5.579	MON	1	19	06/25/2008	11/25/2036
61748H-BF-7	MORGAN STANLEY MORTGAGE -SERIES 2004-6AR			4	1.A FM	5,675	98.7742	5,733	5,804	5,804					1.048	1.140	MON	186	23	08/20/2007	07/25/2034
61750F-AE-0	MORGAN STANLEY CAPITAL I-SERIES 2006-HE6			4	1.D FM	32,920	46.1406	34,241	74,210	37,735		762	636		0.298	5.864	MON	145	1,284	06/12/2007	09/25/2036
61750M-AB-1	MORGAN STANLEY CAPITAL I-SERIES 2006-HE7			4	1.D FM	485	55.8280	505	905	500		25	37		0.228	6.678	MON		10	06/12/2007	09/25/2036
61915R-AX-4	MORTGAGEIT TRUST-SERIES 2005-5 CLASS M2			4	1.A FM	2,741	327.8374	170,777	52,092	54,515		9,286			1.003	14.430	MON	906	1,084	06/14/2007	12/25/2035
61915R-BB-1	MORTGAGEIT TRUST-SERIES 2005-AR1 CLASS 1			4	1.D FM	99,048	90.9091	120,766	132,843	117,128		2,598			0.648	3.478	MON	10	1,540	11/16/2005	11/25/2035
64352V-QR-5	NEW CENTURY HOME EQUITY -SERIES 2006-1 C			4	1.A FM	113,708	96.6438	168,987	174,855	161,614		10,200			0.328	5.593	MON	6	1,455	03/19/2007	05/25/2036
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C			4	1.D FM	385	483.3030	270,570	55,984	10,886	12,152	(94)			0.798	0.798	MON	393	1,235	07/03/2007	04/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65535V-RH-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6			4	1.A FM	17,308	100.6004	27,446	27,282	26,587		2,455			3.160	18.945	MON	169	759	07/27/2007	12/01/2035
65535V-RK-6	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6			4	1.D FM	35,226	34.8748	38,262	109,713	35,226		860	5,660		0.668	6.695	MON	(54)	956	11/18/2005	12/25/2035
65535V-US-5	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR2			4	1.D FM	83,431	32.6635	65,777	201,377	60,218		(7,990)			0.548	4.465	MON	413	2,589	03/17/2006	04/25/2036
66987X-DH-5	NOVASTAR HOME EQUITY LOA-SERIES 2003-4 C			4	1.A FM	16,111	94.8532	21,754	22,934	21,965		3,534			0.888	2.489	MON	41	308	10/30/2008	02/25/2034
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C			4	1.D FM	2,161	26.8062	12,357	46,097	1,003		168			0.598	40.634	MON	268	1,012	09/25/2007	05/25/2036
68383N-CU-5	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-5 C			4	1.A FM	86,883	96.9156	104,302	107,622	97,760		1,945			0.708	3.271	MON	8	1,314	11/15/2005	12/25/2035
68383N-DT-7	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C			4	1.A FM	151,089	93.6096	185,001	197,631	176,132		3,350			0.568	3.210	MON	12	2,913	10/01/2007	04/25/2036
68383N-DW-0	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C			4	1.A FM	239,116	97.3650	286,437	294,188	280,687		2,545			0.748	2.226	MON	24	3,338	03/20/2006	04/25/2036
70069F-LW-5	PARK PLACE SECURITIES IN-PPSI 2005-WCW3			4	1.A FM	50,350	100.3060	55,177	55,009	55,009					0.868	0.938	MON	5	759	11/19/2014	08/25/2035
74922M-AB-7	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6			4	1.A FM	30,501	96.3039	46,011	47,777	43,322		1,304			0.508	3.753	MON	468	390	08/31/2007	07/25/2036
74922M-AC-5	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6			4	1.A FM	12,236	96.3996	17,911	18,580	16,958		487			0.528	3.631	MON	214	166	09/10/2007	07/25/2036
759950-AW-8	RENAISSANCE HOME EQUITY -SERIES 2003-2 C			4	1.A FM	110,662	98.2591	114,383	116,410	116,410					1.028	1.505	MON	13	1,750	08/03/2007	08/25/2033
759950-DG-0	RENAISSANCE HOME EQUITY -SERIES 2004 3 C			4	1.A FM	28,747	92.9756	26,727	28,747	28,747					0.988	1.662	MON	3	421	09/10/2004	11/25/2034
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5			4	1.D FM	2,216	82.8143	15,344	18,528	11,950		4,036			2.454	12.881	MON	(68)	809	09/12/2007	04/01/2035
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9			4	1.D FM	237,465	94.6438	302,986	320,133	295,669		1,034			3.743	4.396	MON	4,989	12,312	08/15/2007	08/01/2035
761118-RJ-9	RESIDENTIAL ACCREDIT LOA-SERIES 2006-Q01			4	1.D FM	9,055	67.5578	12,000	17,762	13,256		346			0.688	4.027	MON	88	228	03/15/2006	02/25/2046
79548K-XQ-6	SALOMON BROTHERS MORTGAG-SERIES 1997-HUD			4,5	1.D FM	23,626	56.9523	22,044	38,707	23,595		(5,264)	627		5.923	5.923	MON	163	3,320	03/15/2004	07/01/2024
79549A-RU-5	Salomon Bros Mtg Secs VI-SERIES 2003-CB1			4,5	1.A FM	1,160	106.0837	2,237	2,109	1,605		(58)			3.950	12.710	MON	7	117	02/19/2009	01/01/2033
79549A-SM-2	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1			4,5	1.A FM	23,124	99.0480	25,637	25,884	25,764		946			4.768	7.020	MON	103	1,517	03/28/2003	04/01/2032
79549A-SN-0	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1			4,5	1.A FM	292	99.0480	4,393	4,436	919		785			4.768	200.494	MON	37	251	03/28/2003	04/01/2032
79549A-XZ-7	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2			4	1.D FM	18,572	99.9050	24,057	24,080	20,664		340			7.000	9.818	MON	140	1,686	08/29/2003	06/01/2033
79549A-YA-1	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2			4	1.D FM	13,843	94.7000	18,537	19,574	11,045		364			7.000	27.055	MON	114	1,370	08/29/2003	06/01/2033
79549A-YB-9	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2			4	1.D FM	1,304	41.5230	2,128	5,125	1,058		(977)			7.000	91.167	MON	330	279	08/29/2003	06/01/2033
81744F-AZ-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-3 CLA			4	1.A FM	11,925	96.9983	12,684	13,076	13,076		(39)			0.758	0.750	MON	(62)	254	03/04/2005	05/20/2034
81744F-DK-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-8 CLA			4	1.A FM	139,559	95.6130	135,666	141,891	142,168		(602)			1.055	1.281	MON	46	2,893	03/23/2005	09/20/2034
84752C-AE-7	SPECIALTY UNDERWRITING &-SERIES 2007-AB1			4	1.D FM	17,239	69.1637	27,638	39,960	20,061		1,721			0.500	17.186	MON	2	648	03/16/2007	03/25/2037
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C			4	1.D FM	5,178	95.4810	8,070	8,452	5,113		894			2.425	24.097	MON	34	283	09/12/2007	11/01/2030
863579-CB-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-14			4	1.A FM	79,964	101.6676	90,539	89,054	86,727		341			2.673	3.812	MON	198	3,088	03/23/2006	10/01/2034
863579-DV-7	STRUCTURED ADJUSTABLE RA-SERIES 2004-17			4	1.D FM	4,544	5.7035	2,838	49,752	1,308		4,552			0.748	28.567	MON	42	811	04/03/2006	11/25/2034
863579-YR-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-19X			4	1.A FM	34,225	97.6662	51,025	52,244	44,270		3,188			0.468	7.878	MON	3	551	02/15/2008	10/25/2035
86358R-A2-3	STRUCTURED ASSET SECURIT-SERIES 2002-6 C			4,5	1.A FM	130,114	111.1925	158,344	142,406	135,882		849			6.079	7.908	MON	721	9,294	10/03/2002	04/01/2032
86359A-6A-6	STRUCTURED ASSET SECURIT-SERIES 2003-34A			4	1.D FM	40,790	62.6421	147,394	235,296	130,137		10,644			2.621	14.381	MON	514	8,306	08/27/2004	11/01/2033
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A			4	1.D FM	12,886	72.6842	88,356	121,562	42,360		11,823			2.337	38.201	MON	4,707	2,829	08/11/2003	11/01/2032
86359A-ZE-6	STRUCTURED ASSET SECURIT-SERIES 2003-22A			4	1.A FM	28,420	98.6086	109,583	111,129	70,233		13,814			2.537	20.625	MON	235	3,896	10/28/2003	06/01/2033
86359B-LB-5	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C			4	1.A FM	42,075	99.1744	47,625	48,022	46,349		457			2.828	3.965	MON	113	1,660	09/12/2007	03/01/2034
86359B-LQ-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C			4	1.D FM	37,606	46.7108	175,128	374,919	228,068		38,528			2.840	17.349	MON	2,819	20,702	05/17/2005	03/01/2034
86359B-MX-6	WELLS FARGO HOME EQUITY -SERIES 2004-1 C			4	1.A FM	129,402	94.7215	143,779	151,791	147,587		783			0.748	1.824	MON	621	1,364	06/03/2008	04/25/2034
86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3			4	1.D FM	1,172,467	86.5716	1,267,898	1,464,565	1,241,555		40,103	106,243		0.498	5.180	MON	122	14,474	07/19/2012	06/25/2035
86359D-ME-4	STRUCTURED ASSET SECURIT-SERIES 2005-RF3			4	1.D FM	164,487	98.3474	177,768	180,755	168,762		2,614	2,784		3.748	6.207	MON	565	7,176	07/27/2012	06/01/2035
86359D-UL-9	LEHMAN XS TRUST-SERIES 2005-5N CLASS 1A1			4	1.A FM	2,018	98.4272	2,437	2,476	2,414		139			0.448	4.443	MON	3	24	03/22/2006	11/25/2035
86363H-AB-8	STRUCTURED ASSET SECURIT-SERIES 2007-EQ1			4	1.D FM	5,593	61.6750	6,121	9,924	5,028		495			0.238	9.682	MON		73	09/06/2007	03/25/2037
88156U-AW-0	TERWIN MORTGAGE TRUST-SERIES 2006-8 CLAS			4,5	1.D FM	3,476	0.9603	960	100,000	707		(140)			0.647	75.843	MON	265	671	09/07/2007	08/01/2037
88157Q-AL-2	TERWIN MORTGAGE TRUST-SERIES 2007-4HE CL			4	1.D FM	30,180	7.9307	47,584	600,000	30,119		(365)			0.598	18.216	MON	1,846	11,626	09/07/2007	05/25/2038
885220-FS-7	THORNBURG MORTGAGE SECUR-SERIES 2004-3 C			4	1.A FM	133,477	95.6046	133,969	140,128	139,096		287			0.888	1.590	MON	14	1,955	02/04/2005	09/25/2044
885220-HB-2	THORNBURG MORTGAGE SECUR-SERIES 2005-1 C			4,5	1.A FM	27,116	97.5570	26,191	26,847	26,847		(221)			3.335	2.345	MON	75	981	11/07/2014	04/01/2045
929227-6K-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR7			4	1.A FM	18,667	100.6505	18,814	18,693	18,847		(129)			2.713	2.450	MON	42	637	10/04/2006	08/01/2033
929227-QB-5	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR6			4	1.A FM	1,429	96.6129	1,661	1,719	1,673		22			2.009	3.553	MON	3	49	09/12/2007	06/01/2042
929227-XH-4	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1			4	1.D FM	7,549	87.5038	20,074	22,941	18,180		2,354			1.753	16.493	MON	34	454	06/18/2004	11/01/2042
92922F-5T-1	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1			4	1.A FM	161,128	94.2823	168,271	178,476	177,219		502			0.668	1.352	MON	23	2,098	10/27/2005	11/25/2045
92922F-7Q-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1			4	1.D FM	160,872	94.8534	176,488	186,064	179,986		2,287			0.728	2.392	MON	26	2,300	08/27/2007	12/25/2045
92922F-B7-2	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1			4	1.A FM	29,927	96.6992	30,141	31,170	31,625		(264)			0.888	0.522	MON	5	445	03/28/2005	11/25/2034
92922F-BW-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR9			4	1.A FM	13,113	99.9988	13,258	13,258	13,417		(117)			2.782	2.425	MON	31	492	09/15/2005	09/01/2033
92922F-J2-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR6			4	1.A FM	147,258	96.7792	147,976	152,900	154,340		(1,424)			0.608	0.176	MON	18	1,703	03/30/2005	04/25/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-NW-4	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR2			4	1.A FM	41,784	99.0936	45,966	46,386	46,386		(130)			2.009	2.043	MON	78	1,327	04/22/2004	04/01/2044
92922F-TJ-7	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR8			4	1.A FM	26,282	96.0993	31,501	32,779	30,775		1,089			0.568	4.991	MON	3	(1,088)	06/17/2004	06/25/2044
92922F-WU-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1			4	1.A FM	56,827	96.6553	63,099	65,282	63,426		968			0.568	2.884	MON	6	982	07/19/2004	07/25/2044
92922F-ZD-3	WAMU MORTGAGE PASS-THROU-SERIES 2004-RP1			4	1.A FM	684,206	102.2466	939,508	918,864	876,585		25,167			3.746	6.947	MON	2,549	35,886	11/21/2008	01/01/2034
92922F-ZF-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1			4	1.A FM	147,734	95.2963	149,200	156,564	158,094		(972)			0.928	0.796	MON	28	3,039	10/08/2004	10/25/2044
92925C-BB-7	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1			4	1.A FM	63,732	98.5236	72,149	73,230	72,168		684			0.728	1.806	MON	10	1,211	08/27/2007	12/25/2045
939335-P9-0	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR1			4	1.A FM	106	99.8318	1,818	1,821	1,158		247			3.737	31.098	MON	6	75	10/31/2008	02/01/2031
939336-5V-1	WASHINGTON MUTUAL MORTGA-SERIES 2005-4 C			4	1.D FM	5,799	81.6279	6,382	7,818	6,869		126	181		0.598	2.834	MON	(4)	118	02/19/2008	06/25/2035
939336-KZ-5	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR3			4	1.A FM	76,285	99.7025	71,904	72,119	73,537		(1,172)			2.605	1.522	MON	157	2,468	11/18/2003	12/01/2032
939336-X6-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1			4	1.A FM	296,719	98.8012	318,689	322,556	323,379		(605)			0.828	1.067	MON	51	4,314	08/29/2007	01/25/2045
93934X-AB-9	WASHINGTON MUTUAL ASSET--SERIES 2006-HE5			4	1.D FM	35,269	49.0602	29,260	59,641	25,911		3,079			0.208	12.178	MON	1	467	09/26/2008	10/25/2036
576444-AA-1	MASTR ALTERNATIVE NIM-SERIES 2006-5 CLAS		D	4	1.D FM	4	0.0010		8,743			(2,663)			7.750	7.750	MON			10/31/2008	05/26/2046
74951P-BT-4	RESI FINANCE LIMITED PAR-SERIES 2003-C C		D	4	1.D FM	3,311	13.8985	3,537	25,447	2,877		(1,212)	8,183		1.549	1.549	MON	24	533	09/11/2003	09/10/2035
74951P-BV-9	RESI FINANCE LIMITED PAR-SERIES 2003-C C		D	4	6. FE	2,931	15.6845	466	2,974	466	(237)	3,122			3.129	13.230	MON		39	09/11/2003	09/10/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						23,306,044	XXX	29,227,736	35,137,402	26,596,169	2,748	659,628	1,182,274		XXX	XXX	XXX	306,397	883,023	XXX	XXX
05491V-AE-6	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS			4,5	1.A FM	602,843	100.6640	603,984	600,000	602,260		262			4.267	4.271	MON	2,133	26,026	07/26/2018	08/01/2038
05491V-AG-1	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS			4,5	1.A FM	2,966,649	89.5228	2,685,685	3,000,000	2,973,323		5,438			4.267	4.467	MON	10,666	162,483	07/26/2018	08/01/2038
05491V-AJ-5	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS			4,5	1.D FM	2,229,816	83.4430	1,919,190	2,300,000	2,243,761		7,984			4.267	4.713	MON	60,317	66,510	07/26/2018	08/01/2038
060352-AK-7	BANK-SERIES 2017-BNK6 CLASS B			4	1.A FM	102,999	110.1719	110,172	100,000	102,082		(279)			3.964	3.604	MON	330	3,964	07/14/2017	07/01/2060
060352-AL-5	BANK-SERIES 2017-BNK6 CLASS C			4,5	2.B FM	99,996	98.4756	98,476	100,000	99,997					3.851	3.852	MON	321	3,851	07/14/2017	07/01/2060
06035R-AW-6	BANK 2018-BNK14-BANK 2018-BN14 C			4,5	3.B FM	1,616,732	103.4592	1,655,347	1,600,000	1,614,016		(1,655)			4.603	4.519	MON	12,475	149,621	09/18/2018	09/01/2060
06054A-BC-2	BANC OF AMERICA COMMERCI-SERIES 2005-UBS			4,5	1.A FM	76,847	103.3947	77,546	75,000	75,942		(56)			4.359	4.124	MON	263	3,606	09/14/2015	09/01/2048
065403-BG-1	BANK 2017-BNK4-SERIES 2019-BN17 CLASS B				1.A FM	617,998	114.7651	688,591	600,000	615,300		(1,571)			4.128	3.765	MON	2,064	24,768	03/21/2019	04/01/2052
065403-BH-9	BANK 2017-BNK4-SERIES 2019-BN17 CLASS C				1.A FM	411,973	107.2660	429,064	400,000	410,147		(1,215)			4.517	4.211	MON	1,506	19,931	03/21/2019	04/01/2052
065405-AF-9	BANK 2019-BNK16-SERIES 2019-BN16 CLASS A				1.A FM	1,647,925	118.4222	1,894,756	1,600,000	1,640,232		(4,204)			4.267	3.901	MON	5,689	68,272	02/01/2019	02/01/2052
065405-AG-7	BANK 2019-BNK16-SERIES 2019-BN16 CLASS B				1.A FM	617,969	117.2287	703,372	600,000	615,106		(1,566)			4.438	4.069	MON	2,219	26,628	02/01/2019	02/01/2052
06541F-BF-5	BANK-SERIES 2017-BNK4 CLASS C			4,5	4.B FM	545,868	108.7036	576,129	530,000	541,437		(1,605)			4.372	3.977	MON	1,931	23,172	03/27/2019	05/01/2050
07388V-AH-1	BEAR STEARNS COMMERCIAL -SERIES 2007-T26			4,5	5.B FM	754,100	79.7117	597,838	750,000	749,893		53			5.432	5.547	MON	14,229	48,318	04/05/2007	01/01/2045
08160J-AH-0	Benchmark 2019-B9 Mortga-SERIES 2019-B9				1.A FM	926,997	117.4302	1,056,872	900,000	924,825		(166)			4.267	3.866	MON	3,200	38,402	02/01/2019	03/01/2052
08160J-AJ-6	Benchmark 2019-B9 Mortga-SERIES 2019-B9				1.A FM	1,441,992	116.4052	1,629,673	1,400,000	1,435,253		(3,650)			4.468	4.098	MON	5,213	62,553	02/01/2019	03/01/2052
08162L-AG-5	Benchmark 2020-IG1 Mortg-BMARK 2020-IG1				1.A FM	312,785	105.9408	317,822	300,000	311,857		(928)			3.111	2.617	MON	778	6,999	03/10/2020	09/01/2043
08162M-BB-3	Benchmark 2020-B17 Mortg-BMARK 2020-B17				1.A FM	720,994	105.9301	741,511	700,000	719,519		(1,476)			2.583	2.243	MON	1,506	13,558	03/03/2020	03/01/2053
08162M-BC-1	Benchmark 2020-B17 Mortg-BMARK 2020-B17				1.A FM	514,997	105.5455	527,727	500,000	513,968		(1,029)			2.916	2.574	MON	1,215	10,936	03/03/2020	03/01/2053
12515G-AH-0	CD COMMERCIAL MORTGAGE T-CD 2017-CD3 C				3.B FM	510,453	99.6666	498,333	500,000	508,150		(1,462)			4.559	4.310	MON	1,963	23,177	02/06/2019	02/01/2050
12527D-AR-1	CFCRE COMMERCIAL MORTGAG-SERIES 2011-C2			4	1.A FM	3,261,884	100.9326	3,243,655	3,213,686	3,215,954		(5,093)			3.834	3.653	MON	10,269	130,734	12/06/2011	12/01/2047
12529M-AK-4	Cantor Commercial Real Estate				1.A FM	411,999	114.4479	457,792	400,000	410,283		(1,041)			4.178	3.815	MON	1,393	16,714	04/16/2019	05/01/2052
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2			4	1.A FM	328,246	109.3426	355,364	325,000	326,720		(332)			3.597	3.476	MON	974	11,690	01/22/2016	01/01/2048
12591U-AJ-2	COMM MORTGAGE TRUST-SERIES 2014-UBS2 CLA			4	1.A FM	102,996	108.2739	108,274	100,000	101,063		(315)			4.701	4.332	MON	392	4,701	03/03/2014	03/01/2047
12591U-AL-7	COMM MORTGAGE TRUST - SERIES 2014 - UBS2			4,5	2.B FM	154,490	103.5188	155,278	150,000	151,572		(459)			4.960	4.668	MON	662	7,574	03/03/2014	03/01/2047
12591U-AP-8	COMM MORTGAGE TRUST-SERIES 2014-UBS2 CLA			4,5	4.B FM	114,357	101.0641	126,330	125,000	120,897		1,173			4.993	6.238	MON	555	6,353	03/03/2014	03/01/2047
12592K-BF-0	COMM MORTGAGE TRUST-SERIES 2014-UBS5 REI			4,5	1.A FM	82,395	103.6273	82,902	80,000	80,993		(246)			4.514	4.149	MON	301	3,611	09/09/2014	09/01/2047
12592K-BH-6	COMM MORTGAGE TRUST-SERIES 2014-UBS5 CLA			4,5	2.B FM	302,266	98.4692	295,407	300,000	301,152		(238)			4.611	4.576	MON	1,230	15,256	09/09/2014	09/01/2047
12592L-BM-3	COMM MORTGAGE TRUST-SERIES 2014-CR20 CLA			4,5	1.A FM	180,238	108.7626	190,335	175,000	177,205		(536)			4.239	3.877	MON	618	7,418	10/22/2014	11/01/2047
12592L-BP-6	COMM MORTGAGE TRUST-SERIES 2014-CR20 CLA			4,5	1.A FM	303,739	105.8072	317,422	300,000	301,611		(387)			4.511	4.419	MON	1,203	13,762	10/22/2014	11/01/2047
12592M-BN-9	COMM MORTGAGE TRUST-SERIES 2014-LC17 CLA			4,5	1.A FM	61,799	108.6885	65,213	60,000	60,746		(185)			4.490	4.124	MON	225	2,694	09/18/2014	10/01/2047
12592M-BQ-2	COMM MORTGAGE TRUST-SERIES 2014-LC17 CLA			4,5	1.A FM	150,865	102.7518	154,128	150,000	150,000		(406)			4.553	4.619	MON	569	7,552	09/18/2014	10/01/2047
12592X-BG-0	COMM MORTGAGE TRUST-SERIES 2015-1A CLASS			4,5	1.A FM	236,887	107.7476	247,819	230,000	233,173		(694)			3.926	3.569	MON	752	9,030	03/18/2015	03/01/2048
12592X-BJ-4	COMM MORTGAGE TRUST-SERIES 2015 CR22 C			4,5	1.A FM	387,206	103.7180	394,129	380,000	383,865		(856)			4.106	3.989	MON	1,343	15,874	03/18/2015	03/01/2048
12593A-BD-6	COMM MORTGAGE TRUST-SERIES 2015-CR23 CLA			4,5	1.A FM	51,499	108.7935	54,397	50,000	50,711		(151)			4.183	3.820	MON	174	2,091	05/06/2015	05/01/2048
12593A-BE-4	COMM MORTGAGE TRUST-COMM 2015-CR23			4,5	2.B FM	257,706	105.1230	273,320	260,000	258,874		239			4.291	4.433	MON	991	11,330	05/06/2015	05/01/2048
12593Y-BD-4	COMM 2016-CCRE28 MTG TR-MTG PASS THRU CL			4	1.A FM	141,393	109.8651	153,811	140,000	140,740		(141)			3.495	3.375	MON	408	4,893	01/27/2016	11/10/2025
12624Q-AC-7	COMM MORTGAGE TRUST-SERIES 2012-CR4 CLAS			4,5	4.B FM	204,991	51.0543	102,109	200,000	201,010		(545)			4.442	4.142	MON	740	8,884	11/02/2012	10/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12624Q-AT-0	COMM MORTGAGE TRUST-SERIES 2012-CR4 CLAS			4	1.A FM	102,499	103.6219	103,622	100,000	100,483		(265)			3.251	2.968	MON	271	3,251	11/02/2012	10/01/2045
12624Q-BA-0	COMM MORTGAGE TRUST-SERIES 2012-CR4 CLAS			4	2.B FM	102,493	73.5478	73,548	100,000	100,488		(266)			3.703	3.415	MON	309	3,703	11/02/2012	10/01/2045
12624X-AP-3	COMM MORTGAGE TRUST-SERIES 2013-CR6 CLAS			4	1.A FM	305,986	103.7168	311,150	300,000	301,392		(636)			3.397	3.166	MON	849	10,191	02/26/2013	03/01/2046
12624X-AT-5	COMM MORTGAGE TRUST-SERIES 2013-CR6 CLAS			4,5	1.A FM	201,997	97.2649	194,530	200,000	200,461		(209)			3.777	3.662	MON	630	7,554	02/26/2013	03/01/2046
12625F-AU-0	COMM MORTGAGE TRUST-SERIES 2013-CR7 CLAS			4	1.A FM	304,482	104.8966	314,690	300,000	301,123		(472)			3.613	3.440	MON	903	10,839	04/11/2013	03/01/2046
12625F-AY-2	COMM MORTGAGE TRUST-SERIES 2013-CR7 CLAS			4,5	1.A FM	100,689	99.5137	99,514	100,000	100,053		(26)			4.069	4.100	MON	363	4,138	04/11/2013	03/01/2046
12625F-BA-3	COMM MORTGAGE TRUST-SERIES 2013-CR7 CLAS			4,5	3.B FM	90,386	98.2539	98,254	100,000	96,997		1,209			4.394	5.878	MON	390	4,463	04/11/2013	03/01/2046
12625K-AN-5	COMM MORTGAGE TRUST-SERIES 2013-CR8 CLAS			4,5	1.A FM	592,269	103.5672	621,403	600,000	597,397		961			3.950	4.189	MON	2,107	24,107	06/04/2013	06/01/2046
12625K-AP-0	COMM MORTGAGE TRUST-SERIES 2013-CR8 CLAS			4,5	1.D FM	883,789	99.6540	996,540	1,000,000	964,642		13,428			3.950	5.588	MON	6,584	50,073	06/04/2013	06/01/2046
12629N-AJ-4	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLAS			4,5	1.A FM	308,977	105.6535	316,960	300,000	304,028		(918)			4.035	3.674	MON	1,009	12,105	02/24/2015	02/01/2048
12629N-AL-9	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLAS			4,5	2.B FM	535,501	98.2704	515,919	525,000	530,107		(1,078)			4.308	4.173	MON	1,977	23,004	02/24/2015	02/01/2048
12630D-BD-5	COMM MORTGAGE TRUST-SERIES 2014-CR14 CLA			4,5	1.A FM	48,853	102.9578	51,479	50,000	49,822		57			4.620	5.105	MON	205	2,349	01/09/2014	02/01/2047
12636M-AJ-7	CSAIL 2016-C6 COML MTG T-COML MTG PASSTH			4	1.A FM	77,249	109.6765	82,257	75,000	76,271		(224)			3.346	2.993	MON	209	2,719	05/17/2016	01/01/2049
12636M-AK-4	CSAIL 2016-C6 COML MTG T-COML MTG PASSTH			4,5	1.A FM	350,197	107.4193	365,226	340,000	345,870		(999)			3.924	3.563	MON	1,112	13,341	05/17/2016	01/01/2049
12636M-AL-2	CSAIL 2016-C6 COML MTG T-COML MTG PASSTH			4,5	3.B FM	91,779	103.6840	93,316	90,000	91,114		(193)			4.953	4.723	MON	383	4,508	05/17/2016	01/01/2049
17318U-AF-1	CITIGROUP COMMERCIAL MOR-SERIES 2012-GC8			4	1.A FM	307,475	103.8503	311,551	300,000	301,286		(821)			3.683	3.390	MON	921	11,049	09/10/2012	09/01/2045
17318U-AG-9	CITIGROUP COMMERCIAL MOR-SERIES 2012-GC8			4	1.A FM	717,477	101.4805	710,364	700,000	703,065		(1,944)			4.285	3.984	MON	2,500	29,995	09/10/2012	09/01/2045
17318U-AH-7	CITIGROUP COMMERCIAL MOR-SERIES 2012-GC8			4,5	3.B FM	601,329	96.3345	578,007	600,000	600,071		(92)			4.880	4.923	MON	2,605	29,775	09/10/2012	09/01/2045
17322V-AV-8	CITIGROUP COMMERCIAL MOR-SERIES 2014-GC2			4	1.A FM	87,543	108.5716	92,286	85,000	85,994		(262)			3.863	3.507	MON	274	3,284	07/17/2014	07/01/2047
17322V-AW-6	CITIGROUP COMMERCIAL MOR-SERIEIS 2014-GC			4,5	1.A FM	308,986	106.6661	319,998	300,000	303,543		(929)			4.175	3.814	MON	1,044	12,525	07/17/2014	07/01/2047
17322V-AX-4	Citigroup Commercial Mtg Trust Series 20			4,5	3.B FM	360,480	106.9245	374,236	350,000	354,062		(1,071)			4.431	4.133	MON	1,377	15,776	07/17/2014	07/01/2047
17324T-AJ-8	CITIGROUP COMMERCIAL MOR-SERIES 2016-GC3			4	1.A FM	231,743	111.5054	250,887	225,000	228,697		(665)			3.849	3.490	MON	722	8,660	02/03/2016	02/01/2049
17325H-BT-0	CITIGROUP COMMERCIAL MOR-CGCMT 2017-P7 C			4,5	3.B FM	473,761	110.3089	507,421	460,000	469,713		(1,751)			4.345	4.072	MON	1,774	33,961	03/31/2017	04/01/2050
17328E-AG-3	CGCMT 2020-555 D-CML				1.A FM	1,750,984	100.7633	1,712,975	1,700,000	1,747,269		(3,715)			3.233	2.879	MON	4,580	41,221	02/21/2020	12/01/2041
200474-BF-0	COMM MORTGAGE TRUST-SERIES 2015-LC19 CLA			4,5	1.A FM	51,499	107.1764	53,588	50,000	50,727		(167)			3.829	3.439	MON	160	1,914	01/26/2015	02/01/2048
200474-BH-6	COMM MORTGAGE TRUST-SERIES 2015-LC19 CLA			4,5	3.B FM	435,496	102.6236	436,150	425,000	430,577		(1,283)			4.235	3.932	MON	1,577	18,316	03/21/2019	02/01/2048
20048E-BB-6	COMM MORTGAGE TRUST-SERIES 2013-LC6 CLAS			4	1.A FM	308,977	104.5363	313,609	300,000	302,031		(965)			3.739	3.388	MON	935	11,217	01/24/2013	01/01/2046
20048E-BC-4	COMM MORTGAGE TRUST-SERIES 2013-LC6 CLAS			4,5	1.A FM	308,986	102.0246	306,074	300,000	302,067		(975)			4.242	3.883	MON	1,061	12,726	01/24/2013	01/01/2046
22945D-AQ-6	CSAIL 2019-C15 Commercia-SERIES 2019-C15				1.A FM	4,531,965	119.1918	5,244,437	4,400,000	4,511,172		(11,611)			4.254	3.887	MON	15,599	187,189	02/28/2019	03/01/2052
233050-AC-7	DBUBS MORTGAGE TRUST-SERIES 2011-LC1A CL			4	1.A FM	123,742	99.9748	122,494	122,525	123,363		723			5.002	4.901	MON	511	6,156	02/08/2011	11/01/2046
233050-AG-8	DBUBS MORTGAGE TRUST-SERIES 2011-LC1A CL			4,5	1.A FM	452,129	100.2651	451,193	450,000	450,000		333			5.565	5.565	MON	2,228	30,176	02/08/2011	11/01/2046
23305M-AE-5	DBCCRE MORTGAGE TRUST-SERIES 2014-ARCP C			4	1.A FM	257,498	106.2965	265,741	250,000	252,579		(790)			4.590	4.223	MON	956	11,474	01/24/2014	01/01/2034
23305M-AG-0	DBCCRE MORTGAGE TRUST-SERIES 2014-ARCP C			4,5	1.A FM	507,786	105.1984	525,992	500,000	502,689		(793)			4.935	4.814	MON	2,193	25,084	01/24/2014	01/01/2034
23305M-AJ-4	DBCCRE MORTGAGE TRUST-SERIES 2014-ARCP C			4,5	1.A FM	1,066,961	104.6764	1,151,440	1,100,000	1,087,927		3,654			4.935	5.404	MON	13,721	59,707	01/24/2014	01/01/2034
23305X-AD-3	DBUBS MORTGAGE TRUST-SERIES 2011-LC2A CL			4	1.A FM	1,968,928	100.3436	1,956,190	1,949,492	1,950,000		(2,063)			4.537	4.424	MON	7,371	88,448	06/17/2011	07/01/2044
23307E-AE-1	DBGS 2019-1735 Mortgage -SERIES 2019-173				1.A FM	617,976	113.5123	681,074	600,000	615,343		(1,567)			3.994	3.635	MON	1,997	23,964	04/03/2019	04/01/2037
23307E-AG-6	DBGS 2019-1735 Mortgage -SERIES 2019-173				1.A FM	720,987	112.2570	785,799	700,000	717,932		(1,818)			4.145	3.783	MON	2,418	29,015	04/03/2019	04/01/2037
23307E-AJ-0	DBGS 2019-1735 Mortgage -SERIES 2019-173				1.A FM	710,157	106.5250	745,675	700,000	708,620		(1,148)			4.195	4.079	MON	2,528	32,298	04/03/2019	04/01/2037
23312J-AJ-2	DEUTSCHE BANK COMMERCIAL-SERIES 2017-C6			4,5	1.A FM	411,981	110.8605	443,442	400,000	408,205		(1,124)			3.792	3.435	MON	1,264	15,168	06/14/2017	06/01/2050
23312J-AK-9	DEUTSCHE BANK COMMERCIAL-SERIES 2017-C6			4,5	3.B FM	205,991	107.5201	215,040	200,000	204,127		(557)			4.174	3.811	MON	696	8,348	06/14/2017	06/01/2050
23312L-AS-7	DBJPM 2016-C1 MTG TR COML MTG PASSTHRU C			4	1.A FM	123,599	110.7358	132,883	120,000	121,990		(360)			3.276	2.923	MON	328	3,931	03/31/2016	05/01/2049
23312L-AU-2	DBJPM 2016-C1 MTG TR PASSTHRU CTF CL B			4,5	3.B FM	386,219	106.0790	397,796	375,000	381,389		(1,098)			4.195	3.831	MON	1,311	15,731	03/31/2016	05/01/2049
36191Y-BB-3	GS MORTGAGE SECURITIES T-SERIES 2011-GC5			4	1.A FM	2,347,163	100.5031	2,335,764	2,324,072	2,324,725		(2,581)			3.707	3.593	MON	7,179	86,153	09/22/2011	08/01/2044
36192B-AE-7	GS MORTGAGE SECURITIES T-SERIES 2012-GC6			4	1.A FM	1,177,329	102.6796	1,191,084	1,160,000	1,161,772		(1,963)			4.948	4.767	MON	4,783	57,397	01/24/2012	01/01/2045
36192B-AG-2	GS MORTGAGE SECURITIES T-SERIES 2012-GC6			4,5	1.A FM	584,215	102.8119	616,872	600,000	598,407		2,039			5.651	6.097	MON	3,014	34,470	01/24/2012	01/01/2045
36192R-AL-6	GS MORTGAGE SECURITIES T-SERIES 2012-BWT			4,5	1.A FM	144,768	96.0463	144,070	150,000	148,869		591			3.329	3.805	MON	416	5,076	12/11/2012	11/01/2034
36197Q-AG-4	GS MORTGAGE SECURITIES T-SERIES 2013-G1			4,5	1.A FM	898,601	100.3473	903,126	900,000	899,709		1,180			3.601	3.680	MON	8,464	27,374	03/01/2013	04/01/2031
36197X-AB-0	GS MORTGAGE SECURITIES T-SERIES 2013-GC1			4,5	4.B FM	671,434	82.8746	580,122	700,000	691,579		3,272			4.452	5.050	MON	2,677	31,640	05/16/2013	06/01/2046
36197X-AQ-7	GS MORTGAGE SECURITIES T-SERIES 2013-GC1			4,5	1.A FM	308,981	103.8151	311,445	300,000	302,365		(957)			3.777	3.425	MON	944	11,331	05/16/2013	06/01/2046
36197X-AR-5	GS MORTGAGE SECURITIES T-SERIES 2013-GC1			4,5	3.B FM	617,956	98.0330	588,198	600,000	604,788		(1,925)			4.179	3.821	MON	2,090	25,074	05/16/2013	06/01/2046
36250V-AJ-1	GS MORTGAGE SECURITIES T-SERIES 2015-GC3			4,5	3.B FM	226,593	110.9807	244,158	220,000	223,475		(649)			4.466	4.099	MON	819	9,825	10/14/2015	10/01/2048
36250V-AL-6	GS MORTGAGE SECURITIES T-SERIES 2015-GC3			4,5	3.B FM	330,244	105.8529	359,900	340,000	334,583		959			4.648	5.083	MON	1,317	16,075	10/14/2015	10/01/2048
36252H-AK-7	GS MORTGAGE SECURITIES T-GSMS 2017-GS5 C			4,5	4.B FM	891,387	108.0159	972,143	900,000	893,411		909			4.299	4.435	MON	3,224	38,691	09/13/2018	03/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36252S-AZ-0	GS Mortgage Securities T-SERIES 2019-GC3				1.A FM	1,441,888	116.7593	1,634,630	1,400,000	1,435,181		(3,695)			4.158	3.793	MON	4,851	58,212	02/13/2019	02/01/2052
36252S-BA-4	GS Mortgage Securities T-SERIES 2019-GC3				1.A FM	823,958	117.8215	942,572	800,000	820,168		(2,090)			4.309	3.943	MON	2,873	34,472	02/13/2019	02/01/2052
36252S-BB-2	GS Mortgage Securities T-SERIES 2019-GC3				3.B FM	720,989	107.4954	752,468	700,000	717,747		(1,790)			4.761	4.388	MON	2,777	33,327	02/13/2019	02/01/2052
36252T-AV-7	GS MTG SECS TR 2016-GS2-COML MTG PASSTHR			4	1.A FM	556,189	109.2706	590,061	540,000	549,101		(1,636)			3.292	2.935	MON	1,481	17,777	05/17/2016	05/01/2049
36252T-AW-5	GS MTG SECS TR 2016-GS2-COML MTG PASSTHR			4,5	1.A FM	154,491	109.3541	164,031	150,000	152,580		(445)			3.759	3.398	MON	1,410	4,699	05/17/2016	05/01/2049
36252T-AY-1	GS MTG SECS TR 2016-GS2-COML MTG PASSTHR			4,5	3.B FM	1,111,560	107.6286	1,151,626	1,070,000	1,104,145		(3,708)			4.709	4.186	MON	8,256	66,090	03/12/2019	05/01/2049
36253P-AH-5	GS MORTGAGE SECURITIES T-SERIES 2017-GS6			4	1.A FM	453,169	111.1701	489,149	440,000	448,929		(1,237)			3.869	3.511	MON	1,419	17,024	05/19/2017	05/01/2050
36255N-AY-1	GS Mortgage Securities C-GS NORTGAGE SEC			4,5	1.A FM	102,994	112.0515	112,051	100,000	102,277		(269)			4.321	3.956	MON	360	4,321	03/15/2018	03/01/2051
36255N-AZ-8	GS Mortgage Securities C-GS MORTAGE SECU			4,5	2.B FM	302,248	103.7807	311,342	300,000	301,661		99			4.362	4.330	MON	1,091	13,307	03/15/2018	03/01/2051
46639Y-AV-9	JP MORGAN CHASE COMMERCI-SERIES 2013-LC1			4	1.A FM	411,998	98.2008	392,803	400,000	403,005		(1,269)			3.499	3.152	MON	1,166	13,994	05/02/2013	04/01/2046
46639Y-AW-7	JP MORGAN CHASE COMMERCI-SERIES 2013-LC1			4,5	3.B FM	206,000	95.0467	190,093	200,000	201,544		(639)			3.958	3.605	MON	660	7,916	05/02/2013	04/01/2046
46639Y-AX-5	JP MORGAN CHASE COMMERCI-SERIES 2013-LC1			4,5	4.B FM	285,039	74.5453	223,636	300,000	295,377		1,813			4.167	4.921	MON	1,041	12,711	05/02/2013	04/01/2046
46642E-BD-7	JPMBB COMMERCIAL MORT-SERIES 2014-C21 CL			4,5	1.A FM	144,200	104.6542	146,516	140,000	141,634		(433)			4.341	3.979	MON	506	6,078	07/01/2014	08/01/2047
46642E-BE-5	JPMBB COMMERCIAL MORT-SERIES 2014-C21 CL			4,5	4.B FM	1,120,395	105.4071	1,159,478	1,100,000	1,110,964		(2,886)			4.657	4.305	MON	12,951	47,535	07/01/2014	08/01/2047
46643G-AK-6	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CL			4,5	1.A FM	247,200	103.3900	248,136	240,000	243,107		(758)			4.116	3.745	MON	823	9,878	10/09/2014	11/01/2047
46643G-AL-4	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CL			4,5	2.B FM	61,509	103.5107	62,106	60,000	60,556		(147)			4.407	4.146	MON	228	2,689	10/09/2014	11/01/2047
46643G-AY-6	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CL			4,5	3.B FM	264,072	66.4714	199,414	300,000	283,638		3,739			3.907	5.527	MON	976	11,944	10/09/2014	10/15/2024
46644A-BL-5	JPMBB COMMERCIAL MORT-SERIES 2015-C27 CL			4	1.A FM	144,200	105.6089	147,853	140,000	141,885		(424)			3.898	3.542	MON	455	5,457	02/05/2015	02/01/2048
46644A-BM-3	JPMBB COMMERCIAL MORT-SERIES 2015-C27 CL			4,5	1.A FM	50,871	101.4038	50,702	50,000	50,350		(78)			4.307	4.174	MON	179	2,188	02/05/2015	02/01/2048
46645L-AY-3	JPMBB COMMERCIAL MORT-SERIES 2016-C1 CLA			4	1.A FM	669,495	112.1553	729,010	650,000	660,663		(1,947)			3.576	3.219	MON	1,937	23,245	02/23/2016	03/01/2049
46645L-BE-6	JPMBB COMMERCIAL MORT-SERIES 2016-C1 CLA			4,5	1.A FM	375,731	112.4027	427,130	380,000	377,187		1,078			4.736	4.941	MON	1,550	21,353	02/23/2016	03/01/2049
55316P-AJ-6	MKT 2020-525M Mortgage T-SERIES 20-525M				1.A FM	400,472	100.9750	403,900	400,000	400,423		(49)			2.941	2.971	MON	980	9,965	02/07/2020	02/01/2040
55316P-AL-1	MKT 2020-525M Mortgage T-SERIES 20-525M				1.A FM	683,190	95.2783	666,948	700,000	684,397		1,207			2.941	3.268	MON	1,715	17,439	02/07/2020	02/01/2040
55317B-AA-5	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS				1.A FM	1,338,971	105.5125	1,371,662	1,300,000	1,336,082		(2,889)			3.358	3.008	MON	3,638	36,378	02/14/2020	02/06/2030
55317B-AE-7	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS				1.A FM	2,020,978	102.2950	2,045,900	2,000,000	2,019,370		(1,608)			3.477	3.404	MON	5,795	58,911	02/14/2020	02/06/2030
61690G-AF-8	MORGAN STANLEY BAML TRUS-SERIES 2014-C14			4	1.A FM	102,998	109.0676	109,068	100,000	100,992		(320)			4.064	3.703	MON	339	4,064	01/30/2014	02/01/2047
61690G-AL-5	MORGAN STANLEY BAML TRUS-SERIES 2014-C14			4,5	1.A FM	350,570	108.1405	378,492	350,000	351,353		(146)			5.050	4.986	MON	1,473	17,655	01/30/2014	02/01/2047
61690G-AT-8	MORGAN STANLEY BAML TRUS-SERIES 2014-C14			4,5	1.D FM	669,562	102.1774	766,331	750,000	722,144		8,623			5.050	6.468	MON	15,820	28,081	01/30/2014	02/01/2047
61690K-AH-5	MORGAN STANLEY BAML TRUS-SERIES 2013-C7			4	1.A FM	411,980	102.4167	409,667	400,000	402,687		(1,276)			3.769	3.421	MON	1,256	15,076	01/09/2013	02/01/2046
61690K-AK-8	MORGAN STANLEY BAML TRUS-SERIES 2013-C7			4,5	4.B FM	257,499	85.3111	213,278	250,000	251,560		(746)			4.120	3.850	MON	883	10,900	01/09/2013	02/01/2046
617459-AD-4	MORGAN STANLEY CAPITAL I-SERIES 2011-C2			4	1.A FM	1,732,983	100.9850	1,732,791	1,715,890	1,716,353		(1,691)			4.661	4.555	MON	14,822	73,313	06/09/2011	06/01/2044
617459-AG-7	MORGAN STANLEY CAPITAL I-SERIES 2011-C2			4,5	1.A FM	504,990	101.1293	505,647	500,000	500,201		(505)			5.200	5.094	MON	2,167	26,000	06/09/2011	06/01/2044
617459-AH-5	MORGAN STANLEY CAPITAL I-SERIES 2011-C2			4,5	1.A FM	496,331	92.6895	463,447	500,000	499,702		391			5.477	5.638	MON	2,282	32,430	06/09/2011	06/01/2044
61760R-BB-7	MORGAN STANLEY CAPITAL I-SERIES 2011-C3			4	1.A FM	590,304	101.3244	592,203	584,462	584,727		(660)			4.118	3.996	MON	2,006	24,068	09/14/2011	07/01/2049
61760V-AA-1	MORGAN STANLEY CAPITAL I-SERIES 2012-C4C			6	1.A FE	412,757	1.2890	34,316		49,464					2.060	14.823	MON	9,590	130,476	03/13/2012	03/01/2045
61760V-AQ-6	MORGAN STANLEY CAPITAL I-SERIES 2012-C4			4	1.A FM	1,413,976	102.9046	1,440,665	1,400,000	1,401,728		(1,424)			3.773	3.665	MON	4,402	52,822	03/09/2012	03/01/2045
61761A-BA-5	MORGAN STANLEY BAML TRUS-SERIES 2012-C5			4	1.A FM	305,983	103.7328	311,198	300,000	301,001		(638)			3.792	3.563	MON	948	11,376	07/13/2012	08/01/2045
61761A-BB-3	MORGAN STANLEY BAML TRUS-SERIES 2012-C5			4,5	1.A FM	203,996	101.0991	202,198	200,000	200,681		(431)			4.443	4.208	MON	741	8,886	07/13/2012	08/01/2045
61761B-AL-0	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1.A FM	358,727	102.5423	358,898	350,000	351,564		(948)			3.451	3.161	MON	1,007	12,078	08/02/2012	08/01/2034
61761B-AN-6	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1.A FM	204,994	102.8954	205,791	200,000	200,908		(548)			3.852	3.557	MON	642	7,704	08/02/2012	08/01/2034
61761B-AQ-9	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1.A FM	547,106	101.0632	555,847	550,000	549,404		360			3.926	4.052	MON	1,800	21,954	08/02/2012	08/01/2034
61761B-AS-5	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1.A FM	825,327	99.3486	844,463	850,000	845,245		2,844			3.926	4.348	MON	2,781	33,929	08/02/2012	08/01/2034
61761D-AE-2	MORGAN STANLEY BAML TRUS-SERIES 2012-C6			4	1.A FM	205,984	103.5008	207,002	200,000	201,117		(643)			3.476	3.132	MON	579	6,952	10/03/2012	11/01/2045
61761D-AF-9	MORGAN STANLEY BAML TRUS-SERIES 2012-C6			4	1.A FM	308,984	104.1698	312,509	300,000	301,701		(973)			3.930	3.579	MON	983	11,790	10/03/2012	11/01/2045
61761D-AH-5	MORGAN STANLEY BAML TRUS-SERIES 2012-C6			4,5	1.A FM	308,985	104.1068	312,320	300,000	301,739		(987)			4.536	4.175	MON	1,134	13,608	10/03/2012	11/01/2045
61761Q-AH-6	MORGAN STANLEY BAML TRUS-SERIES 2013-C8			4,5	1.A FM	205,984	104.2439	208,488	200,000	201,149		(341)			3.559	3.309	MON	593	7,254	02/05/2013	12/01/2048
61761Q-AK-9	MORGAN STANLEY BAML TRUS-SERIES 2013-C8			4,5	1.A FM	205,764	103.1743	206,349	200,000	201,177		(571)			4.056	3.797	MON	676	8,248	02/05/2013	12/01/2048
61764P-BX-9	MORGAN STANLEY BAML TRUS-COML MTG PT CTF			4,5	1.A FM	123,236	108.8340	130,601	120,000	121,402		(327)			4.000	3.679	MON	400	4,800	12/09/2014	12/01/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUS-COML MTG PT CTF			4	1.A FM	72,485	102.0856	76,564	75,000	73,866		259			4.000	4.421	MON	250	3,000	12/09/2014	12/01/2047
61766C-AK-5	MORGAN STANLEY CAPITAL I-SERIES 2016-UBS			4,5	1.A FM	102,993	113.0427	113,043	100,000	101,778		(136)			4.592	4.261	MON	383	5,059	02/19/2016	03/01/2049
61766C-AL-3	MORGAN STANLEY CAPITAL I-SERIES 2016-UBS			4,5	1.A FM	147,392	108.8119	174,099	160,000	152,681		1,198			4.608	5.706	MON	594	8,123	02/19/2016	03/01/2049
61766C-AV-1	MORGAN STANLEY CAPITAL I-SERIES 2016-UBS			4	1.D FM	59,263	83.5293	75,176	90,000	71,223		2,878			3.000	8.010	MON	225	2,700	02/19/2016	03/01/2049
61766E-BE-4	MORGAN STANLEY BAML TRUS-SERIES 2016-C29			4	1.A FM	77,246	110.7776	83,083	75,000	76,248		(225)			3.325	2.970	MON	208	2,494	04/22/2016	05/01/2049

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766E-BH-7	MORGAN STANLEY BAML TRUS-SERIES 2016-C29			4	1.A FM	396,527	110.9333	427,093	385,000	391,539		(1,133)			3.604	3.250	MON	1,156	13,875	04/22/2016	05/01/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUS-SERIES 2016-C29			4	1.A FM	612,668	111.8343	671,006	600,000	608,715		(1,475)			4.039	3.734	MON	2,020	24,234	04/16/2019	05/01/2049
74824D-AL-4	QUEENS CENTER MORTGAGE T-SERIES 2013-QCA			4,5	3.B FM	862,492	94.5619	851,057	900,000	885,289		3,368			3.474	3.970	MON	2,779	37,087	01/10/2013	01/01/2037
90268T-AC-8	UBS-CITIGROUP COMMERCIAL-SERIES 2011-C1			4	1.A FM	2,402,343	101.7838	2,409,125	2,366,904	2,369,350		(4,788)			3.595	3.385	MON	7,091	85,090	12/09/2011	01/01/2045
90268T-AJ-3	UBS-CITIGROUP COMMERCIAL-SERIES 2011-C1			4	1.A FM	1,928,484	102.4668	1,946,869	1,900,000	1,902,574		(3,258)			5.154	4.971	MON	8,161	97,926	12/09/2011	01/01/2045
90270R-AG-9	UBS-BARCLAYS COMMERCIAL -SERIES 2012-C4			4,5	1.A FM	871,248	101.8229	865,495	850,000	854,573		(2,270)			3.718	3.428	MON	2,634	31,604	12/06/2012	12/01/2045
90270R-AJ-3	UBS-BARCLAYS COMMERCIAL -SERIES 2012-C4			4,5	1.A FM	1,024,971	100.7720	1,007,720	1,000,000	1,006,330		(2,893)			4.319	4.096	MON	3,599	51,180	12/06/2012	12/01/2045
90270Y-AG-4	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5			4,5	3.B FM	308,999	100.9578	302,873	300,000	302,098		(957)			3.649	3.301	MON	912	10,943	02/15/2013	03/01/2046
90270Y-AL-3	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5			4,5	4.B FM	102,949	96.7172	96,717	100,000	100,685		(303)			4.097	3.819	MON	364	4,165	02/15/2013	03/01/2046
90270Y-AN-9	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5			4,5	1.D FM	708,377	66.2528	530,022	800,000	530,022	(245,980)	10,603			4.097	5.692	MON	2,912	33,324	02/15/2013	03/01/2046
90276C-AJ-0	UBS COMMERCIAL MORTGAGE -SERIES 2017-C2			4,5	3.B FM	514,996	109.0857	545,429	500,000	510,490		(1,394)			3.993	3.632	MON	3,328	18,301	07/31/2017	08/01/2050
90276C-AK-7	UBS COMMERCIAL MORTGAGE -SERIES 2017-C2			4,5	4.B FM	102,992	100.3557	100,356	100,000	102,107		(275)			4.295	3.931	MON	716	3,937	07/31/2017	08/01/2050
90349G-AN-5	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C6			4,5	3.B FM	514,996	101.4546	507,273	500,000	503,744		(1,613)			3.875	3.520	MON	1,615	19,376	04/11/2013	04/01/2046
90349G-AQ-8	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C6			4,5	4.B FM	299,981	91.0393	273,118	300,000	299,786		85			4.029	4.122	MON	1,079	12,305	04/11/2013	04/01/2046
91830C-AJ-7	VNO MORTGAGE TRUST-SERIES 2012-6AVE CLAS			4,5	1.A FM	399,423	102.9814	411,925	400,000	399,834		103			3.337	3.411	MON	2,299	12,422	11/16/2012	11/01/2030
91830C-AL-2	VNO MORTGAGE TRUST-SERIES 2012-6AVE CLAS			4,5	1.A FM	673,328	102.2081	715,456	700,000	694,186		3,030			3.337	3.858	MON	2,012	23,750	11/16/2012	11/01/2030
92890N-AE-9	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C10			4,5	1.D FM	508,886	43.5018	261,011	600,000	261,011	(316,104)	10,807			4.427	6.608	MON	4,427	24,726	11/30/2012	12/01/2045
92890N-AX-7	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C10			4	4.B FM	307,489	93.2896	279,869	300,000	301,603		(795)			3.744	3.456	MON	936	11,232	11/30/2012	12/01/2045
92890N-AY-5	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C10			4,5	1.D FM	204,995	63.3800	126,760	200,000	126,760	(74,250)	(507)			4.362	4.144	MON	1,454	8,123	11/30/2012	12/01/2045
92890P-AJ-3	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C14			4,5	4.B FM	204,458	97.5714	195,143	200,000	201,174		(434)			3.973	3.786	MON	1,346	7,397	05/22/2013	06/01/2046
92890P-BG-8	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C14			4,5	5.B FM	1,358,436	75.3472	1,130,207	1,500,000	1,458,740		16,192			3.973	5.286	MON	15,072	127,552	05/22/2013	06/01/2046
92935V-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C3C			4	1.A FM	2,546,262	100.7903	2,541,096	2,521,171	2,521,806		(4,988)			4.375	4.175	MON	9,192	111,523	05/26/2011	03/01/2044
92935V-AN-8	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C			4	1.A FM	454,481	99.7489	448,870	450,000	450,151		(440)			4.740	4.638	MON	1,778	21,330	05/26/2011	03/01/2044
92936J-AG-9	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C			4,5	1.A FM	335,063	102.7067	359,474	350,000	348,692		2,420			5.656	6.348	MON	1,647	20,133	11/01/2011	11/01/2044
92936J-AJ-3	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C			4,5	1.A FM	267,030	99.9592	299,878	300,000	296,688		4,354			5.656	7.328	MON	2,873	15,796	11/01/2011	11/01/2044
92936J-AL-8	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C			4,5	1.A FM	240,176	99.9460	299,838	300,000	293,529		8,200			5.656	8.793	MON	2,873	15,796	11/01/2011	11/01/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C			4	1.A FM	2,088,742	101.2431	2,093,936	2,068,226	2,069,735		(2,892)			3.667	3.521	MON	6,320	75,842	11/01/2011	11/01/2044
92936Q-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4	1.A FM	2,666,652	101.7138	2,685,618	2,640,368	2,642,713		(3,656)			3.440	3.291	MON	7,569	91,900	03/16/2012	04/01/2045
92936Q-AJ-7	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4	1.A FM	201,995	102.0900	204,180	200,000	200,353		(296)			4.697	4.537	MON	783	9,394	03/16/2012	04/01/2045
92936Q-AQ-1	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4,5	1.A FM	296,741	103.1151	309,345	300,000	299,711		481			5.579	5.828	MON	2,836	15,575	03/16/2012	04/01/2045
92936Q-BC-1	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4	1.A FM	1,211,927	102.8506	1,234,207	1,200,000	1,201,760		(1,664)			3.835	3.688	MON	3,835	46,020	03/16/2012	04/01/2045
92936Y-AE-1	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C8C			4	1.A FM	203,995	103.2976	206,595	200,000	200,667		(426)			3.660	3.431	MON	610	7,320	07/20/2012	08/01/2045
92936Y-AF-8	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C8C			4	1.A FM	305,997	103.2340	309,702	300,000	301,020		(646)			4.311	4.077	MON	1,078	12,933	07/20/2012	08/01/2045
92936Y-AG-6	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C8C			4,5	1.A FM	492,214	104.1911	520,956	500,000	498,340		961			4.885	5.168	MON	4,139	22,728	07/20/2012	08/01/2045
92937E-AG-9	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C11			4,5	1.A FM	102,995	103.6445	103,644	100,000	100,673		(320)			3.714	3.366	MON	619	3,405	01/28/2013	03/01/2045
92937E-AH-7	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C11			4,5	1.A FM	154,497	103.2098	154,815	150,000	151,110		(522)			4.200	3.876	MON	525	6,408	01/28/2013	03/01/2045
92937E-AJ-3	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C11			4,5	3.B FM	94,431	96.3335	96,334	100,000	98,675		615			4.256	5.014	MON	355	4,328	01/28/2013	03/01/2045
92937U-AH-1	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C13			4,5	1.A FM	411,994	103.4125	413,650	400,000	403,126		(1,262)			3.910	3.561	MON	1,303	15,640	04/17/2013	05/01/2045
92937U-AJ-7	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C13			4,5	1.A FM	376,731	99.8724	399,490	400,000	393,290		2,608			4.139	4.950	MON	2,803	15,407	04/17/2013	05/01/2045
92939G-AA-5	WFLD MORTGAGE TRUST-SERIES 2014-MONT CLA			4,5	1.A FM	103,030	99.9570	99,957	100,000	101,286		(203)			3.755	3.428	MON	323	3,817	08/07/2014	08/01/2031
92939G-AL-1	WFLD MORTGAGE TRUST-SERIES 2014-MONT CLA			4,5	5.B FM	143,031	78.4930	117,739	150,000	147,112		733			3.755	4.392	MON	485	5,726	08/07/2014	08/01/2031
94989H-BF-6	WELLS FARGO COMMERCIAL M-WFCM 2015-NXS1			4,5	1.A FM	180,238	108.8163	190,428	175,000	177,440		(526)			3.658	3.306	MON	533	6,402	04/20/2015	05/01/2048
94989H-BJ-8	WELLS FARGO COMMERCIAL M-WFCM 2015-NXS1			4,5	1.A FM	174,993	105.1352	183,987	175,000	174,980		4			3.848	3.851	MON	561	6,734	04/20/2015	05/01/2048
94989V-AJ-8	WELLS FARGO COMMERCIAL M-WFCM 2015-NXS3				1.A FM	315,469	111.7147	335,144	300,000	311,530		(2,153)			4.500	3.668	MON	2,304	13,799	03/26/2019	09/01/2057
94989Y-BB-8	WELLS FARGO COMMERCIAL M-WFCM 2016-C32 C			4	1.A FM	175,093	111.6440	189,795	170,000	172,790		(503)			3.952	3.591	MON	560	6,718	02/03/2016	01/01/2059
95000A-AZ-0	WELLS FARGO COMMERCIAL M-WFCM 2015-P2 CL			4	1.A FM	61,799	107.7776	64,667	60,000	60,977		(177)			4.255	3.891	MON	213	2,553	12/08/2015	12/15/2048
95000A-BA-4	Wells Fargo Commercial M-SERIES 2015-P2			4,5	1.A FM	472,584	109.3542	524,900	480,000	475,104		624			4.685	4.977	MON	1,937	28,857	12/08/2015	12/15/2048
95001M-AK-6	WELLS FARGO COMMERCIAL M-SERIES 2017-C38			4,5	1.A FM	1,122,193	108.2325	1,190,557	1,100,000	1,117,239		(2,343)			3.917	3.643	MON	3,591	43,087	03/26/2019	07/01/2050
95001M-AL-4	WELLS FARGO COMMERCIAL M-SERIES 2017-C38			4,5	3.B FM	199,988	105.3699	210,740	200,000	199,992		1			3.903	3.904	MON	651	7,806	06/27/2017	07/01/2050
95001W-BE-7	Wells Fargo Commercial M-SERIES 2019-C49				3.B FM	926,951	117.7380	1,059,642	900,000	922,737		(2,350)			4.244	3.879	MON	3,183	38,196	02/21/2019	03/01/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						109,717,897	XXX	111,301,864	108,701,796	108,641,608	(636,334)	(38,270)			XXX	XXX	XXX	535,189	4,804,967	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A			4	2.B FE	259,785	91.7359	238,317	259,786	259,785					3.967	3.967	MON	429	10,306	05/25/2017	05/16/2042

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3			4	1.A FE	539,601	98.2464	583,100	593,508	582,911		3,637			0.585	1.546	JAJO	646	9,763	03/16/2016	07/25/2035
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1				1.F FE	1,590,070	104.8489	1,606,398	1,532,108	1,575,714		(8,012)			4.810	4.078	MON	3,275	73,694	03/21/2019	11/15/2048
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C			4	1.A FE	178,844	106.3567	190,223	178,853	178,849		1			3.786	3.787	MON	564	6,794	09/10/2014	10/01/2036
03027W-AJ-1	AMERICAN TOWER TRUST I-1ST LIEN			1	1.A FE	176,422	103.0689	180,371	175,000	175,395		(171)			3.070	2.964	MON	239	5,373	02/12/2015	03/15/2048
05377R-DN-1	Avis Budget Rental Car Funding				2.B FE	499,923	102.9616	514,808	500,000	499,945		14			4.240	4.243	MON	648	21,200	04/16/2019	09/22/2025
05577@-AG-5	BTMU Capital Corp. Equipment Note			1	1.D FE	205,326	100.8389	207,049	205,326	205,326					6.550	6.547	FA	4,670	13,449	02/26/2009	02/26/2021
05577@-AH-3	BTMU Capital Corp. Equipment Note			1	1.D FE	197,615	100.8389	199,273	197,615	197,615					6.550	6.547	FA	11,728	6,472	02/26/2009	02/26/2021
05577@-AJ-9	BTMU Capital Corp. Equipment Note			1	1.D FE	59,974	100.8389	60,477	59,974	59,974					6.550	6.548	FA	1,364	12,647	02/26/2009	02/26/2021
05577@-AK-6	BTMU Capital Corp. Equipment Note			1	1.D FE	61,720	100.8389	62,238	61,720	61,720					6.550	6.548	FA	1,404	4,043	02/26/2009	02/26/2021
05577@-AM-2	BTMU Capital Corp. Equipment Note			1	1.D FE	24,468	100.8389	24,673	24,468	24,468					6.550	6.548	FA	556	3,853	02/26/2009	02/26/2021
05577@-AN-0	BTMU Capital Corp. Equipment Note			1	1.D	390,909	107.1709	418,941	390,909	390,909					4.830	4.830	AO	3,986	18,881	10/15/2009	10/15/2024
05577@-AP-5	BTMU Capital Corp. Equip Note UPRR			1	1.D	112,998	106.9156	120,812	112,998	112,998					3.930	3.929	FA	1,579	4,441	02/23/2011	02/23/2026
05577@-AQ-3	BTMU Capital Corp. Equip Note UPRR			1	1.D	53,176	106.9156	56,853	53,176	53,176					3.930	3.929	FA	743	2,090	02/23/2011	02/23/2026
05577@-AR-1	BTMU CAP CORP EQUIP NT UPRR 2011-A SER B			1	1.D	216,026	107.4019	232,016	216,026	216,026					3.930	3.930	MN	1,321	8,490	05/05/2011	05/05/2026
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET-SERIES 2007-3 C			4	3.C FE	48,622	91.9411	48,964	53,255	53,056		52			0.438	0.912	MON	3	503	06/01/2007	07/25/2037
10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUD			4	1.A FE	561,862	98.9420	603,847	610,305	602,969		2,147			0.371	1.156	MJSD	25	6,434	12/16/2015	06/25/2026
106238-LJ-5	BRAZOS TX HGR EDU AUTH REVENUE BOND			4,5	1.A FE	328,500	99.1395	446,128	450,000	400,669		9,453			1.643	4.636	MON	929	9,556	07/08/2011	06/25/2041
11042T-AA-1	BRITISH AIRWAYS 2018-1 C-FIRST LIEN			2	1.F FE	173,632	103.5000	179,709	173,632	173,632					3.800	3.800	MJSD	202	6,598	03/14/2018	09/20/2031
12189P-AL-6	BURLINGTN NO SF 02-1 TR-PASS THRU CERTS			2	1.B FE	8,173	101.2072	8,271	8,173	8,173					5.943	5.941	JJ	224	(267)	06/20/2002	01/15/2022
12189P-AM-4	BURLINGTN NO SF SECURED PT CERTS SER 02-			2	1.B FE	126	100.0091	126	126	126					5.140	5.142	JJ	3	6	09/13/2002	01/15/2021
12479R-AB-3	CAPITAL AUTOMOTIVE REIT-SERIES 2014-1A C			4	1.E FE	369,235	100.3320	370,683	369,457	369,430		50			3.660	3.669	MON	601	14,914	10/10/2014	10/15/2044
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA			4	1.E FE	450,379	100.4087	452,351	450,510	450,484		61			3.870	3.875	MON	775	20,396	03/30/2017	04/15/2047
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA			4	1.E FE	459,640	99.7683	458,639	459,704	459,694		56			4.180	4.181	MON	854	22,479	03/30/2017	04/15/2047
12510H-AH-3	CARS-DB4 LP-CAUTO 2020-1A B2				2.B FE	626,813	102.8342	617,005	600,000	623,994		(2,819)			4.520	3.787	MON	1,205	22,374	03/03/2020	02/15/2050
12532*-AA-0	CFT Investments 1, LLC Equipment Note			1	1.C	138,243	104.1242	143,944	138,243	138,243					5.660	5.658	JJ	3,608	11,737	08/04/2004	01/15/2023
12532@-AA-8	CFT Investments 2 LLC Equipment Note			1	1.C	138,243	104.1242	143,944	138,243	138,243					5.660	5.658	JJ	3,608	7,825	08/04/2004	01/15/2023
12533#-AA-5	CFT Investments 3 LLC Equipment Note			1	1.C	211,596	104.1242	220,323	211,596	211,596					5.660	5.658	JJ	5,522	11,976	08/04/2004	01/15/2023
12533*-AA-9	CFT Investments 4 LLC Equipment Note			1	1.C	143,570	103.6745	148,845	143,570	143,570					5.660	5.658	JJ	3,747	12,189	10/13/2004	01/15/2023
12533@-AA-7	CFT Investments 5 LLC Equipment Note			1	1.C	104,414	103.6745	108,251	104,414	104,414					5.660	5.658	JJ	2,725	5,910	10/13/2004	01/15/2023
126650-BV-1	CVS PASS-THROUGH TRUST-FIRST LIEN			5	2.B FE	80,447	116.0482	81,641	70,351	78,721		(514)			5.773	4.491	MON	235	4,058	06/07/2017	01/10/2033
12674@-AA-6	CVS Lease Backed Trust 2 Pass Thru Ctf			1	2.B	1,359,482	111.1061	1,510,468	1,359,482	1,359,482					4.016	4.016	MON	12,361	55,267	07/11/2013	08/10/2035
14155#-AB-6	Cardinals Ballpark LLC Senior Secured			2	2.B YE	725,674	113.9035	826,568	725,674	725,674					5.770	5.770	MS	10,584	41,871	12/23/2003	09/30/2027
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A				2.B FE	3,279,510	94.4267	3,096,738	3,279,516	3,279,503		1			3.967	3.967	MON	5,782	130,098	04/11/2019	04/15/2039
14856C-AA-7	Castlelake Aircraft Secu-SERIES 2018-1 C				2.A FE	1,756,427	94.4772	1,657,177	1,754,049	1,755,908		(298)			4.125	3.942	MON	3,216	72,354	04/05/2019	06/15/2043
14983C-AA-3	CBA COMMERCIAL SMALL BAL-SERIES 2006-2A			4,5	5.C FE	12,509	88.8146	18,354	20,665	14,352		3			6.040	6.040	MON	326	2,855	08/30/2007	01/01/2039
15723#-AA-8	CGA Lease-Backed Pass Th Pass Thru Ctf			2	1.C	640,866	121.3220	777,512	640,866	640,866					4.470	4.470	MON	1,671	31,048	03/26/2015	03/10/2045
17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 C			4	1.E FE	55,634	83.1435	55,898	67,231	61,263		1,055			0.551	2.910	MJSD	4	833	11/03/2015	06/25/2042
194204-AB-9	COLLEGE AVE STUDENT LOAN-SERIES 2017-A C			4	1.F FE	491,018	105.6554	519,007	491,226	491,107		4			3.750	3.761	MON	307	18,421	07/11/2017	11/26/2046
194204-AC-7	COLLEGE AVE STUDENT LOAN-SERIES 2017 CLA			4	1.F FE	194,490	104.6271	209,254	200,000	198,037		426			4.500	5.017	MON	150	9,000	07/11/2017	11/26/2046
194262-CF-6	COLLEGE LOAN CORPORATION-SERIES 2004-1 C			4	1.D FE	560,000	89.3111	625,178	700,000	615,698		13,977			0.000	2.927	MON	333	9,730	06/20/2013	05/01/2044
194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 C			4	1.E FE	454,005	97.5689	518,091	531,000	481,453		(1,893)			1.116	2.255	MON	34,672	10,342	06/25/2010	01/25/2047
20267V-AC-1	COMMONBOND STUDENT LOAN -SERIES 17-AGS C			4	1.B FE	120,700	101.9563	123,068	120,706	120,703					3.470	3.471	MON	70	4,189	06/02/2017	05/25/2041
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING TR 2013-A			4	2.B FE	58,356	97.6048	59,512	60,972	60,339		312			2.500	3.016	JAJO	279	1,524	05/25/2016	01/25/2030
233046-AK-7	DB Master Finance LLC-DNKN 2019-1A A2II				2.B FE	2,765,000	104.9470	2,901,785	2,765,000	2,765,000					4.021	4.024	FMAN	12,662	111,181	03/20/2019	05/20/2049
233046-AL-5	DB Master Finance LLC-DNKN 2019-1A A23				2.B FE	3,061,250	105.6254	3,233,458	3,061,250	3,061,250					4.352	4.352	FMAN	15,173	133,226	03/20/2019	05/20/2049
23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B C			4	1.D FE	78,114	99.9750	78,664	78,684	78,684					2.043	2.206	MON	18	2,032	03/23/2016	10/27/2031
23340L-AB-0	DRB PRIME STUDENT LOAN T-SERIES 2015-B C			4	1.D FE	170,924	100.2696	170,458	169,999	170,212					3.170	3.100	MON	90	5,389	05/05/2016	07/25/2031
23340W-AB-6	DRB PRIME STUDENT LOAN T-SERIES 16-A CLA			4	1.A FE	181,389	101.6714	185,009	181,967	181,793		77			3.080	3.132	MON	93	604	04/12/2016	04/25/2040
23341B-AC-9	DRB PRIME STUDENT LOAN T-DRB 2016-B A2			4	1.A FE	282,368	100.9548	285,150	282,454	282,409		15			2.890	2.898	MON	136	8,163	05/12/2016	06/25/2040
23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D C			4	1.A FE	76,936	99.9555	78,778	78,813	78,274		127			1.843	2.351	MON	21	1,873	02/01/2016	01/25/2040
23341K-AB-1	DRB PRIME STUDENT LOAN T-SERIES 15-D CLA			4	1.A FE		101.2200								3.200	0.000	MON		1,828	12/04/2015	01/25/2040
23342K-AD-6	DRB PRIME STUDENT LOAN T-DRB 2017-A B			4,5	1.B FE	92,636	103.6447	96,019	92,643	93,263		22			3.100	3.047	MON	48	2,872	04/13/2017	05/27/2042
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A			4	2.A FE	1,891,063	105.3606	1,992,435	1,891,063	1,891,063					4.474	4.475	JAJO	15,511	84,606	10/14/2015	10/25/2045

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL			4	2.A FE	2,213,078	106.3062	2,371,691	2,231,000	2,219,213		3,191			4.118	4.377	JAJO	16,844	91,873	02/28/2019	07/25/2047
268571-AC-0	ELFI Graduate Loan Progr-SERIES 18-A CLA			4	1.C FE	130,310	102.8180	136,672	132,926	131,730		540			4.000	4.463	MON	89	5,317	04/11/2018	08/25/2042
27035B-AC-1	EARNEST STUDENT LOAN PRO-SERIES 17-A CLA			4	1.B FE	19,489	101.0021	19,687	19,492	19,491					3.590	3.595	MON	12	700	05/18/2017	01/25/2041
281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 C			4	1.F FE	170,339	94.3131	188,626	200,000	177,596		704			1.648	3.567	MON	37	4,364	05/01/2015	10/25/2056
281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 C			4,5	1.D FE	242,813	85.1259	212,815	250,000	246,229		(90)			0.989	0.660	MON	8,201	3,797	08/01/2014	02/01/2043
281397-AL-3	Education Loan Asset-Bac-ELAB 2003-1 A11				1.D FE	283,172	85.1259	255,378	300,000	285,802		1,940			0.000	1.409	MON		4,447	03/04/2019	02/01/2043
281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 C			4,5	1.D FE	339,938	85.1259	297,941	350,000	345,896		843			2.152	0.984	MON	2,009	5,233	08/01/2014	08/01/2043
281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 C			4,5	1.D FE	193,344	85.1259	170,252	200,000	200,000					2.739	2.739	MON	17,682	2,843	09/09/2014	08/01/2043
28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA			4	1.C FE	2,074,944	91.6829	1,957,736	2,135,334	2,096,066		9,747			1.148	1.999	MON	272	35,673	02/01/2019	11/25/2033
28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 C			4	1.A FE	1,328,875	103.7251	1,452,152	1,400,000	1,382,114		(746)			3.915	4.342	JAJO	10,200	70,621	05/13/2013	04/25/2046
28166G-AA-3	EDvestinU Private Educat-SERIES 19-A CLA				1.A FE	1,256,245	106.0947	1,333,042	1,256,465	1,256,312		22			3.580	3.586	MON	750	44,981	04/03/2019	11/25/2038
28166G-AB-1	EDvestinU Private Educat-SERIES 19-A CLA				2.B FE	999,295	110.7559	1,107,559	1,000,000	999,431		60			4.490	4.499	MON	748	44,900	04/03/2019	11/25/2043
284157-AA-2	ELARA HGV TIMESHARE ISSU-SERIES 2014-A C			4	1.F FE		100.2600								2.530	0.000	MON			10/22/2014	02/25/2027
30280@-AA-4	FR-Enclave SPV LP Secured Note			1	2.B	2,517,864	121.9279	3,069,978	2,517,864	2,517,864					5.190	5.190	JAJO	63,161	98,001	07/12/2011	10/07/2033
30295#-AA-5	Fidelity Real Estate LLC Tr Ctf - FMR LL				1.E	4,121,540	97.6862	4,026,176	4,121,540	4,121,540					2.800	2.800	MON	9,958	75,012	04/07/2020	04/30/2040
36246M-AU-3	GTP ACQ PARTNERS I-SECD REV NT AMER TWR			1	1.A FE	80,720	106.9453	85,556	80,000	80,299		(95)			3.482	3.349	MON	124	2,786	02/26/2016	06/16/2025
374593-A*-2	Giants Stadium LLC Senior Secured			1	2.B PL	2,446,816	138.9130	3,398,945	2,446,816	2,446,816					7.100	7.100	AO	43,431	173,720	06/30/2010	04/01/2040
38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT L			4	1.A FE	124,646	99.5736	129,496	130,051	129,462		487			0.907	1.246	FMAN	121	2,313	01/04/2016	08/25/2048
38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 C			4	2.B FE	143,138	97.2679	160,492	165,000	151,294		1,321			1.648	3.313	MON	30	3,600	03/25/2015	09/25/2043
38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A			4	1.A FE	360,070	108.0648	389,290	360,238	360,238					3.740	3.215	MON	16,317	7,653	04/21/2017	10/15/2052
40417Q-AC-9	HERO FUNDING TRUST-HERO 2016-4A A2				1.A FE	118,881	107.1018	124,162	115,929	117,762		(674)			4.290	3.639	MON	11,342		04/24/2019	09/20/2047
42329G-AA-8	HELIOS ISSUER LLC-SERIES 17-1A CLASS A			4	1.F FE	633,411	104.3505	661,278	633,709	633,496		50			4.940	4.951	MS	8,783	31,305	04/11/2017	09/20/2049
429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 C			4,5	1.A FE	68,250	95.0000	71,250	75,000	70,591		(433)			2.636	1.341	MON	6,282	1,110	09/19/2014	01/01/2044
429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 C			4	1.C FE	168,625	82.3059	164,612	200,000	188,142					0.000	0.000	MON		2,232	05/22/2013	01/01/2044
429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 C			4	1.C FE	168,625	86.6650	173,330	200,000	176,385		144			2.110	2.492	MON	17,112	2,562	05/22/2013	01/01/2044
462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 C			4	1.B FE	27,097	79.1447	29,580	37,375	32,559		654			0.575	2.878	MJSD	2	482	07/13/2011	09/25/2037
47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi			1	1.E FE	1,014,958	102.0038	1,035,296	1,014,958	1,014,958					4.420	4.419	MS	14,455	44,861	03/05/2014	03/05/2023
493268-AW-6	KEYCORP STUDENT LOAN TRU-SERIES 2000-A C			4	1.A FE	1,112	99.8943	1,163	1,164	1,164		1			0.527	0.648	FMAN	1	16	05/03/2013	05/25/2029
493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A C			4	1.C FE	108,968	83.5530	102,841	123,085	117,456		861			0.647	1.982	JAJO	146	2,082	04/18/2013	01/27/2043
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A				2.A FE	688,515	93.7892	643,967	686,611	687,904		(348)			4.300	4.223	MON	1,312	29,524	03/12/2019	01/15/2042
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A A				2.B FE	2,563,854	93.0283	2,385,135	2,563,881	2,563,864		10			3.376	3.376	MON	10,084	65,963	02/18/2020	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A B				3.B FE	886,512	73.4234	650,928	886,541	886,506		(7)			4.335	4.336	MON	4,421	29,288	02/18/2020	02/15/2045
63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce			1	1.D	953,596	115.5397	1,101,782	953,596	953,596					5.300	5.300	MON	2,246	50,541	06/03/2010	09/15/2028
63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 C			4	1.E FE	303,163	94.1421	371,861	395,000	395,000					1.648	2.515	MON	72	8,618	05/13/2016	06/25/2048
63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CL			4	1.C FE	878,273	93.4730	841,257	900,000	893,098		2,217			1.648	2.540	MON	165	19,636	07/18/2017	09/27/2066
63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLA			4	1.A FE	2,100,000	102.5376	2,153,289	2,100,000	2,100,000					1.648	3.482	MON	385	45,817	04/05/2016	06/25/2065
63940V-AC-6	Navient Private Educatio-NAVSL 2018-CA B				1.B FE	714,191	106.2053	743,437	700,000	711,069		(1,854)			4.220	3.904	MON	1,313	29,540	03/05/2019	06/16/2042
63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CL				1.C FE	905,063	97.0359	873,323	900,000	905,975		1,870			1.598	2.452	MON	160	19,176	03/26/2019	12/27/2067
63941B-AD-7	Navient Private Educatio-NAVSL 2019-A B				1.B FE	1,699,479	107.3380	1,824,746	1,700,000	1,699,591		59			3.900	3.904	MON	2,947	66,300	02/11/2019	01/15/2043
63941D-AD-3	Navient Student Loan Tru-NAVIENT STUDENT			4	1.C FE	400,000	90.5330	362,132	400,000	400,000					1.298	4.133	MON	58	7,296	03/20/2018	03/25/2067
63941G-AC-8	Navient Private Educatio-NAVSL 2020-BA B				1.C FE	299,979	101.5853	304,756	300,000	299,983		4			2.770	2.771	MON	369	6,810	02/10/2020	01/15/2069
63941K-AB-1	Navient Private Educatio-NAVSL 2020-CA A				1.A FE	1,596,579	104.2050	1,667,280	1,600,000	1,597,189		611			2.150	2.203	MON	1,529	25,418	03/10/2020	11/15/2068
63941K-AD-7	Navient Private Educatio-NAVSL 2020-CA B				1.C FE	1,091,843	99.9528	1,099,481	1,100,000	1,092,521		678			2.830	2.929	MON	6,572	23,002	03/10/2020	11/15/2068
63941L-AD-5	Navient Student Loan Tru-NAVSL 2019-BA B				1.F FE	4,999,641	108.6214	5,431,071	5,000,000	4,999,737		34			4.040	4.041	MON	8,978	202,000	03/12/2019	12/15/2059
63941N-AD-1	Navient Student Loan Tru-NAVSL 2018-4A B			4	1.C FE	1,800,000	91.9435	1,654,982	1,800,000	1,800,000					1.448	1.448	MON	7,319	39,022	09/10/2018	06/27/2067
63941R-AC-4	NAVSL 2019-2A B				1.C FE	900,000	99.9998	899,998	900,000	900,000					1.598	4.281	MON	160	19,176	04/09/2019	02/27/2068
64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 C			4	1.C FE	43,266	94.4001	44,637	47,285	45,665		310			0.501	1.682	MJSD	3	551	09/19/2014	06/25/2041
64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A			4	1.F FE	356,375	92.8050	371,220	400,000	379,763		3,074			1.148	2.478	MON	51	6,683	08/18/2014	11/25/2036
64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C			4	2.C FE	610,493	96.6263	701,701	726,201	894,723		8,700			0.000	1.672	MJSD		176,858	02/02/2012	03/22/2032
64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C			4	2.C FE	320,938	96.6263	386,505	400,000	331,093		(2,337)			1.526	1.526	MON	50,144	4,514	01/19/2012	03/22/2032
64031V-AB-6	Nelnet Student Loan Trus-NSLT 2020-2A B				1.A FE	833,715	92.3776	831,398	900,000	836,128		2,413			2.500	3.053	MON	375	17,750	03/04/2020	04/25/2068
64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A			4	1.C FE	136,875	85.7648	128,647	150,000	150,000					1.148	1.572	MON	19	2,506	07/22/2014	06/25/2042
64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A			4,5	1.C FE	461,000	94.0304	517,167	550,000	535,537		20,015			1.977	3.810	MON	181	11,605	02/29/2012	06/25/2035

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64033A-AB-0	Nelnet Student Loan Trus-NSLT 2012-4A B				1.C FE	578,531	93.5823	561,494	600,000	581,779		2,520			1.148	2.163	MON	49	10,024	02/04/2019	07/26/2049
64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A			4	1.C FE	231,425	92.0377	230,094	250,000	242,055		1,147			1.648	2.620	MON	46	5,277	07/09/2014	10/25/2047
64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A			4	1.E FE	136,928	91.2469	136,870	150,000	144,478		925			1.648	2.756	MON	27	3,273	03/04/2014	06/25/2041
64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A			4	1.C FE	132,061	99.3335	149,000	150,000	140,943		1,851			1.648	3.415	MON	(293)	3,273	03/13/2015	05/26/2054
64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B				1.C FE	1,300,703	98.5491	1,281,138	1,300,000	1,300,524		15			1.548	2.016	MON	224	26,825	04/16/2019	04/25/2067
64034D-AB-3	Nelnet Student Loan Trus-NSLT 2018-4 B			4	1.C FE	2,000,000	87.0875	1,741,749	2,000,000	2,000,000					1.548	1.548	MON	344	41,269	08/27/2018	10/25/2066
64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B				1.C FE	900,000	92.3421	831,079	900,000	900,000					1.898	1.898	MON	190	17,686	02/11/2020	03/26/2068
64034N-AB-1	NSLT 2019-2A B				1.C FE	500,000	87.5464	437,732	500,000	500,000					1.648	1.648	MON	92	10,827	04/25/2019	06/27/2067
64035B-AB-6	Nelnet Student Loan Trus-NSLT 2020-3A B				1.F FE	1,452,656	91.5397	1,373,095	1,500,000	1,455,762		3,105			2.050	3.079	MON	21,731	18,745	03/10/2020	03/26/2068
66704J-BW-7	Northstar Education Fina-NEF 2007-1 A4			4	1.A FE	1,750,500	97.2800	1,751,041	1,800,000	1,780,044		13,466			3.563	0.888	MON	15,677	23,743	07/25/2018	01/29/2046
68267E-AA-2	OneMain Direct Auto Rece-ODART 2019-1A A				1.A FE	4,099,297	109.3450	4,483,144	4,100,000	4,099,496		115			3.630	3.633	MON	19,017	148,830	03/12/2019	09/14/2027
68267E-AB-0	OneMain Direct Auto Rece-ODART 2019-1A B				1.B FE	1,499,885	106.1685	1,592,528	1,500,000	1,499,909		15			3.950	3.951	MON	7,571	59,250	03/12/2019	11/14/2028
68504T-AA-2	ORANGE LAKE TIMESHARE TR-SER 2015-AA CL			4	1.F FE	90,599	100.9375	91,463	90,614	90,612		2			2.880	2.882	MON	167	2,610	10/21/2015	09/08/2027
69338R-AA-6	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1A			4	1.A FE	29,110	100.8380	29,801	29,553	29,553					1.351	1.453	MJSD	4	608	12/30/2015	06/25/2038
709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL			1,5	1.A FE	194,500	100.4265	200,853	200,000	200,000		1,211			1.410	1.537	MON	(107)	4,614	05/30/2013	10/25/2042
72349C-AB-8	CROWN CASTLE-SERIES 2009-1CLASS A2			4	1.F FE	606,667	114.4716	694,461	606,667	606,667					9.000	9.000	MON	13,869	50,225	07/17/2009	08/15/2029
77183#-AA-1	Rock Chalk Park Lease Backed Ce			1	1.E	1,096,510	115.3676	1,265,017	1,096,510	1,096,510					3.980	3.980	MON	7,281	54,637	09/26/2014	07/01/2044
78403D-AF-7	SBA TOWER TRUST-SERIES 2013-2 CLASS C			1	1.F FE	500,000	102.1806	510,903	500,000	500,000					3.722	3.722	MON	827	18,558	04/04/2013	04/11/2023
78403D-AH-3	SBA TOWER TRUST-SECURED NOTE			1,5	1.F FE	5,019,110	106.2764	5,313,820	5,000,000	5,017,282		(614)			3.869	3.869	MON	8,598	209,570	10/07/2014	10/15/2049
784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLA				1.C FE	616,302	88.9568	581,473	653,658	624,444		4,984			0.421	1.756	FMAN	352	8,430	02/28/2019	02/15/2045
78442G-EW-2	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLA			4	1.C Z	36,855	100.4223	39,165	39,000	38,858		33			2.990	1.956	MON	617	332	08/22/2011	03/15/2028
78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF			4	2.C FE	245,159	94.5988	242,115	255,939	249,543		1,310			0.867	1.840	MJSD	105	3,758	08/01/2018	06/15/2038
78442G-JY-3	SLM Student Loan Trust 2-SLMA 2003-11 B				1.G FE	272,705	90.7466	258,687	285,065	275,243		1,897			0.867	2.030	MJSD	117	4,185	02/28/2019	12/15/2038
78442G-KD-7	SLM STUDENT LOAN TRUST-SERIES 2003-12 CL			4	2.C FE	78,559	92.1083	79,718	86,548	83,256		651			0.807	2.069	MJSD	33	1,218	03/31/2015	03/15/2038
78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C			4	1.E FE	151,592	91.5585	162,810	177,820	165,673		6,874			0.685	2.501	JAJO	711	2,595	10/22/2015	10/25/2064
78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLA			4	1.F FE	55,385	93.4369	62,349	66,729	61,400		914			0.465	2.530	JAJO	58	1,019	11/16/2015	10/25/2040
78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLA			4	1.E FE	284,948	88.7140	280,316	315,978	301,222		2,345			0.505	1.892	JAJO	297	4,955	04/03/2017	01/25/2044
78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B			4	1.G FE	393,149	90.3051	454,193	502,954	446,851		8,472			0.515	3.028	JAJO	482	7,938	03/09/2016	01/25/2041
78442G-RX-6	SLM STUDENT LN TR 2006-2 LN BKD NT CL A-			4	1.B FE		96.4200								2.110	0.000	JAJO			01/06/2016	01/25/2041
78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLA			4	1.F FE	116,938	88.7803	118,649	133,643	126,253		1,472			0.435	1.969	JAJO	108	2,000	01/30/2015	01/25/2041
78443G-AH-8	SLM STUDENT LOAN TRUST-SERIES 2006-7 CLA			4	1.B FE	42,750	100.0513	50,026	50,000	48,391		283			1.720	3.730	MON	595		08/27/2009	01/27/2042
78444E-AE-9	SLM Student Loan Trust 2-SERIES 2007-7 C			4	4.B FE	375,000	94.4052	377,621	400,000	389,598		3,633			0.965	2.260	JAJO	707	8,148	02/14/2018	10/27/2070
78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED			4	1.A FE	379,922	100.5103	402,041	400,000	396,073		1,788			1.659	2.396	MON	313	8,690	01/27/2016	02/17/2032
78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3			4	1.A FE	1,018,781	101.0244	1,025,397	1,015,000	1,021,033		(4,595)			1.909	1.763	MON	915	24,624	05/18/2016	05/17/2032
78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL			4	1.A FE	473,112	101.2840	491,228	485,000	482,588		6			2.109	2.428	MON	483	12,750	02/09/2016	08/16/2032
78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED			4	1.A FE	1,201,847	100.7672	1,211,068	1,201,847	1,201,847					1.659	3.260	MON	941	26,111	05/18/2016	05/15/2031
78449Q-AD-9	SMB Private Education Lo-SMB 2018-C B			4	1.F FE	2,542,239	107.3556	2,791,246	2,600,000	2,554,644		5,477			4.000	4.294	MON	4,622	104,000	09/12/2018	11/17/2042
78449T-AD-3	SMB Private Education Lo-SMB 2019-A B				1.F FE	1,985,962	107.6341	2,152,682	2,000,000	1,988,232		1,253			4.000	4.089	MON	3,556	80,000	03/05/2019	11/17/2042
78449U-AD-0	SMB Private Education Lo-SMB 2020-A B				1.C FE	399,859	102.4121	409,648	400,000	399,872		13			3.000	3.004	MON	533	10,100	02/04/2020	08/15/2045
78471H-AC-2	Sofi Professional Loan P-SERIES 19-A CLA				1.B FE	303,340	107.3172	321,952	300,000	302,442		(490)			4.110	3.907	MON	548	12,330	03/05/2019	06/15/2048
78490D-AC-8	Sofi Professional Loan P-SERIES 2018 CLA			4	1.B FE	2,399,762	107.3464	2,576,314	2,400,000	2,399,818		27			4.130	4.131	MON	1,652	99,120	08/07/2018	01/25/2048
83149F-AD-6	SLMA 2006 6 NT CL B			4	1.C FE	467,443	90.4916	542,656	599,676	530,902		11,137			0.425	3.092	JAJO	474	8,914	03/09/2016	01/25/2070
83401A-AC-2	Sofi Professional Loan P-SOFI 2018-D BFX			4	1.B FE	2,099,795	106.3986	2,234,371	2,100,000	2,099,883		41			4.140	4.142	MON	1,449	86,940	09/18/2018	02/25/2048
83404W-AC-1	Sofi Professional Loan P-SERIES 19-B CLA				1.B FE	1,199,731	105.6849	1,268,219	1,200,000	1,199,803		39			3.730	3.734	MON	1,989	44,760	03/26/2019	08/17/2048
83405F-AC-7	SoFi Professional Loan P-SERIES 20-B CLA				1.C FE	1,099,786	99.2423	1,091,665	1,100,000	1,099,805		19			2.730	2.732	MON	1,335	24,024	02/21/2020	05/15/2046
83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED			4	1.A FE	115,736	100.3180	120,627	120,245	119,568		(13)			1.265	1.699	JAJO	283	2,817	12/03/2015	10/27/2036
83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 C			4	1.A FE	353,351	95.2542	357,203	375,000	367,987		1,042			1.655	2.385	MON	534	8,550	08/13/2014	08/01/2035
83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLA			4	1.F FE	85,889	100.2228	93,566	93,358	91,674		502			1.648	2.552	MON	17	2,036	11/20/2015	01/25/2036
85746*-DH-0	State Street Bank and Tr Equipment Note			2	2.B		105.3505	51	49						7.410	0.000	JJ		57	07/02/2008	01/06/2022
86365L-AA-9	STRUCTURED RECEIVABLES FIN LLC-SER 2010-			4	1.A FE	86,414	101.8278	88,001	86,422	86,417		1			3.730	3.732	MON	143	3,224	11/18/2010	08/15/2036
86386M-AX-2	Student Loan Consolidati-SLCC 2002-2 B2				1.F FE	1,322,344	95.0615	1,330,860	1,400,000	1,351,059		13,257			0.000	1.455	MON		14,086	03/04/2019	07/01/2042
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA			4	2.B FE	2,040,894	106.3084	2,164,598	2,036,150	2,039,868		830			4.970	5.140	FMAN	10,120	101,197	05/04/2016	05/25/2046
87511@-AA-5	TAMMAC MANU HSG CONTRACT TR PT CTF 2005-			4	5.B GI	2,119,057	97.1453	2,102,076	2,163,847	2,156,857		2,602			6.430	6.572	MON	11,595	139,128	08/27/2008	09/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87511@-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A			4	1.F PL	1,745,426	94.8498	1,676,440	1,767,468	1,772,853		(1,286)			5.940	5.857	MON	8,749	104,985	07/31/2008	02/01/2030
87511@-AD-9	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M-			4	3.B PL	271,119	86.1889	433,473	502,933	465,502		8,073			6.350	8.453	MON	2,661	31,936	02/26/2007	03/01/2032
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A				1.F FE	4,645,363	102.4407	4,761,126	4,647,690	4,646,161		588			3.820	3.833	MON	6,904	177,542	04/02/2019	04/17/2049
89881@-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUE			1	1.B	2,398,475	111.7752	2,680,900	2,398,475	2,398,475					3.700	3.700	MON	58,136	36,973	09/12/2012	02/15/2032
90357#-AE-6	U.S. Bank Trust National Equip Note 2005			1	1.C	16,023	104.4989	16,744	16,023	16,023					5.270	5.270	AO	211	3,812	12/29/2005	04/01/2023
90357#-AF-3	U.S. Bank Trust National Equip Note 2005			1	1.C	3,124	103.5939	3,236	3,124	3,124					5.270	5.270	AO	41	318	12/29/2005	04/01/2023
90357#-AG-1	U.S. Bank Trust National Equip Note 2005			1	1.C	20,407	102.1089	20,837	20,407	20,407					5.270	5.270	AO	269	3,371	12/29/2005	04/01/2022
90357#-AH-9	US BK TR NATL ASSN SER A BNSF 2005-W EQU			1	1.C	18,852	103.2547	19,466	18,852	18,852					5.270	5.270	AO	248	1,619	12/29/2005	04/01/2023
90357#-AJ-5	US BK TR NATL ASSN SER A BNSF 2005-X EQU			1	1.C	25,954	105.1019	27,278	25,954	25,954					5.270	5.270	AO	342	1,368	12/29/2005	04/01/2023
90357#-AK-2	U.S. Bank Trust National Equip Note 2005			1	1.C	10,570	102.5352	10,838	10,570	10,570					5.270	5.270	AO	139	762	12/29/2005	04/01/2022
90357#-AL-0	U.S. Bank Trust National Equip Note 2005			1	1.C	18,114	102.8061	18,622	18,114	18,114					5.270	5.270	AO	239	955	12/29/2005	04/01/2022
90357#-AM-8	U.S. Bank Trust National Equip Note 2005			1	1.C	9,536	103.4807	9,868	9,536	9,536					5.270	5.270	AO	126	503	12/29/2005	04/01/2023
90357#-AN-6	U.S. Bank Trust National Equip Note 2005			1	1.C	206	101.0185	208	206	206					5.270	5.270	AO	3	23	12/29/2005	04/01/2021
90357#-AR-7	US BK TR NATL ASSN SER D BNSF 2005-AA EQ			1	1.C	1,997	101.0183	2,018	1,997	1,997					5.270	5.270	AO	26	105	12/29/2005	04/01/2021
90357#-AT-3	U.S. Bank Trust National Equip Note 2005			1	1.C	23,900	104.3838	24,948	23,900	23,900					5.270	5.270	AO	315	1,260	12/29/2005	04/01/2023
90357#-AU-0	U.S. Bank Trust National Equip Note 2005			1	1.C	6,460	105.1018	6,790	6,460	6,460					5.270	5.270	AO	85	340	12/29/2005	04/01/2023
90357#-AV-8	U.S. Bank Trust National Equip Note 2005			1	1.C	23,153	104.2207	24,130	23,153	23,153					5.270	5.270	AO	305	1,220	12/29/2005	04/01/2023
91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CT			1	1.B	803,714	118.7285	954,237	803,714	803,714					4.960	4.960	MON	19,034	27,120	12/15/2011	12/15/2031
91848@-AA-1	VA Bangor Lease Finance Lease Backed Ct			1	1.B	624,433	115.5566	721,573	624,433	624,433					4.570	4.570	MON	13,602	24,148	06/24/2011	01/15/2031
91851#-AA-3	VA Billings Lease Financ Lease Backed Pa			2	1.B	890,172	113.4101	1,009,545	890,172	890,172					3.917	3.917	MON	1,550	34,851	03/13/2014	02/15/2034
92428F-AB-3	Vermont Transco LLC First Mtg Bond			1	1.E PL	1,677,500	130.1354	2,183,021	1,677,500	1,677,500					5.750	5.750	JAJO	(24,114)	144,684	03/21/2007	04/01/2037
92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B			4	1.C FE	483,574	89.9237	475,244	528,497	506,713		3,440			0.515	1.848	JAJO	506	8,338	04/04/2017	10/25/2040
94978#-BQ-9	Wells Fargo Bank Northwe Senior Secured			1	1.D	31,208	100.0335	31,218	31,208	31,208					5.270	5.268	JJ	818	1,645	12/16/2003	01/20/2021
94978#-BS-5	Wells Fargo Bank Northwe Senior Secured			1	1.D	39,756	100.0335	39,769	39,756	39,756					5.270	5.266	JJ	17,224	4,896	03/31/2004	01/20/2021
94978#-BT-3	Wells Fargo Bank Northwe Senior Secured			1	1.D	66,731	101.2806	67,586	66,731	66,731					5.270	5.268	JJ	6,515	3,899	06/16/2004	01/02/2022
94978#-EF-0	Wells Fargo Bank Northwe Senior Secured			1	2.B	37,402	107.5472	40,225	37,402	37,402					5.670	5.668	JJ	2,109	1,060	06/29/2006	01/03/2025
94978#-EL-7	Wells Fargo Bank Northwe Senior Secured			1	2.B	77,273	111.2502	85,966	77,273	77,273					5.670	5.669	JJ	14,929	147	06/29/2006	01/03/2029
94978#-EN-3	Wells Fargo Bank Northwe Senior Secured			1	2.B	137,097	110.4998	151,492	137,097	137,097					5.670	5.669	JJ	26,303	329	12/21/2006	01/03/2029
94978#-FB-8	Wells Fargo Bank Northwe Senior Secured			1	2.B	36,394	108.1338	39,354	36,394	36,394					5.670	5.669	JJ	4,718	2,257	12/21/2006	01/03/2029
94978#-GK-7	Wells Fargo Bank Northwe Senior Secured			1	1.E	246,232	113.3877	279,197	246,232	246,232					5.670	5.669	JJ	39,380	22,970	01/30/2007	01/30/2030
94978#-GL-5	Wells Fargo Bank Northwe Senior Secured			1	1.E	21,746	113.4728	24,676	21,746	21,746					5.670	5.669	JJ	3,472	1,975	01/30/2007	01/30/2030
94978#-GM-3	Wells Fargo Bank Northwe Senior Securite			1	1.E	163,512	112.9604	184,703	163,512	163,512					5.670	5.669	JJ	26,418	21,623	01/30/2007	01/30/2030
94978#-GN-1	Wells Fargo Bank Northwe Senior Secured			1	1.E	129,885	112.5734	146,216	129,885	129,885					5.670	5.669	JJ	19,805	8,682	01/30/2007	01/30/2030
94978#-GP-6	Wells Fargo Bank Northwe Senior Secured			1	1.E	365,827	114.0303	417,153	365,827	365,827					5.670	5.669	JJ	54,932	43,552	01/30/2007	01/30/2030
94978#-GQ-4	Wells Fargo Bank Northwe Senior Secured			1	2.B	108,858	116.8051	127,152	108,858	108,858					5.670	5.669	JJ	14,055	6,732	02/07/2007	07/03/2029
96928*-AD-9	William Blair & Company, CTL Pass Thru C			1	4.A	865,709	105.1943	910,676	865,709	865,709					6.570	6.570	MON	9,972	54,712	04/29/2005	12/15/2025
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA			4,5	1.G FE	1,390,878	83.9422	1,168,528	1,392,063	1,391,261		73			4.690	4.703	MON	2,902	65,288	07/28/2017	08/15/2042
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A			4,5	1.F FE	1,698,297	88.1670	1,497,412	1,698,382	1,698,305		5			4.750	4.751	MON	3,585	80,673	08/16/2018	09/15/2043
00164B-BE-6	ALM VII R-2 Ltd-ALM 2013-7R2A A1B2		D	4	1.A FE	1,600,000	100.0035	1,600,056	1,600,000	1,600,000					1.637	1.637	JAJO	5,675	44,415	09/21/2018	10/15/2027
00900C-AA-2	AIMCO-AIMCO 2017-AA A		D	4	1.A FE	790,000	99.9925	789,941	790,000	790,000					1.478	3.604	JAJO	2,368	20,470	04/21/2017	07/20/2029
00900C-AE-4	AIMCO-AIMCO 2017-AA C		D	4	1.F FE	520,000	100.0008	520,004	520,000	520,000					2.668	4.803	JAJO	2,814	19,748	04/21/2017	07/20/2029
01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B		D		1.C FE	392,200	100.0389	400,156	400,000	392,884		684			2.218	2.886	JAJO	1,799	5,492	06/03/2020	04/20/2032
03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A		D	4	1.A FE	3,100,000	100.0048	3,100,149	3,100,000	3,100,000					1.507	1.591	JAJO	10,121	81,957	06/27/2017	07/15/2030
03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A B		D		1.C FE	2,791,875	100.0077	2,800,216	2,800,000	2,792,905		1,030			1.972	2.252	JAJO	9,971	44,365	06/12/2020	01/28/2031
03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA		D	4	1.C FE	1,100,000	98.7664	1,086,430	1,100,000	1,100,000					1.674	1.674	JAJO	4,092	31,163	03/16/2018	04/13/2031
03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA		D	4	1.F FE	400,000	98.4572	393,829	400,000	400,000					2.024	2.024	JAJO	1,799	12,747	03/16/2018	04/13/2031
033291-AA-3	Anchorage Capital Clo 13-ANCHC 2019-13A		D		1.A FE	8,380,850	100.0869	8,507,387	8,500,000	8,385,654		4,804			1.707	2.205	JAJO	31,435	166,610	03/13/2020	04/15/2032
033291-AC-9	ANCHC 2019-13A B		D		1.C FE	1,300,000	100.0586	1,300,762	1,300,000	1,300,000					2.237	2.237	JAJO	6,301	44,017	02/07/2019	04/15/2032
03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A		D	4	1.A FE	5,000,000	100.0031	5,000,155	5,000,000	5,000,000					1.437	1.437	JAJO	15,566	128,631	08/21/2018	10/15/2031
03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A		D	4	1.C FE	2,700,000	100.0046	2,700,124	2,700,000	2,700,000					1.987	1.987	JAJO	11,623	84,558	08/21/2018	10/15/2031
03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2		D	4	1.C FE	2,060,000	100.0027	2,060,056	2,060,000	2,060,000					1.918	4.114	JAJO	8,121	63,286	04/28/2017	07/18/2029
03766G-AG-7	APIDOS CLO-SERIES 17-26A CLASS B		D	4	1.F FE	830,000	99.4591	825,511	830,000	830,000					2.618	4.831	JAJO	4,466	31,422	04/28/2017	07/18/2029
03767V-AD-0	Apidos CLO-APID 2019-31A B		D		1.C FE	1,100,000	100.0489	1,100,538	1,100,000	1,100,000					2.137	2.137	JAJO	10,847	46,496	04/10/2019	04/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B		D		1.C FE	1,100,000	100.0668	1,100,735	1,100,000	1,100,000					2.095	2.095	JAJO	4,288	35,183	03/29/2019	04/24/2031
04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS		D	4	1.C FE	800,000	98.4632	787,706	800,000	800,000					1.618	4.334	JAJO	2,625	21,864	02/20/2018	04/20/2030
04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLA		D	4	1.F FE	300,000	97.6292	292,888	300,000	300,000					1.968	4.695	JAJO	1,197	9,264	02/20/2018	04/20/2030
04016P-AA-6	ARES CLO LTD-ARES 2017-43A A		D	4	1.A FE	2,000,000	100.0010	2,000,020	2,000,000	2,000,000					1.457	3.570	JAJO	6,313	51,859	04/04/2017	10/15/2029
04016P-AC-2	ARES CLO LTD-SERIES 17-43A CLASS B		D	4	1.C FE	1,430,000	99.7543	1,426,486	1,430,000	1,430,000					1.987	4.175	JAJO	6,156	44,785	04/04/2017	10/15/2029
04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A		D	4	1.A FE	2,100,000	98.7834	2,074,451	2,100,000	2,100,000					1.387	1.387	JAJO	6,310	52,957	03/13/2018	04/15/2030
04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS		D	4	1.A FE	1,096,370	98.7323	1,086,055	1,100,000	1,096,163		455			1.421	1.763	FMAN	1,997	25,404	04/06/2018	05/15/2030
04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B		D	4	1.C FE	4,000,000	99.3443	3,973,772	4,000,000	4,000,000					1.868	1.868	JAJO	15,357	120,823	08/17/2018	10/17/2030
04018B-AC-1	Ares LV CLO Ltd-SERIES 2020-55A CLASS B		D		1.C FE	2,500,000	100.3451	2,508,628	2,500,000	2,500,000					2.737	2.737	JAJO	14,825	28,690	05/15/2020	04/15/2031
04546K-AA-6	AASET 2018-2 US LTD-AASET 2018-2A A		C		2.B FE	785,698	95.1725	740,394	777,949	783,101		(1,432)			4.454	4.162	MON	1,444	34,650	03/01/2019	11/18/2038
04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A		D	4	1.A FE	1,900,000	99.2603	1,885,946	1,900,000	1,900,000					1.258	1.258	JAJO	4,848	44,993	03/09/2018	04/20/2031
04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLAS		D	4	1.A FE	5,000,000	99.9586	4,997,930	5,000,000	5,000,000					1.448	1.448	JAJO	14,685	128,034	07/27/2018	10/20/2031
04943A-AC-3	ATLAS SENIOR LOAN FUND L-SERIES 2017-8A		D	4	1.A FE	4,700,000	99.7844	4,689,867	4,700,000	4,700,000					1.530	1.530	JAJO	15,382	125,269	06/23/2017	01/16/2030
04943A-AE-9	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CL		D	4	1.C FE	1,700,000	99.7735	1,696,150	1,700,000	1,700,000					2.080	4.742	JAJO	14,026	54,816	06/23/2017	01/16/2030
04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CL		D	4	1.F FE	500,000	98.2602	491,301	500,000	500,000					2.780	2.780	JAJO	2,973	19,639	06/23/2017	01/16/2030
04964K-AN-1	ATRIUM CDO CORP-SERIES 9A CLASS BR		D	4	1.C FE	2,010,000	100.0060	2,010,121	2,010,000	2,010,000					1.974	4.171	FMAN	3,528	56,939	03/30/2017	05/28/2030
04964K-AS-0	ATRIUM CDO CORP-SERIES 9A CLASS CR		D	4	1.F FE	1,340,000	99.6797	1,335,708	1,340,000	1,340,000					2.774	4.993	FMAN	3,305	48,888	03/30/2017	05/28/2030
053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B		D	4	1.A FE	223,649	100.0128	223,677	223,649	223,649					1.768	3.746	JAJO	813	6,529	04/25/2017	01/18/2025
05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLAS		D	4	1.A FE	3,400,000	100.0162	3,400,551	3,400,000	3,400,000					1.815	3.853	JAJO	11,483	98,719	03/30/2017	04/25/2026
05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLAS		D	4	1.E FE	1,340,000	99.8851	1,338,460	1,340,000	1,340,000					2.565	4.638	JAJO	6,396	49,152	03/30/2017	04/25/2026
05454Y-AA-3	AWAS Aviation Capital Lt Pass Thru Ctfs		C	2	2.C FE	1,160,184	101.9548	1,182,863	1,160,184	1,160,184					4.870	4.870	JAJO	13,184	56,000	10/07/2014	10/07/2021
056162-AU-4	Babson CLO Ltd 2015-I-SERIES 2015-IA CLA		D	4	2.C FE	200,000	93.1889	186,378	200,000	200,000					2.818	5.548	JAJO	1,143	7,899	02/07/2018	01/20/2031
05616J-AE-3	BABSON CLO LTD 2015-I SUB NT		D	4	6. *	245,932	32.5529	244,147	750,000	61,074					0.000	0.000	JAJO			04/01/2015	04/20/2027
05618J-AE-1	BABSON CLO LTD 2018-III-SUB NT 144A		D	4	6. *	94,349	24.4166	49,896	204,351	49,896	(6,796)				0.000	0.000	JAJO			10/09/2014	07/20/2029
05618N-AA-0	BABSON EURO CLO 2014-2 BV-SUB NT 144A		B	4,5	6. *	670,533	46.1802	790,374	1,711,500	420,396				(8,190)	0.000	0.000	FMAN	38,509	41,900	10/07/2014	11/26/2027
05618R-AC-7	BABSON CLO LTD 2016-I SUB NT		D	4,5	6. *	2,760,915	53.0041	2,650,205	5,000,000	1,762,092					0.000	0.000	JAJO			01/22/2016	04/23/2027
05682Q-AC-0	BAIN CAPITAL CREDIT CLO -SERIES 17-1A CL		D	4	1.A FE	2,100,000	100.0058	2,100,122	2,100,000	2,100,000					1.468	3.414	JAJO	6,253	54,200	06/13/2017	07/20/2030
05683E-AA-0	Bain Capital Credit CLO-BCC 2020-2A A		D		1.A FE	3,600,000	100.3034	3,610,922	3,600,000	3,600,000					2.068	2.068	JAJO	15,301	27,640	05/29/2020	07/21/2031
05683E-AC-6	Bain Capital Credit CLO-BCC 2020-2A B1		D		1.C FE	800,000	100.4406	803,525	800,000	800,000					2.718	2.718	JAJO	4,469	7,948	05/29/2020	07/21/2031
05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A		D	4	1.A FE	4,997,779	100.0066	4,998,109	4,997,779	4,997,779					1.465	3.690	JAJO	13,624	127,278	06/30/2017	07/25/2030
05683H-AE-5	BAIN CAPITAL CREDIT CLO -SERIES 17-2A CL		D	4	1.C FE	2,100,000	100.0015	2,100,032	2,100,000	2,100,000					2.015	4.280	JAJO	7,874	65,255	06/30/2017	07/25/2030
05683H-AG-0	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A		D	4	1.F FE	500,000	99.0691	495,346	500,000	500,000					2.715	4.980	JAJO	2,526	30,590	06/30/2017	07/25/2030
05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2		D	4	1.A FE	1,100,000	98.9136	1,088,050	1,100,000	1,100,000					1.359	1.359	JAJO	2,907	26,938	03/12/2018	04/23/2031
05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS		D	4	1.F FE	400,000	96.9693	387,877	400,000	400,000					1.959	1.959	JAJO	1,524	12,236	03/12/2018	04/23/2031
05683V-AJ-3	BCC 2019-1A B		D		1.C FE	3,300,000	100.0236	3,300,779	3,300,000	3,300,000					2.098	4.432	JAJO	14,230	181,268	03/11/2019	04/18/2032
05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FL		D		1.C FE	1,700,000	100.0643	1,701,093	1,700,000	1,700,000					1.918	1.918	JAJO	11,803	23,761	03/03/2020	04/18/2033
05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A		D	4	1.C FE	1,798,000	99.2152	1,885,089	1,900,000	1,808,317		10,317			1.818	3.014	JAJO	7,006	48,490	04/01/2020	04/20/2031
05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A		D	4	1.F FE	400,000	98.6180	394,472	400,000	400,000					2.118	2.118	JAJO	1,718	12,960	04/04/2018	04/20/2031
06759J-AE-8	Barings CLO Ltd 2019-I-SERIES 19-1A CLAS		D		1.A FE	3,000,000	100.0752	3,002,256	3,000,000	3,000,000					1.887	1.887	JAJO	12,265	90,904	02/12/2019	04/15/2031
06759J-AG-3	Barings CLO Ltd 2019-I-SERIES 19-1A CLAS		D		1.C FE	3,300,000	100.0548	3,301,808	3,300,000	3,300,000					2.087	2.087	JAJO	14,921	106,704	02/12/2019	04/15/2031
06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R		D	4	1.A FE	1,800,000	100.0003	1,800,005	1,800,000	1,800,000					1.659	1.659	JAJO	5,807	49,571	07/25/2018	07/23/2030
06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2		D	4	1.A FE	1,300,000	99.8675	1,298,278	1,300,000	1,300,000					1.568	3.607	JAJO	4,189	35,299	06/23/2017	07/18/2029
06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1		D	4	1.B FE	2,500,000	100.0070	2,500,175	2,500,000	2,500,000					1.918	3.964	JAJO	9,855	76,803	06/23/2017	07/18/2029
06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C		D	4	1.F FE	900,000	100.0188	900,169	900,000	900,000					2.618	4.674	JAJO	4,843	34,072	06/23/2017	07/18/2029
06760C-AE-0	BABSON CLO LTD-SERIES 2017-1 CLASS A		D	4,5	6. *	1,088,700	56.6254	1,075,883	1,900,000	1,033,690	134,319				0.000	0.000	JAJO			06/23/2017	07/18/2029
06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		D	4	1.A FE	1,400,000	99.1855	1,388,597	1,400,000	1,400,000					1.187	3.858	JAJO	3,600	32,458	02/23/2018	04/15/2031
06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		D	4	1.C FE	1,400,000	98.1171	1,373,639	1,400,000	1,400,000					1.587	4.283	JAJO	4,814	38,152	02/23/2018	04/15/2031
06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		D	4	1.F FE	600,000	97.4527	584,716	600,000	600,000					1.987	4.692	JAJO	2,583	18,791	02/23/2018	04/15/2031
06760H-AB-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		D	4,5	6. *	192,035	65.0337	260,135	400,000	192,035					0.000	0.000	JAJO			02/23/2018	04/15/2031
06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A C		D	4	1.A FE	1,300,000	99.2003	1,289,604	1,300,000	1,300,000					1.457	1.457	JAJO	4,104	33,708	04/04/2018	04/15/2030
06760M-AA-6	BARINGS MIDDLE MARKET CL-BMM 2017-1A		D	4,5	2.C FE	8,576,075	91.9078	9,190,780	10,000,000	8,185,093					0.000	0.000	JAJO			11/08/2017	01/15/2030
06761H-AE-8	Babson CLO Ltd/Cayman Is-SERIES 19-2A CL		D		1.C FE	2,200,000	100.0402	2,200,884	2,200,000	2,200,000					2.137	2.137	JAJO	38,490	72,254	03/15/2019	04/15/2031
06761K-AE-1	Babson CLO Ltd/Cayman Is-SERIES 19-3A CL		D		1.C FE	2,600,000	100.0694	2,601,804	2,600,000	2,600,000					2.168	2.168	JAJO	58,710	85,557	04/11/2019	04/20/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06761K-AG-6	Babson CLO Ltd/Cayman Is-SERIES 19-3A CL		D		1.F FE	1,000,000	100.0263	1,000,263	1,000,000	1,000,000					2.918	2.918	JAJO	5,918	40,511	04/11/2019	04/20/2031
06761W-AA-3	Babson CLO Ltd/Cayman Is-SERIES 19-2A CL		D		6. *	855,989	64.1229	705,352	1,100,000	705,352	(150,637)				0.000	0.000	JAJO			03/15/2019	04/15/2031
07090A-AA-1	BATLN 2019-14A A1		D		1.A FE	5,000,000	100.2266	5,011,330	5,000,000	5,000,000					1.668	1.668	JAJO	16,916	259,404	02/22/2019	04/20/2032
08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2		D		1.B FE	3,400,000	99.4455	3,381,147	3,400,000	3,400,000					1.737	1.737	JAJO	23,177	38,790	02/21/2020	04/15/2029
08179L-AC-5	Benefit Street Partners -SERIES 18-14A C		D	4	1.A FE	1,600,000	98.4816	1,575,706	1,600,000	1,600,000					1.368	4.032	JAJO	4,440	39,673	02/23/2018	04/20/2031
08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2		D	4	1.C FE	1,100,000	99.6057	1,095,663	1,100,000	1,100,000					1.918	1.918	JAJO	4,336	33,793	08/01/2018	07/18/2031
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRA-BBIRD 2016-1A A		D	4,5	1.G FE	191,118	94.7004	178,976	188,992	190,121		(178)			4.213	4.015	MON	354	7,961	04/03/2017	12/16/2041
09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A		D	4	1.C FE	1,100,000	98.3433	1,081,776	1,100,000	1,100,000					1.718	1.718	JAJO	3,833	31,179	03/27/2018	04/20/2031
09629C-AE-5	BLUEMOUNTAIN CLO LTD-SERIES 17-1A CLASS		D	4	1.C FE	720,000	99.9995	719,996	720,000	720,000					1.918	3.989	JAJO	2,801	34,948	05/19/2017	07/20/2029
124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1		D		1.A FE	1,607,350	99.8386	1,697,256	1,700,000	1,618,992		11,642			1.337	2.716	JAJO	4,924	28,535	03/16/2020	10/15/2031
124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1		D		1.C FE	3,100,000	99.9404	3,098,152	3,100,000	3,100,000					1.887	1.887	JAJO	12,674	93,934	08/27/2018	10/15/2031
12481K-AC-2	CBAM 2017-2 LTD-SERIES 17-2A CLASS B1		D	4	1.C FE	900,000	100.0011	900,010	900,000	900,000					1.968	1.968	JAJO	3,640	28,105	07/31/2017	10/17/2029
12481Q-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1		D	4	1.C FE	1,300,000	98.8450	1,284,985	1,300,000	1,300,000					1.618	4.331	JAJO	4,323	35,945	02/23/2018	04/17/2031
12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R		D		1.C FE	597,730	100.0183	700,128	700,000	608,803		11,073			2.337	5.426	JAJO	3,544	17,077	03/19/2020	01/15/2031
12482N-AA-9	CBAM Ltd-CBAM 2019-10A A1A		D		1.A FE	3,448,520	100.0697	3,502,440	3,500,000	3,454,314		5,794			1.638	2.134	JAJO	35,540	136,749	03/30/2020	04/20/2032
12482N-AG-6	CBAM Ltd-CBAM 2019-10A B		D		1.C FE	500,000	100.1272	500,636	500,000	500,000					2.268	2.268	JAJO	7,625	27,746	04/10/2019	04/20/2032
12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2		D	4	1.C FE	1,000,000	99.8502	998,502	1,000,000	1,000,000					2.018	4.140	JAJO	4,093	31,386	06/02/2017	07/20/2030
12550T-AN-5	CIFC Funding 2015-IV Ltd-CIFC 2015-4A A1		D		1.A FE	3,952,000	100.0070	4,000,280	4,000,000	3,961,266		9,266			1.368	2.027	JAJO	11,099	37,640	06/04/2020	10/20/2027
12553D-AA-5	CIFC Funding 2019-I Ltd-CIFC 2019-1A A		D		1.A FE	5,158,400	100.0454	5,202,361	5,200,000	5,162,712		4,312			1.568	1.940	JAJO	16,538	217,254	03/12/2020	04/20/2032
12553D-AC-1	CIFC Funding 2019-I Ltd-CIFC 2019-1A B		D		1.C FE	1,800,000	100.0238	1,800,428	1,800,000	1,800,000					2.018	2.018	JAJO	7,367	102,289	02/15/2019	04/20/2032
126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R		D	4	1.A FE	686,230	100.0029	686,250	686,230	686,230					1.418	3.420	JAJO	2,000	17,584	03/15/2017	07/18/2026
13080B-AD-3	SYMPHONY CLO LTD-SERIES 13-12A CLASS CR		D	4	1.D FE	300,000	100.0062	300,019	300,000	300,000					2.337	4.382	JAJO	1,519	10,463	04/03/2017	10/15/2025
13876L-AA-5	CANYC 2020-1A-A FLOATING COUP		D		1.A FE	1,953,576	100.4029	1,981,259	1,973,309	1,958,521		4,945			2.157	2.695	JAJO	29,831		04/17/2020	07/15/2028
13876L-AC-1	CANYC 2020-1A-B FLOATING COUP		D		1.C FE	1,980,000	100.7072	2,014,144	2,000,000	1,980,956					2.987	2.987	JAJO	27,987		04/17/2020	07/15/2028
13887T-AC-1	Canyon Capital CLO Ltd-SERIES 19-1A CLAS		D		1.C FE	1,500,000	100.0634	1,500,951	1,500,000	1,500,000					2.237	2.237	JAJO	7,270	88,235	02/19/2019	04/15/2032
140558-AC-1	CAPITAL TRUST RE CDO LTD-SECD NT SER 200		D	4	6. *		1.2400	936	75,459						1.468	0.000	MON	(1,501)		03/02/2005	03/20/2050
14307P-AE-5	Carlyle Global Market St-SERIES C17A CLA		D	4	1.A FE	2,100,000	99.2713	2,084,697	2,100,000	2,100,000					1.514	1.514	JAJO	5,565	53,010	04/09/2018	04/30/2031
14312L-AN-7	Carlyle Global Market St-SERIES 2016-2A		D	4	1.B FE	3,000,000	99.2738	2,978,214	3,000,000	3,000,000					1.737	1.737	JAJO	11,290	86,329	07/20/2018	07/15/2027
14315J-AL-3	CARLYLE GLOBAL MARKET ST-SERIES 17-2A CL		D	4	1.A FE	4,972,000	99.9500	4,997,500	5,000,000	5,000,000					1.438	1.595	JAJO	14,584	127,527	05/18/2017	07/20/2031
14316B-AE-5	Carlyle Global Market St-SERIES 19-1A CL		D		1.C FE	1,800,000	100.0360	1,800,648	1,800,000	1,800,000					2.068	2.068	JAJO	7,550	102,066	02/21/2019	04/20/2031
14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1		D	4	1.A FE	2,000,000	99.9997	1,999,994	2,000,000	2,000,000					1.687	1.687	JAJO	7,310	115,067	09/20/2018	10/15/2030
149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLAS		D	4	1.B FE	2,020,000	100.0034	2,020,069	2,020,000	2,020,000					1.918	4.117	JAJO	7,858	61,351	04/27/2017	04/20/2029
150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR		D	4	1.C FE	1,720,000	100.0002	1,720,003	1,720,000	1,720,000					1.809	3.875	JAJO	6,051	49,991	04/07/2017	07/23/2030
15032T-AW-6	CEDAR FUNDING LTD-SERIES 13-1A CLASS BR		D	4	1.C FE	1,500,000	100.0278	1,500,417	1,500,000	1,500,000					1.980	3.853	MJSD	1,898	39,780	06/09/2017	06/09/2030
15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CL		D	4	1.A FE	1,600,000	98.7878	1,580,605	1,600,000	1,600,000					1.388	1.388	JAJO	4,505	39,997	03/21/2018	04/20/2031
16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS		D	4	1.A FE	1,300,000	99.4522	1,292,879	1,300,000	1,300,000					1.537	1.537	JAJO	4,329	34,766	04/11/2018	04/15/2030
17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CL		D	4	1.A FE	4,895,820	99.9586	4,897,971	4,900,000	4,900,000					1.368	1.540	JAJO	13,776	122,964	08/20/2018	10/17/2031
17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CL		D	4	1.C FE	2,800,000	99.8823	2,796,704	2,800,000	2,800,000					1.918	1.918	JAJO	11,038	86,007	08/20/2018	10/17/2031
21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2		D	4	1.A FE	1,500,000	98.4753	1,477,130	1,500,000	1,500,000					1.338	0.098	JAJO	4,125	37,182	03/09/2018	04/17/2030
22616C-AA-1	CRESTLINE DENALI CLO XV -SERIES 17-1A CL		D	4	1.A FE	2,200,000	100.0030	2,200,066	2,200,000	2,200,000					1.518	3.643	JAJO	6,774	57,896	04/05/2017	04/20/2030
22616C-AC-7	CRESTLINE DENALI CLO XV -SERIES 17-1A CL		D	4	1.C FE	1,430,000	99.0518	1,416,441	1,430,000	1,430,000					1.868	4.070	JAJO	5,418	42,707	04/05/2017	04/20/2030
22616C-AE-3	CRESTLINE DENALI CLO XV -SERIES 17-1A CL		D	4	1.G FE	620,000	97.8488	606,663	620,000	620,000					2.668	4.892	JAJO	3,355	23,545	04/05/2017	04/20/2030
24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A		D	4	1.A FE	1,897,528	99.3058	1,884,355	1,897,528	1,897,528					1.287	1.287	JAJO	5,291	45,922	04/05/2018	04/15/2031
26244Q-AB-9	DRYDEN SENIOR LOAN FUND-SERIES 17-49A CL		D	4	1.B FE	1,800,300	99.4677	1,790,419	1,800,000	1,800,000					1.918	2.146	JAJO	7,096	55,332	04/12/2018	07/18/2030
26251B-AN-6	Dryden XXVIII Senior Loa-DRSLF 2013-28A		D	4	1.C FE	300,180	100.0020	300,006	300,000	300,000					1.871	2.099	FMAN	717	8,304	04/12/2018	08/15/2030
26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A		D	4	1.A FE	1,900,000	99.6543	1,893,432	1,900,000	1,900,000					1.188	1.188	JAJO	4,639	44,231	03/20/2018	04/18/2031
26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B		D	4	1.C FE	1,100,000	98.6197	1,084,817	1,100,000	1,100,000					1.618	1.618	JAJO	3,658	30,429	03/20/2018	04/18/2031
26252N-AE-9	Dryden Senior Loan Fund-DRSLF 2019-72A B		D		1.C FE	1,800,000	100.0409	1,800,736	1,800,000	1,800,000					2.121	2.121	FMAN	4,878	87,162	04/25/2019	05/15/2032
27830X-AE-6	EATON 2019-1A B		D		1.C FE	1,600,000	100.1401	1,602,242	1,600,000	1,600,000					2.187	2.187	JAJO	7,581	83,590	04/25/2019	04/15/2031
27830X-AG-1	EATON 2019-1A C		D		1.F FE	500,000	100.2421	501,211	500,000	500,000					2.887	2.887	JAJO	3,127	31,168	04/25/2019	04/15/2031
27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B		D	4	1.C FE	2,000,000	100.0004	2,000,008	2,000,000	2,000,000					1.987	1.987	JAJO	8,610	62,636	09/21/2018	10/15/2030
282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1		D		1.A FE	2,132,494	100.0027	2,191,728	2,191,669	2,139,826		7,332			1.467	2.226	JAJO	6,966	21,996	06/09/2020	10/15/2031
29001L-AA-9	ELMWOOD CLO II LTD NT CL A		D		1.A FE	8,981,200	100.0880	9,007,920	9,000,000	8,984,187		2,987			1.668	1.864	JAJO	30,448	182,926	06/11/2020	04/20/2031

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29001L-AC-5	Elmwood CLO II Ltd-ELMW2 2019-2A B		D		1.C FE	1,700,000	100.1211	1,702,059	1,700,000	1,700,000					2.318	2.318	JAJO	7,992	58,527	04/05/2019	04/20/2031
29001L-AG-6	Elmwood CLO II Ltd-ELMW2 2019-2A C		D		1.F FE	800,000	100.2421	801,937	800,000	800,000					3.118	3.118	JAJO	5,059	34,031	04/05/2019	04/20/2031
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A		D		1.A FE	2,500,000	100.1161	2,502,903	2,500,000	2,500,000					2.422	2.422	JAJO			02/26/2020	04/15/2033
29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B		D		1.C FE	1,700,000	99.9996	1,699,993	1,700,000	1,700,000					2.882	2.882	JAJO			02/26/2020	04/15/2033
33882G-AA-6	FLATIRON CLO LTD-FLAT 2017-1A A		D	4	1.A FE	1,700,000	100.0048	1,700,082	1,700,000	1,700,000					1.471	3.597	FMAN	3,195	40,127	04/04/2017	05/15/2030
33882G-AB-4	FLATIRON CLO LTD-FLAT 2017-1A B		D	4	1.C FE	720,000	100.0085	720,061	720,000	720,000					1.821	4.012	FMAN	1,675	19,564	04/04/2017	05/15/2030
33882G-AC-2	FLATIRON CLO LTD-FLAT 2017-1A C		D	4	1.F FE	850,000	99.8974	849,128	850,000	850,000					2.521	4.732	FMAN	2,738	29,162	04/04/2017	05/15/2030
375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS		D		1.A FE	1,410,000	100.0010	1,500,015	1,500,000	1,422,631		12,631			1.427	3.161	JAJO	4,637	26,205	03/16/2020	10/15/2030
37890R-AE-5	GLOBAL CONTAINER ASSET L-SERIES 2015-1A		D	4	1.F FE	125,785	99.7779	125,649	125,929	125,926		9			3.450	3.455	MON	314	4,369	01/23/2015	02/05/2030
38136F-AW-3	GoldentTree Loan Management U		D		1.C FE	1,100,000	99.6096	1,095,706	1,100,000	1,100,000					1.668	1.668	JAJO	3,721	17,799	01/31/2020	04/20/2029
38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A		D	4	1.A FE	2,200,000	100.0024	2,200,053	2,200,000	2,200,000					1.668	1.668	JAJO	7,443	61,242	08/08/2018	07/20/2031
38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A		D	4	1.C FE	3,400,000	100.0029	3,400,099	3,400,000	3,400,000					1.868	1.868	JAJO	12,881	101,541	08/08/2018	07/20/2031
38138L-AA-6	GoldentTree Loan Managem-SERIES 20-7A CL		D		1.A FE	2,700,000	100.2372	2,706,404	2,700,000	2,700,000					2.118	2.118	JAJO	40,160		04/24/2020	04/20/2031
38138L-AC-2	GoldentTree Loan Managem-SERIES 20-7A CL		D		1.C FE	1,592,000	100.2638	1,604,221	1,600,000	1,592,171		171			2.858	3.142	JAJO	31,626		04/24/2020	04/20/2031
38172X-AG-4	GOLUB CAPITAL PARTNERS C-SERIES 13-16A C		D	4	1.A FE	5,000,000	100.0064	5,000,320	5,000,000	5,000,000					1.915	3.838	JAJO	17,818	150,272	06/23/2017	07/25/2029
38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A		D	4	1.A FE	2,300,000	98.5777	2,267,287	2,300,000	2,300,000					1.418	1.418	JAJO	6,615	58,196	03/29/2018	04/20/2031
39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2		D	4	1.C FE	800,000	99.4777	795,822	800,000	800,000					1.845	1.845	JAJO	2,747	23,227	03/27/2018	04/26/2031
40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLA		D	4	1.C FE	2,300,000	99.3736	2,285,593	2,300,000	2,300,000					1.918	4.180	JAJO	9,067	70,659	06/28/2017	07/18/2029
40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLA		D	4	1.F FE	1,100,000	98.8449	1,087,294	1,100,000	1,100,000					2.618	4.880	JAJO	5,919	41,643	06/28/2017	07/18/2029
40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2		D	4	1.A FE	1,000,000	100.0010	1,000,010	1,000,000	1,000,000					1.687	1.687	JAJO	23,302	28,268	08/30/2018	10/15/2030
40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B		D	4	1.C FE	2,600,000	99.9996	2,599,990	2,600,000	2,600,000					1.937	1.937	JAJO	10,911	136,756	08/30/2018	10/15/2030
40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS		D		1.A FE	4,950,000	100.3105	5,015,525	5,000,000	4,950,034					2.108	2.108	JAJO			06/03/2020	07/20/2031
40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS		D		1.C FE	792,000	100.9583	807,666	800,000	792,000					3.198	3.198	JAJO			06/03/2020	07/20/2031
413717-AC-3	Harriman Park CLO LTD-HRPK 2020-1A B1		D		1.C FE	1,900,000	100.0269	1,900,511	1,900,000	1,900,000					2.885	2.885	JAJO			03/06/2020	04/20/2031
42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A		D	4	1.A FE	19,980,000	99.3777	19,875,540	20,000,000	19,940,197		(14,422)			1.338	1.582	JAJO	54,279	519,004	02/22/2018	04/20/2031
42086V-AC-4	Hayfin Kingsland X Ltd-SERIES 2019-1A CL		D		1.C FE	4,200,000	100.0807	4,203,389	4,200,000	4,200,000					2.472	2.472	JAJO	18,748	147,979	04/03/2019	04/28/2031
42771L-AB-8	HERO FUNDING TRUST 2017--SERIES 17-2A CL		C	4,5	1.A FE	189,108	104.9368	198,470	189,132	189,132					3.280	2.767	MON	7,944		07/26/2017	09/20/2048
42771L-AC-6	HERO FUNDING TRUST 2017--SERIES 17-2A CL		C	4,5	1.A FE	145,378	106.1788	150,614	141,849	143,840		(396)			4.070	3.744	MON	1,678	5,866	07/26/2017	09/20/2048
48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS		D	4	1.A FE	2,220,000	100.0006	2,220,013	2,220,000	2,220,000					1.527	3.626	JAJO	7,344	59,143	04/03/2017	04/15/2029
48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS		D	4	1.C FE	1,430,000	99.9533	1,429,332	1,430,000	1,430,000					1.937	4.108	JAJO	6,001	44,058	04/03/2017	04/15/2029
48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS		D	4	1.F FE	480,000	99.4442	477,332	480,000	480,000					2.637	4.825	JAJO	2,742	18,205	04/03/2017	04/15/2029
48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR		D	4	1.A FE	3,879,309	100.0002	3,879,316	3,879,309	3,879,309					1.507	3.435	JAJO	12,666	102,561	06/09/2017	07/15/2030
48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2		D	4	1.C FE	1,600,000	99.6480	1,594,368	1,600,000	1,600,000					1.937	1.937	JAJO	6,715	49,295	08/30/2018	10/15/2030
48251B-AN-0	KKR Clo 16 Ltd-KKR 16 A2R		D		1.C FE	700,240	100.0023	800,018	800,000	714,425		14,185			2.018	5.175	JAJO	3,274	17,410	03/19/2020	01/20/2029
48252U-AC-1	KKR 25 B1		D		1.C FE	1,600,000	100.0431	1,600,690	1,600,000	1,600,000					2.237	2.237	JAJO	7,755	54,175	03/28/2019	04/15/2032
48253W-AA-0	KKR CLO 28 LTD-KKR 28A A		D		1.A FE	1,561,450	99.7453	1,695,670	1,700,000	1,581,034		19,584			1.357	3.535	MJSD	23,070	5,975	03/19/2020	03/15/2031
48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A		D		1.A FE	5,000,000	100.9106	5,045,530	5,000,000	5,000,000					1.717	1.717	JAJO	18,600	142,864	02/21/2019	04/15/2032
48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1		D		1.C FE	900,000	100.3226	902,903	900,000	900,000					2.315	2.315	JAJO	14,969	21,226	03/21/2019	04/25/2032
50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR		D	4	1.C FE	950,000	99.3864	944,171	950,000	950,000					1.918	3.983	JAJO	3,696	28,853	05/11/2017	07/20/2030
50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR		D	4	1.F FE	1,400,000	98.3900	1,377,460	1,400,000	1,400,000					2.618	4.711	JAJO	7,433	52,457	05/11/2017	07/20/2030
50188G-AX-1	LCM XVIII LP-LCM 18A A2R		D	4	1.A FE	1,500,000	98.9840	1,484,760	1,500,000	1,500,000					1.438	1.438	JAJO	4,375	38,258	04/12/2018	04/20/2031
50188Q-AL-5	LCM XVIII LP-LCM 19A BR		D		1.C FE	2,000,000	100.0038	2,000,076	2,000,000	2,000,000					1.987	1.987	JAJO	8,610	62,636	03/14/2019	07/15/2027
50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2		D	4	1.F FE	400,000	97.5859	390,344	400,000	400,000					2.518	4.581	JAJO	2,043	14,582	07/10/2017	07/20/2030
50200Y-AG-3	LCM 30A B		D		1.C FE	900,000	100.0233	900,210	900,000	900,000					2.068	2.068	JAJO	23,560	28,704	03/28/2019	04/20/2031
542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1		D	4	1.A FE	1,902,755	99.0391	1,881,743	1,900,000	1,900,000		(1,778)			1.438	1.663	JAJO	5,615	49,039	03/14/2018	01/17/2030
55818Y-BE-0	MADISON PARK FUNDING LTD-SERIES 15-17A C		D	4	1.C FE	2,300,000	100.0007	2,300,016	2,300,000	2,300,000					1.959	4.043	JAJO	9,010	71,095	05/23/2017	07/21/2030
55818Y-BG-5	MADISON PARK FUNDING LTD-SERIES 15-17A C		D	4	1.G FE	600,000	100.0009	600,005	600,000	600,000					2.609	4.721	JAJO	3,130	22,511	05/23/2017	07/21/2030
55819M-AE-6	Madison Park Funding Ltd-MDPK 2019-35A B		D		1.C FE	800,000	100.0360	800,288	800,000	800,000					2.068	2.068	JAJO	3,355	39,062	04/25/2019	04/20/2031
55819P-AA-7	Madison Park Funding XXX-MDPK 2019-36A A		D		1.A FE	842,400	100.1685	901,517	900,000	846,049		3,649			1.567	3.050	JAJO	3,055	18,489	03/17/2020	01/15/2033
55820R-AC-6	MADISON PARK FUNDING LTD-SERIES 17-25A C		D	4	1.C FE	1,530,000	100.0050	1,530,077	1,530,000	1,530,000					1.965	1.965	JAJO	5,595	96,541	04/12/2017	04/25/2029
55820R-AE-2	MADISON PARK FUNDING LTD-SERIES 17-25A C		D	4	1.F FE	490,000	100.0019	490,009	490,000	490,000					2.565	2.565	JAJO	2,339	36,145	04/12/2017	04/25/2029
55820R-AG-7	MADISON PARK FUNDING LTD-SERIES 17-25A C		D	4	2.C FE	550,000	100.0051	550,028	550,000	550,000					3.815	3.814	JAJO	3,905	18,863	04/12/2017	04/25/2029
55820T-AC-2	MADISON PARK FUNDING LTD-SERIES 2017-23A		D	4	1.C FE	1,600,000	99.7683	1,596,293	1,600,000	1,600,000					1.917	4.171	JAJO	5,622	47,672	06/30/2017	07/27/2030

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A C		D	4	1.C FE	900,000	98.5190	886,671	900,000	900,000					1.437	4.109	JAJO	2,802	23,154	02/23/2018	04/15/2029
55954H-AE-2	Magnetite CLO Ltd-SERIES 19-22A CLASS B		D		1.C FE	1,100,000	100.0548	1,100,603	1,100,000	1,100,000					2.087	2.087	JAJO	25,005	35,568	04/11/2019	04/15/2031
55954K-AC-9	MAGNETITE CLO LTD-SERIES 17-19A CLASS B		D	4	1.C FE	1,300,000	99.9996	1,299,995	1,300,000	1,300,000					1.888	1.888	JAJO	5,044	56,799	06/29/2017	07/17/2030
55954K-AE-5	MAGNETITE CLO LTD-SERIES 2017-19A CLASS		D	4	1.F FE	300,000	100.0093	300,028	300,000	300,000					2.518	2.518	JAJO	1,553	11,055	06/29/2017	07/17/2030
55954Y-AC-9	Magnetite CLO Ltd-MAGNE 2020-26A B FLOAT		D		1.C FE	1,300,000	100.5065	1,306,585	1,300,000	1,300,000					2.652	2.652	JAJO			05/18/2020	07/15/2030
566061-AE-7	MARBLE POINT CLO X LTD-SERIES 2017-1A CL		D	4	1.C FE	900,000	99.5959	896,363	900,000	900,000					2.037	3.997	JAJO	3,972	28,644	08/09/2017	10/15/2030
62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2		D	4	1.A FE	1,300,000	100.0002	1,300,003	1,300,000	1,300,000					1.618	1.618	JAJO	33,149	35,529	08/16/2018	10/20/2030
64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A B		D		1.C FE	800,000	99.2307	793,846	800,000	800,000					1.722	1.722	JAJO	7,611	8,398	01/31/2020	01/28/2030
64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A B		D		1.C FE	3,400,000	99.8604	3,395,254	3,400,000	3,400,000					1.718	1.718	JAJO	12,005	46,289	02/21/2020	04/19/2030
64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A		D		1.F FE	1,600,000	98.9509	1,583,214	1,600,000	1,600,000					2.168	2.168	JAJO	13,755	21,464	02/21/2020	04/19/2030
64132J-AG-0	NEUB 2019-31A B		D		1.C FE	1,600,000	100.0785	1,601,256	1,600,000	1,600,000					2.168	2.168	JAJO	37,057	52,651	04/18/2019	04/20/2031
64133K-AC-5	Neuberger Berman CLO Ltd-SERIES 2020-36A		D		1.C FE	1,000,000	100.0068	1,000,068	1,000,000	1,000,000					2.431	2.431	JAJO			03/09/2020	04/20/2033
65023P-AC-4	Newark BSL CLO 2 Ltd		D		1.A FE	7,500,000	100.0066	7,500,495	7,500,000	7,500,000					1.485	1.485	JAJO	150,400	84,162	01/28/2020	07/25/2030
65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R		D		1.A FE	4,977,500	99.7837	5,488,104	5,500,000	5,076,044		98,544			1.317	4.458	MJSD	13,275	80,251	03/24/2020	12/21/2029
65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R		D		1.C FE	600,000	99.7736	598,642	600,000	600,000					1.767	1.767	MJSD	2,123	10,675	02/05/2020	12/21/2029
670881-AA-9	OCP CLO Ltd-SERIES 20-19A CLASS A1		D		1.A FE	5,000,000	100.3434	5,017,170	5,000,000	5,000,000					2.070	2.074	JAJO	54,617		06/03/2020	07/20/2031
670881-AC-5	OCP CLO Ltd-SERIES 20-19A CLASS B		D		1.C FE	1,500,000	100.4138	1,506,207	1,500,000	1,500,000					2.820	2.825	JAJO	22,323		06/03/2020	07/20/2031
67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B		D		1.C FE	600,000	99.5048	597,029	600,000	600,000					1.818	1.818	JAJO	2,212	11,073	01/31/2020	01/20/2033
67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B		D		1.C FE	2,300,000	99.7097	2,293,323	2,300,000	2,300,000					1.818	1.818	JAJO	46,279		02/18/2020	04/18/2033
67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CL		D	4	1.A FE	2,600,000	100.0019	2,600,049	2,600,000	2,600,000					1.668	1.668	JAJO	8,796	72,377	08/24/2018	10/20/2030
67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CL		D	4	1.C FE	2,000,000	99.5332	1,990,664	2,000,000	2,000,000					1.868	1.868	JAJO	7,577	59,730	08/24/2018	10/20/2030
67576P-AE-7	Octagon Investment Partn-SERIES 19-3A CL		D		1.C FE	600,000	100.0315	600,189	600,000	600,000					2.187	2.187	JAJO	14,107	20,011	04/12/2019	04/15/2031
67576X-AA-8	Octagon Credit Investors-SERIES 20-1A CL		D		1.A FE	5,000,000	100.4051	5,020,255	5,000,000	5,000,000					2.115	2.115	JAJO			05/20/2020	04/20/2031
67576X-AE-0	Octagon Credit Investors-SERIES 20-1A CL		D		1.C FE	2,700,000	100.4036	2,710,897	2,700,000	2,700,000					2.818	2.818	JAJO	46,460		05/20/2020	04/20/2031
67592B-AE-8	Octagon Investment Partn-OCT40 2019-1A B		D		1.C FE	1,800,000	100.0360	1,800,648	1,800,000	1,800,000					2.018	2.018	JAJO	53,400	56,495	02/14/2019	04/20/2031
67592F-AE-9	OCTAGON INVESTMENT PARTNERS 41, LTD.		D		1.C FE	2,200,000	100.0315	2,200,693	2,200,000	2,200,000					2.087	2.087	JAJO	59,430	71,136	03/08/2019	04/15/2031
67707E-AG-9	OAKC 2019-2A B1		D		1.C FE	1,800,000	100.0240	1,800,432	1,800,000	1,800,000					2.059	2.059	JAJO	50,476	57,469	02/22/2019	04/21/2031
69688A-AA-9	Palmer Square CLO 2013-2-SERIES 13-2A CL		D	4	1.A FE	4,000,000	100.0019	4,000,076	4,000,000	4,000,000					1.418	1.418	JAJO	11,657	102,423	09/11/2018	10/17/2031
69701H-AA-7	Palmer Square CLO Ltd		D		1.A FE	5,000,000	100.2645	5,013,225	5,000,000	5,000,000					2.218	2.218	JAJO	71,569		05/01/2020	04/20/2029
69701H-AC-3	Palmer Square CLO Ltd		D		1.C FE	1,791,000	100.2333	1,804,199	1,800,000	1,791,458		458			2.858	3.142	JAJO	33,029		05/01/2020	04/20/2029
69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A		D	4	1.C FE	1,200,000	98.4818	1,181,782	1,200,000	1,200,000					1.668	4.383	JAJO	4,114	33,807	02/12/2018	04/18/2031
69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B		D	4	1.F FE	400,000	98.3769	393,508	400,000	400,000					1.968	4.696	JAJO	1,618	12,492	02/12/2018	04/18/2031
74979V-AE-3	RR Ltd-RRAM 2018-5A A2		D	4	1.C FE	2,000,000	100.0009	2,000,018	2,000,000	2,000,000					1.887	1.887	JAJO	8,176	60,602	09/13/2018	10/15/2031
75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLA		D	4	1.C FE	1,100,000	100.0029	1,100,032	1,100,000	1,100,000					2.065	2.065	JAJO	4,227	34,742	08/20/2018	10/25/2031
77277L-AG-2	ROCKALL CLO BV-SUB NT CL E-1B EURO		B	4	6. *		1.2100	57,621	4,762,058						2.516	0.000	MJSD	100,497	85,678	06/16/2006	06/15/2055
77277L-AH-0	ROCKALL CLO BV-SUB NT CL E-2 EURO		B	4	6. *	59,783	1.0000	2,311	231,059	2,311	(50,453)	15		4,284	2.516	2.516	MJSD	6,619	1,922	06/16/2006	06/15/2055
77277L-AK-3	ROCKALL CLO BV-SUB NT CL E-3B EURO		B	4,5	6. *		1.2100	36,259	2,996,612						0.000	0.000	MJSD			10/07/2008	06/15/2055
77340G-AL-5	Rockford Tower CLO 2017-2 Ltd		D		1.C FE	500,000	99.7871	498,936	500,000	500,000					1.737	1.737	JAJO	1,882	7,648	02/12/2020	10/15/2029
77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A		D		1.A FE	801,000	100.0008	900,007	900,000	815,980		14,980			1.408	4.414	JAJO	2,570	15,423	03/19/2020	10/20/2030
77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CL		D		1.A FE	1,215,500	99.6992	1,296,090	1,300,000	1,227,479		11,979			1.324	3.014	FMAN	2,008	18,483	03/16/2020	05/20/2031
77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A		D	4	1.A FE	4,994,000	99.9180	4,995,900	5,000,000	5,000,000					1.378	1.547	JAJO	13,975	349,222	08/06/2018	10/20/2031
77342K-AC-4	Rockford Tower CLO 2018-2 Ltd		D	4	1.C FE	1,600,000	99.5979	1,593,566	1,600,000	1,600,000					2.018	2.018	JAJO	6,549	93,171	08/06/2018	10/20/2031
77342M-AE-6	Rockford Tower CLO 2019--ROCKT 2019-1A B		D		1.C FE	1,800,000	100.0450	1,800,810	1,800,000	1,800,000					2.268	2.268	JAJO	8,280	107,784	02/20/2019	04/20/2032
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A		D	2	4.A FE	1,125,923	89.2483	1,035,945	1,160,745	1,135,247		3,566			5.750	6.204	MON	2,966	66,743	03/28/2018	06/15/2046
78110F-AA-7	RR 9 ltd-RRAM 2020-9A A1L		D		1.A FE	4,158,000	100.4560	4,219,152	4,200,000	4,162,343		4,343			2.937	3.456	JAJO	26,726	71,684	04/09/2020	04/15/2031
78434T-AA-6	SCFF 2020-1A A1-FLOATING COUP MATURITY		D		1.A FE	5,000,000	100.3978	5,019,890	5,000,000	5,000,000					2.737	2.737	JAJO	108,995		04/17/2020	04/15/2031
83610K-AA-1	SOUND POINT CLO LTD-SERIES 2017-2A CLAS		D	4	1.A FE	3,897,715	99.9370	3,897,543	3,900,000	3,900,000					1.495	1.602	JAJO	10,849	100,513	05/19/2017	07/25/2030
83614X-AA-9	Sound Point CLO Ltd-SERIES 20-1A CLASS A		D		1.A FE	5,000,000	100.3823	5,019,115	5,000,000	5,000,000					2.170	2.174	JAJO	55,748		06/05/2020	07/20/2030
85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A		D	4	1.A FE	3,992,000	99.3663	3,974,652	4,000,000	3,991,039		(1,226)			1.420	1.645	FMAN	6,944	91,888	07/27/2018	08/18/2031
85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA C		D	4	1.A FE	5,000,000	99.1933	4,959,665	5,000,000	5,000,000					1.279	3.967	JAJO	12,786	119,987	02/14/2018	04/21/2031
86315R-AC-3	Stratus CLO 2020-1, Ltd.-STRAS 2020-1A B		D		1.C FE	2,772,000	100.4644	2,813,003	2,800,000	2,771,977					4.053	4.053	FMAN			04/02/2020	05/01/2028
87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B		D	4	1.C FE	800,000	99.1212	792,970	800,000	800,000					1.688	1.688	JAJO	2,739	22,432	03/05/2018	04/20/2031
87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C		D	4	1.F FE	400,000	98.7562	395,025	400,000	400,000					2.118	2.118	JAJO	1,718	12,960	03/05/2018	04/20/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A		D	4	1.A FE	5,000,000	100.0003	5,000,015	5,000,000	5,000,000					1.398	1.398	JAJO	14,178	233,347	08/17/2018	10/20/2031
87250C-AA-5	TICP CLO Ltd		D		1.A FE	1,367,250	100.1371	1,502,057	1,500,000	1,380,559		13,309			1.558	3.525	JAJO	4,740	45,451	03/19/2020	10/20/2032
87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A		D		1.A FE	1,231,100	100.1433	1,301,863	1,300,000	1,230,382		(718)			1.498	2.840	JAJO	3,950	20,420	03/16/2020	04/20/2033
883310-AC-8	THAYER PARK CLO LTD.-THAYR 2017-1A A2		D	4	1.C FE	1,150,000	100.0029	1,150,033	1,150,000	1,150,000					1.818	4.059	JAJO	4,240	33,762	04/20/2017	04/20/2029
883310-AE-4	THAYER PARK CLO LTD.-THAYR 2017-1A B		D	4	1.F FE	530,000	100.0054	530,029	530,000	530,000					2.568	4.839	JAJO	2,760	19,590	04/20/2017	04/20/2029
88433C-AE-5	WINDR 2019-1A B		D		1.C FE	2,200,000	100.0329	2,200,724	2,200,000	2,200,000					2.098	2.098	JAJO	60,443	70,833	03/08/2019	04/20/2031
88433C-AG-0	WINDR 2019-1A C		D		1.F FE	1,500,000	100.2185	1,503,278	1,500,000	1,500,000					3.018	3.018	JAJO	51,178	62,287	03/08/2019	04/20/2031
88433R-AC-6	WIND RIVER CLO LTD-SERIES 17-2A CLASS A		D	4	1.A FE	3,310,000	99.9997	3,309,990	3,310,000	3,310,000					1.448	3.400	JAJO	9,721	84,758	05/12/2017	07/20/2030
88433R-AE-2	WIND RIVER CLO LTD-SERIES 17-2A CLASS B		D	4	1.C FE	1,160,000	99.5973	1,155,329	1,160,000	1,160,000					1.918	3.909	JAJO	4,512	35,232	05/12/2017	07/20/2030
88433R-AG-7	WIND RIVER CLO LTD-SERIES 17-2A CLASS C1		D	4	1.F FE	410,000	99.9992	409,997	410,000	410,000					2.668	4.636	JAJO	2,218	15,570	05/12/2017	07/20/2030
88434G-AC-9	THL CREDIT WIND RIVER 20-SERIES 2017-3A		D	4	1.C FE	1,200,000	99.5664	1,194,797	1,200,000	1,200,000					1.937	3.910	JAJO	5,036	36,971	08/09/2017	10/15/2030
88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CL		D	4	1.A FE	3,600,000	100.0010	3,600,036	3,600,000	3,600,000					1.687	1.687	JAJO	13,158	101,764	08/17/2018	07/15/2030
88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B		D	4	1.C FE	3,400,000	99.6548	3,388,263	3,400,000	3,400,000					1.987	1.987	JAJO	14,637	106,481	08/17/2018	07/15/2030
89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR		D	4	1.A FE	1,100,000	99.6216	1,095,838	1,100,000	1,100,000					1.487	1.487	JAJO	3,544	28,858	04/06/2018	04/15/2029
92338B-AE-5	VERDE CLO-VERDE 2019-1A B		D		1.C FE	1,900,000	100.0344	1,900,654	1,900,000	1,900,000					2.137	2.137	JAJO	49,553	62,401	03/15/2019	04/15/2032
92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2		D	4	1.A FE	1,400,000	99.1798	1,388,517	1,400,000	1,400,000					1.468	1.468	JAJO	4,224	36,587	03/29/2018	04/18/2031
92915Q-AE-3	VOYA CLO LTD-SERIES 2017-3A CLASS A1B		D	4	1.A FE	1,200,000	100.0008	1,200,010	1,200,000	1,200,000					1.568	3.596	JAJO	3,816	32,188	06/13/2017	07/20/2030
92915Q-AG-8	VOYA CLO LTD-SERIES 2017-3A CLASS A2		D	4	1.C FE	1,300,000	99.8549	1,298,114	1,300,000	1,300,000					1.988	4.053	JAJO	5,242	40,406	06/13/2017	07/20/2030
92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B		D	4	1.F FE	600,000	97.3469	584,081	600,000	600,000					2.018	4.742	JAJO	2,489	18,797	02/23/2018	04/19/2031
92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR		D		1.A FE	2,408,000	99.3747	2,782,492	2,800,000	2,465,182		57,182			1.297	4.935	JAJO	7,868	34,279	03/20/2020	04/15/2031
94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1		D	4	1.A FE	4,993,500	99.9997	4,999,985	5,000,000	4,979,754		(9,122)			1.418	1.697	JAJO	14,381	126,513	08/29/2018	10/20/2031
94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2		D	4	1.C FE	2,700,000	99.8830	2,696,841	2,700,000	2,700,000					2.018	2.018	JAJO	11,051	84,742	08/29/2018	10/20/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						639,666,856	XXX	648,015,664	659,243,184	639,414,962	(73,567)	472,188		(3,906)	XXX	XXX	XXX	3,952,851	17,935,700	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,388,843,505	XXX	3,799,469,075	3,401,083,894	3,393,611,619	(1,682,792)	(24,422)	2,969,707	22,323,553	XXX	XXX	XXX	36,003,963	124,952,549	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
57628#-AH-1	MASSMUTUAL ASSET FIN LLC SR SECD REV NT			2	3.B	167,392,344	0.0000	174,254,207	167,392,344	167,392,344					1.135	0.000	MON	2,922,676	1,089	11/16/2020	12/31/2022
5399999. Subtotal - Bonds - Affiliated Bank Loans - Issued						167,392,344	XXX	174,254,207	167,392,344	167,392,344					XXX	XXX	XXX	2,922,676	1,089	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						167,392,344	XXX	174,254,207	167,392,344	167,392,344					XXX	XXX	XXX	2,922,676	1,089	XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
10138#-AA-8	Bottom Line Systems, Inc Term Loan 12/16			2	4.C	1,257,964	100.0000	1,263,505	1,263,505	1,257,964					6.250	6.250	MAT	20,181	74,873	02/13/2017	01/06/2023
41152#-AA-4	Harbor Hydro I, LLC - Term Loan			2	4.A	1,865,943	100.0000	1,894,359	1,894,359	1,866,206					6.430	6.430	FMAN	15,399	109,224	08/18/2016	02/21/2023
42806D-A*-0	Hertz Vehicle Financing Series 2013-A V				2.B FE	5,000,000	94.8798	4,743,990	5,000,000	5,000,000					5.140	5.140	MAT	125,344	120,036	04/15/2019	03/31/2022
48275@-AA-3	KREF Lending VII 2018-1 Term Loan				1.G PL	1,870,000	100.0000	1,870,000	1,870,000	1,870,000					1.559	1.564	MON	6,036	71,556	04/13/2018	04/17/2023
48275@-AB-1	KREF Lending VII 2018-2 Term Loan				1.G PL	3,213,277	100.0000	3,213,277	3,213,277	3,213,277					1.559	1.559	MON	10,365	155,058	05/31/2018	06/07/2023
48275@-AC-9	KREF Lending VII 2018-3 Term Loan				1.G PL	7,523,780	100.0000	7,523,780	7,523,780	7,523,780					1.609	1.609	MON	25,054	255,946	03/27/2020	07/23/2023
81608#-AB-8	SEKO Worldwide, LLC Term Loan				5.A	356,782	100.0000	359,906	359,906	356,782					8.500	8.500	MAT	5,269	32,624	06/28/2019	01/06/2024
81753#-AA-3	Risk Retention Equity				6. *	242,424	93.8200	227,442	242,424	227,442	(8,630)				0.000	0.000	FMAN	191	7,835	03/22/2018	02/28/2030
87289B-AJ-3	TCP DLF VIII 2018 CLO Combo Note				2.C FE	2,909,091	95.9400	2,790,982	2,909,091	2,909,091					7.190	7.189	FMAN	53,958	192,265	05/10/2019	02/28/2030
90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC				1.E PL	1,709,461	100.0000	1,709,461	1,709,461	1,709,461					2.651	2.651	JAJO	76,341	120,493	04/25/2019	04/25/2024
90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC				1.E PL	7,005,848	100.0000	7,005,848	7,005,848	7,005,848					2.651	2.651	JAJO	75,449	331,729	04/25/2019	04/25/2024
91834#-AA-5	Van Pool Transportation DDTL				3.C PL	687,319	97.7100	671,580	687,319	687,319					6.280	6.280	MAT	12,536	29,530	05/20/2020	05/21/2024
91834#-AC-1	VP Holding Co Term A Loan				3.C PL	1,216,990	97.7100	1,213,388	1,241,826	1,216,990					5.750	5.750	MAT	18,154	79,227	05/22/2018	05/22/2024
G2885*-AA-7	DUBLIN WASTE TO ENERGY GROUP-Tranche A		B	2	3.B	2,138,423	100.0000	2,222,411	2,222,411	2,222,411				181,065	3.979	3.979	JD	114,735		12/14/2017	12/24/2032
G2959*-AA-8	A2 Dominion Housing Group Limited		B	2	1.E	4,753,700	100.0000	4,777,850	4,777,850	4,777,850				135,800	1.816	1.816	MN	129,298		05/03/2018	05/10/2027
G7239#-AA-5	Pretoria Energy Co GBP Fltg Rt Fac		B		3.B YE	3,047,551	96.0000	3,179,021	3,311,480	3,311,480				94,122	3.280	4.275	JD	128,524	65,881	12/10/2018	12/10/2028
N3527#-AA-7	Getec Infra NL BV Term Fac		B		2.B Z	4,954,950	102.4000	5,633,280	5,501,250	5,501,250				448,200	1.810	1.810	MAT	50,588	58,583	11/13/2019	11/13/2029
Q0569#-AA-9	SEQ Schools		B	2	1.G YE	4,091,604	100.0000	4,018,484	4,018,484	4,018,484				349,933	2.320	2.320	MJSD	109,555	27,949	02/23/2018	12/31/2038
Q5425#-AA-2	KWINANA WTE FIN CO Tranche A Fac		B	2	3.B YE	1,037,359	100.0000	1,154,100	1,154,100	1,154,100				118,411	3.020	3.814	MON	25,077		07/09/2020	10/17/2023
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						54,882,466	XXX	55,472,664	55,906,371	55,829,735	(8,630)			1,327,531	XXX	XXX	XXX	1,002,054	1,732,809	XXX	XXX
00118@-AF-4	AEP Hldgs Initial Term Ln			2	5.A		98.9800								6.750	6.750	MAT			07/21/2017	08/31/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00190N-AJ-8	PODS LLC			2	4.B FE	316,974	99.9060	317,206	317,504	316,974					3.750	3.750	MAT	66	14,350	06/08/2018	12/06/2024
02034D-AF-4	Almonde Inc USD 2L TLB (Apr				5.B FE	124,306	100.0360	140,050	140,000	124,306					8.250	8.250	MAT	513	4,139	06/15/2020	06/13/2025
03879R-AB-8	Arbor Pharmaceuticals In TL B			2	4.C FE	354,263	96.0000	361,800	376,875	354,768					6.000	6.000	MAT	5,865	19,276	07/19/2016	07/05/2023
05549D-AB-4	Epic Health Services, In First Lien TL			2	5.A FE	429,908	97.2080	422,126	434,250	429,908					5.250	5.250	MAT	633	25,583	03/22/2017	03/08/2024
05603H-AD-4	BVI Medical Inc Repriced EUR TL		B		4.C FE	85,441	98.0830	95,925	97,800	92,558				7,117	3.500	3.500	MAT	1,379		06/15/2020	02/28/2026
086582-A*-4	BESTOP, INC. TERM LOAN			2	4.C	790,586	97.0000	783,318	807,544	792,441					6.500	6.500	MAT	13,414	43,441	01/19/2016	07/30/2021
09522U-AD-5	Blucora Inc.			2	4.A FE	267,744	99.7500	266,241	266,908	267,744					5.000	5.000	MAT	6,784	10,746	11/28/2017	05/22/2024
09858@-AF-9	Boomerang Tube LLC Term A Ln				6. *	1,671	4.0000	1,236	30,901	1,236	(435)		29,231		5.160	5.160	MAT	264	1,354	12/30/2020	06/30/2022
10330J-AU-2	Boyd Gaming Corporation Repriced TL B2			2	3.C FE	195,857	99.0100	193,918	195,857	195,857					2.350	2.350	MAT	90	5,370	04/12/2017	09/15/2023
12644H-AV-1	CTI Foods Holding Co LLC - First Out Te				5.B GI	90,149	100.0000	91,956	91,956	90,149					8.000	8.000	MAT	1,185	7,981	11/03/2020	04/15/2024
12644H-AW-9	CTI Foods Holding Co LLC - Second Out T				5.B GI	59,819	94.0000	56,230	59,819	59,819	3,429				10.000	10.000	MAT	964	7,387	11/03/2020	04/15/2024
13134N-AG-6	Calpine Construction Finance Company L.P			2	3.A FE	436,358	98.6250	430,795	436,801	436,358					2.150	2.150	MAT	809	12,658	12/15/2017	01/15/2025
14726@-AA-0	CASCADE DRILLING, L.P. 2015 1ST LIEN T			2	4.A PL	602,480	92.0000	563,160	612,130	603,532					7.500	7.500	MAT	25,774	44,176	11/30/2020	09/01/2021
14727@-AE-1	Cascade Drilling L.P. - 2020 Cap Fee Ter				5.B Z	6,820	95.2000	6,493	6,820	6,820					7.500	7.500	MAT	44	118	11/30/2020	12/30/2022
14727@-AF-8	Cascade Drilling L.P. - 2020 PIK Term Lo				5.B Z	10,925	95.2000	10,401	10,925	10,925					7.500	7.500	MAT	255		11/30/2020	12/30/2022
15911A-AC-7	Change Healthcare Holdin New TL B due 20			2	4.A FE	311,858	99.4500	310,920	312,640	311,858					3.500	3.500	MAT	1,866	11,906	03/17/2017	01/26/2024
16117L-BX-6	Charter Communications Operating LLC - 2			2	2.C FE	437,083	99.3380	433,708	436,598	437,083					1.900	1.900	MAT	716	11,273	10/24/2019	02/01/2027
21119#-AA-8	Continental Cafe Term Loan			2	4.B	718,675	86.0600	631,114	733,341	718,675					6.750	6.750	MAT	12,513	57,965	01/30/2017	01/27/2023
21751#-AA-1	COPPER MOUNTAIN SOLAR 3 CONSTRUCTION FA			2	2.C	1,850,725	100.0000	1,875,525	1,875,525	1,855,459					3.950	3.950	JD	20,322	73,179	05/29/2015	06/30/2025
21775#-AC-9	CORA Health Services, In Mezzanine Term				5.B	1,686,892	99.8665	1,684,640	1,686,892	1,686,892					12.000	12.000	MAT	231,403		09/30/2020	05/02/2025
22412@-AA-2	CPV MARYLAND, LLC CONSTRUCTION FA			2	4.A	2,443,108	100.0000	2,470,108	2,470,108	2,449,681					5.880	5.790	MON	18,114	128,314	02/28/2017	12/31/2021
23248R-AB-0	Cvent, Inc. Re-priced TL B			2	5.A FE	436,531	96.0000	420,120	437,625	436,531					3.900	3.900	MAT	1,472	20,124	12/12/2017	11/29/2024
23361*-AA-3	DRB Systems, LLC First Lien TL			2	3.A PL	166,038	100.0000	170,296	170,296	166,038					6.500	6.500	MAT	8,889	6,880	10/06/2017	10/06/2023
25213Y-AK-1	DexKo Global Inc.			2	4.C FE	177,569	99.5000	175,202	176,083	177,569					4.500	4.500	MAT	682	8,492	01/25/2018	07/24/2024
25463#-AA-1	Direct Travel, Inc. Term Loan			2	6. Z	1,518,772	84.4000	1,307,311	1,548,947	1,307,311	(211,460)				9.500	9.500	MAT	159,595	33,307	03/22/2018	12/01/2021
25463E-AD-8	Direct Travel, Inc. Delayed Draw B			2	6. Z	230,389	84.4000	194,448	230,389	194,448	(35,941)				9.500	9.500	MAT	23,573	7,683	12/31/2019	06/01/2021
25770#-AA-9	DONCASTERS US FIN LLC GBP FAC B1 LN		B		5.B Z	232,033	90.0000	265,377	294,863	252,108				20,075	8.750	8.750	MAT	12,865		06/15/2020	03/06/2024
26581P-AB-2	Dunn Paper Inc - 2nd Lien Term Loan			2	5.B FE	977,733	90.0000	897,918	997,687	977,733					9.750	9.750	MAT	8,376	101,511	10/14/2016	08/26/2023
27031*-AB-2	EARTHCOLOR INC TERM LOAN			2	6. *		0.0000		464,987						0.000	0.000	MAT	17,858	2,547	06/29/2018	08/17/2050
28249G-AC-0	EIF Channelview Cogenera TL B			2	4.A FE	128,856	99.7080	129,126	129,504	128,856					5.250	5.250	MAT	1,208	5,069	06/28/2019	04/11/2025
31659H-AN-1	Fieldwood Energy LLC Exit 2nd Lien TL			2	6. *	21	0.0230	21	89,198	21			23,840		0.000	0.000	MAT		2,092	04/11/2018	04/11/2023
31788@-AA-9	FineLine Systems Second Lien Ter			2	5.B	2,462,494	94.7900	2,375,777	2,506,359	2,462,494					8.500	8.500	MAT	59,248	183,425	05/16/2017	11/04/2023
33887@-AB-3	Flavor Producers First Lien Term				5.A	336,410	93.9900	320,995	341,520	336,410					6.750	6.750	MAT	5,891	26,284	09/30/2020	12/15/2023
36194@-AA-6	GCS Acq Corp/Global Claims Term Loan A			2	5.B GI	364,562	100.0000	369,177	369,177	364,562					6.250	6.250	MAT	5,903	27,342	09/20/2017	09/19/2022
36249V-AG-1	GYP Holdings III 2018 Increm Term Loan			2	4.A FE		99.4600								0.000	0.000	MAT		643	06/01/2018	06/01/2025
36740U-AN-2	Gates Global LLC Repriced EUR TL		B		4.A FE	105,910	98.9380	118,502	119,774	114,732				8,822	3.000	3.000	MAT	1,230		06/15/2020	03/31/2024
36740U-AP-7	Gates Global LLC 2017 Term Ln B			2	4.A FE	299,540	99.6390	297,631	298,709	299,540					3.750	3.750	MAT	1,178	12,125	11/22/2017	04/01/2024
38133U-AC-7	Golden West Packaging Gr Term Loan			2	5.A	828,876	98.5000	823,914	836,461	828,876					6.250	6.250	MAT	4,502	59,414	02/16/2018	06/20/2023
38870#-AA-1	GraphPad Software, Inc. Unitranche				5.A	2,050,865	98.0000	2,050,865	2,092,720	2,050,865					7.000	7.000	MAT	35,635	142,447	12/21/2017	12/15/2023
39123*-AA-8	Great River Hydro Term Ln				3.B	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					0.000	0.000	JJ	24,965	147,966	07/16/2019	07/16/2029
39808C-A@-4	GRIDIRON FDG LLC Term Facility			2	1.G PL	1,541,996	100.0000	1,551,720	1,551,720	903,449					2.650	2.650	MAT	5,491	20,047	06/07/2017	05/15/2024
40227U-AB-2	Gulf Finance, LLC TL B			2	5.C FE	668,356	75.1790	518,004	689,027	668,521					6.250	6.250	MAT	3,523	49,207	09/02/2016	08/25/2023
40416V-AB-1	CD&R Plumb Buyer, LLC Term Loan B			2	4.B FE	141,910	99.4170	141,436	142,265	141,910					3.750	3.750	MAT	731	5,537	08/07/2017	07/19/2024
42330E-AB-8	Helix Gen Funding, LLC TL B			2	3.C FE	150,179	96.2500	145,273	150,933	150,179					4.750	4.750	MAT	617	7,663	06/08/2017	06/03/2024
43455J-AT-5	Hoffmaster Group Inc. Repriced 1st Li				5.A FE	7,054	87.5000	8,881	10,149	7,054					5.000	5.000	MAT	130	193	05/20/2020	11/23/2023
43534#-AB-7	Hollander Sleep Products Term Loan			2	6. *		1.2500	45,424	3,633,929						0.000	0.000	MAT			03/29/2019	06/09/2023
44969C-BF-6	Quintiles IMS Term Loan B-1			2	3.A FE	461,014	99.3500	455,454	458,433	461,014					1.900	1.900	MAT	1,430	20,482	03/07/2017	03/01/2024
45249#-AA-0	Image Intl Holdco Initial Term Ln				4.C	2,075,217	100.0000	2,112,180	2,112,180	2,075,216					5.150	5.150	MAT	32,387	162,947	07/10/2018	07/10/2023
47579S-AT-7	Jeld-Wen Inc. Amended TL B			2	3.B FE	215,681	98.6560	212,782	215,681	215,681					2.150	2.150	MAT	400	10,729	01/03/2018	12/06/2024
47779@-AC-2	Joerns Healthcare LLC - 2019 Term Loan B				5.B GI	63,408	100.0000	63,408	63,408	63,408					7.000	7.000	MAT	111	4,702	08/21/2019	08/16/2024
47779@-AD-0	Joerns Healthcare LLC - 2019 Term Loan A				5.B GI	65,945	100.0000	65,945	65,945	65,945					7.000	7.000	MAT	115	4,890	08/21/2019	08/16/2024
48275@-AD-7	KREF Lending VII 2018-5 Term Loan				1.G PL	6,787,830	100.0000	6,787,830	6,787,830	6,787,830					1.609	1.609	MON	22,603	260,007	04/15/2019	12/07/2023
48275@-AE-5	KREF Lending VII 2018-4 Term Loan				1.G PL	6,535,000	100.0000	6,535,000	6,535,000	6,535,000					1.609	1.609	MON	21,761	253,409	11/16/2018	12/07/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48275@-AF-2	KREF Lending VII - Term Loan Series 2019				1.G PL	7,936,875	100.0000	7,936,875	7,936,875	7,936,875					1.729	1.729	MON	28,414	325,696	06/28/2019	04/24/2024
48275@-AH-8	KREF Lending VII LLC - Term Loan Series				1.F PL	4,941,932	100.0000	4,941,932	4,941,932	4,941,932					2.959	2.959	MON	30,356	71,954	04/28/2020	10/24/2025
48562R-AL-3	KAR Auction Services Inc. - 2019 Term Lo			2	4.B FE	216,679	98.2500	213,354	217,154	216,679					2.440	2.440	MAT	118	7,232	09/19/2019	09/19/2026
50212X-AX-4	LPL Holdings Inc. - 2019 Term Loan B1			2	3.A FE	529,162	99.6250	527,674	529,660	529,162					1.900	1.900	MAT	56	12,906	11/12/2019	11/11/2026
50219N-AD-3	Dohmen Life Science Serv Second Lien Ter			2	5.B FE	2,137,775	90.0000	1,965,537	2,183,930	2,137,775					8.510	8.510	MAT	48,061	169,932	05/16/2018	03/16/2026
50219N-AF-8	Dohmen Life Science Serv Second Lien DDT			2	5.B FE	412,207	90.0000	371,268	412,520	412,207					8.510	8.510	MAT	9,078	87,007	05/22/2018	03/16/2026
53186*-AA-3	Life Extension Institute Term Loan B			2	5.A YE	997,425	95.1100	963,097	1,012,614	998,648					7.150	7.150	MAT	6,976	86,844	02/26/2016	02/18/2022
54047#-AA-6	Loftware, Inc. First Lien Term				5.A	1,289,925	98.2500	1,293,216	1,316,250	1,289,925					5.400	5.400	MAT	27,667	92,090	03/02/2018	02/28/2023
55377V-AK-6	MTS Sys Corp New Tranche B Term Loan			2	3.C FE	165,526	99.7500	163,883	164,294	165,526					4.000	4.000	MAT	18	7,821	07/06/2017	07/05/2023
56356X-AE-9	Welbilt Inc Term Loan B			2	5.A FE	358,089	94.5000	337,692	357,346	358,089					2.650	2.650	MAT	26	12,662	10/23/2018	10/19/2025
58506P-AH-4	MedPlast Holdings, Inc. Second Lien TL			2	5.C FE	3,675,000	88.3750	3,314,063	3,750,000	3,675,000					7.900	7.900	MAT	25,496	399,578	07/20/2018	06/29/2026
64072U-AE-2	Neptune Finco TLB			2	3.C FE	259,002	98.3570	256,027	260,304	259,002					2.410	2.410	MAT	799	7,071	05/02/2017	07/17/2025
64072U-AK-8	CSC Holdings LLC Term Loan B			2	3.C FE	291,696	98.9580	288,611	291,650	291,696					2.660	2.660	MAT	345	11,801	10/03/2019	04/15/2027
64108@-AA-3	Net Health Systems, Inc. Unitranche				4.B PL	2,424,030	98.9700	2,448,023	2,473,500	2,424,030					6.500	6.500	MAT	41,193	183,433	12/21/2017	12/15/2023
65340M-AQ-6	Niacet Corporation Second Lien Ter		B	2	5.B	1,093,641	100.0000	1,280,636	1,280,636	1,255,023				102,250	9.750	9.750	MAT	169,289	76,161	02/16/2017	02/01/2022
70558C-AD-4	Pegasus TransTech Corpor Senior Term Loa			2	5.A	2,622,870	97.0000	2,609,420	2,690,124	2,622,870					6.560	6.560	MAT	42,048	174,460	11/17/2017	11/17/2024
716367-XX-0	PPC Event Services Inc.-2020 Mezzanine				6. *	411,032	0.0000		411,908		(410,930)	(67)			8.000	7.745	MAT	11,350		07/22/2020	05/28/2023
716367-XY-8	PPC Event Services Inc.-2020 Mezzanine				6. *	410,732	0.0000		411,608		(413,075)	2,340			16.000	7.117	MAT	22,684		07/21/2020	05/28/2023
74274N-AG-8	ProAmpac Intermediate In Incremental Fir				4.C FE	40,456	99.6880	41,082	41,210	40,456					5.000	5.000	MAT	2,329		11/02/2020	10/30/2025
74950N-AB-0	Worldwide Express Second Lien Ter			2	5.B FE	1,259,524	96.0000	1,227,557	1,278,705	1,259,524					9.000	9.000	MAT	13,746	122,167	02/13/2017	02/03/2025
75972J-AB-0	Renaissance Learning, In Term Loan B			2	4.C FE	311,204	98.1090	306,085	311,984	311,204					3.400	3.400	MAT	1,894	12,195	06/07/2018	05/08/2025
75972J-AE-4	Renaissance Learning, In 2nd Lien TL			2	5.B FE	3,675,000	98.6250	3,698,438	3,750,000	3,675,000					7.150	7.150	MAT	23,074	301,549	06/08/2018	05/08/2026
76027@-AA-5	REP HS ACQ/HEMASOURCE INCRMNTL TERM LN			2	4.C	1,662,435	98.2600	1,658,385	1,687,752	1,662,435					5.750	5.750	MAT	24,631	106,060	07/19/2017	07/14/2023
76086#-AB-9	RESA Power, LLC Sr. Secured Ter			2	5.C YE	755,983	97.4300	751,586	771,411	755,983					6.000	6.000	MAT	3,986	62,847	11/09/2017	10/25/2022
76086#-AC-7	RESA Power, LLC DDTL				5.C YE	49,802	97.4300	48,522	49,802	49,802					6.000	6.000	MAT	257	4,057	12/29/2017	10/25/2022
78411E-AE-8	SpecialtyCare, Inc. Second Lien Ter			2	5.B FE	1,782,000	97.0000	1,746,000	1,800,000	1,782,000					9.250	9.250	MAT	40,260	173,321	03/23/2018	09/09/2023
78466Y-AL-2	SRS Distribution, Inc. Term Loan B			2	4.C FE	323,831	98.2860	319,078	324,642	323,831					3.150	3.150	MAT	879	14,035	06/05/2018	08/25/2022
786486-A*-1	SAFETY HOLDINGS INC-INITIAL TERM LOAN			2	5.A	1,369,200	99.5000	1,383,100	1,390,050	1,370,500					6.250	6.250	MAT	22,202	107,740	04/29/2016	04/29/2022
786486-A@-9	SambaSafety, Inc. Incremental Ter			2	5.A	116,822	99.5000	118,913	119,511	116,822					7.500	7.500	MAT	6,684	8,066	02/24/2017	04/29/2022
84148D-AB-4	SOUTHEAST POWERGEN, LLC TERM LOAN B			2	4.B FE	175,399	92.3000	163,529	177,171	175,808					4.500	4.500	MAT	687	8,547	12/11/2014	11/05/2021
84763N-AB-6	PPC Industries Inc. First Lien Term			2	5.A FE	63,064	93.9500	59,323	63,143	63,064					4.250	4.250	MAT	686	1,756	02/05/2018	01/17/2025
84986E-AB-7	Spring Renewables Invest Senior Term Loa			2	2.C PL	4,950,000	92.0000	4,600,000	5,000,000	4,950,000					4.700	4.700	MAT	38,514	236,306	04/04/2018	03/30/2038
87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A				1.A FE	2,075,410	99.4900	2,064,825	2,075,410	2,075,410					1.690	1.690	FMAN	291	21,104	12/21/2020	02/28/2030
89616@-AA-5	Trident (former US Joine Unitranche				3.B PL	4,164,870	99.7229	4,248,930	4,260,736	4,164,870					6.500	6.500	MAT	70,776	295,731	06/04/2018	04/30/2024
90343K-AR-3	U.S. Silica Company TLB due Apr 202			2	5.A FE	177,166	87.3750	155,577	178,057	177,167					5.000	5.000	MAT	1,589	8,700	05/22/2018	05/01/2025
91746#-AA-2	U.S. Retirement & Benefi Second Lien				5.B GI	3,528,000	97.5000	3,510,000	3,600,000	3,528,000					9.750	9.750	MAT	60,450	371,399	03/29/2018	02/14/2023
91746#-AB-0	USRP HLDGS INC 2nd Lien DD Term Loan				5.B GI	594,000	97.5000	579,150	594,000	594,000					9.750	9.750	MAT	13,641	62,700	07/02/2018	09/29/2025
92261#-AA-5	Velocity Technology Solu Senior TL				3.B PL	1,320,685	98.8600	1,318,817	1,334,025	1,320,685					7.000	7.000	MAT	23,864	110,329	12/11/2017	11/30/2023
92849#-AA-6	Vitalyst, LLC Term Loan			2	4.C	946,104	100.0000	967,881	967,881	946,104					7.500	7.500	MAT	18,551	102,399	08/31/2017	08/31/2022
97246F-AF-3	Wilsonart, LLC Term Loan B			2	4.B FE	381,953	100.0750	382,239	381,953	381,953					4.250	4.250	MAT	4,159	18,962	10/17/2017	12/19/2023
97382T-AB-6	WINEBOW GROUP INC 1ST LIEN TERM L			2	5.B FE	83,706	91.4250	76,913	84,127	83,825					4.750	4.750	MAT	344	4,273	07/09/2014	06/25/2021
98948G-AE-3	ZeroChaos, LLC Second Lien			2	5.B	2,234,616	98.7500	2,245,988	2,274,419	2,234,616					8.480	8.480	MAT	14,466	216,459	11/29/2017	10/31/2023
F6813#-AC-8	OPALE GROUP Category B Bond				5.B GI	970,878	99.5200	990,992	995,772	970,878					5.250	5.250	MAT	90,515		05/31/2018	05/28/2024
G4250#-AA-6	Halo Technology Bidco Li Term Loan B			2	4.C	1,687,214	100.0000	1,739,396	1,739,396	1,687,214					6.500	6.500	MAT	28,893	125,987	11/14/2017	10/01/2024
M28074-RR-1	Direct Travel, Inc. (DT Priming DDTL				6. *	54,797	100.0000	54,797	54,797	54,797					7.140	7.140	MAT	578	(5,961)	12/30/2020	10/02/2023
68620#-AA-1	Original Cakerie US TERM LN			2	5.A	372,762	100.0000	375,675	375,675	372,762					6.000	6.000	MAT	1,941	24,135	02/23/2018	07/20/2021
C1539#-AA-9	Canadian Hospital Specia Second Lien Ter				5.A	1,809,956	100.0000	1,787,387	1,787,387	1,751,639				35,734	9.750	0.314	MAT	162,812	154,899	01/31/2018	07/31/2024
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA			2	2.C	892,258	100.0000	928,066	928,066	876,629				17,884	3.021	3.021	MJSD	20,756	6,952	01/28/2015	06/30/2033
C9413P-AZ-6	Valeant Pharm Initial Term Loan			2	3.B FE	160,530	99.5630	159,669	160,370	160,530					3.150	3.150	MAT	30	6,789	06/01/2018	05/31/2025
01983#-AA-3	Allnex (Luxembourg) & Cy USD Term B-3 du		C	2	4.B FE	266,458	98.8440	263,378	266,458	266,458					4.000	4.000	MAT	918	12,236	09/27/2016	09/14/2023
08274B-9J-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE		C	2	4.C FE	181,637	81.0000	158,747	195,984	182,012					5.500	5.500	MAT	1,236	10,183	06/15/2020	08/29/2021
257694-HC-6	Alloy Finco Limited GBP Holdco PIK		B		5.B Z	191,456	35.1250	157,489	448,366	204,535				13,079	14.000	14.000	MAT	24,454		12/18/2020	03/06/2025
39843P-AH-6	Grifols S.A. EUR TLB (Nov'19		B		3.B FE	266,121	99.9330	291,004	291,200	288,288				22,167	2.250	2.250	MAT	2,530		06/15/2020	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48270C-AA-3	KST Electric Power Company S.A.P de C.V.		D		5.B GI	6,680,400	107.7000	7,194,791	6,680,400	6,680,400					3.300	3.300	JD	222,288	15,024	12/19/2019	12/31/2037
70454F-YY-0	PCB Creation SAS Senior Term Loa		B		6. *	931,436	87.6700	868,493	990,639	868,493	(99,361)			78,853	5.250	5.250	MAT	83,834	48,352	12/15/2017	12/21/2024
70454F-ZZ-6	PCB Creation SAS Senior Term Loa		B		6. *	2,136,823	87.6700	1,992,425	2,272,642	1,992,425	(227,946)			180,899	5.250	5.250	MAT	254,927	55,526	12/15/2017	12/21/2024
74338Q-YY-0	Inspiring Learning Capex / Acquisi		B		6. *	467,922	100.0000	516,037	516,037	516,037				48,115	11.010	11.010	MAT	116,874		10/20/2020	10/15/2023
878548-TD-8	Technicolor SA - 2020 EUR Term Loan B1		B		6. *	78,897	84.4170	86,419	102,372	82,409				3,512	3.000	3.000	MAT	853		09/22/2020	12/31/2024
909754-UN-1	UNIT4 N.V. - 2020 EUR Term Loan B4		B		4.C Z	511,575	100.1880	524,156	523,173	523,173				11,598	4.500	4.500	MAT	2,027		11/30/2020	09/30/2024
92418#-YY-9	Vernet SAS Capex/Acquisiti		B		5.B GI	491,451	98.5300	538,936	546,977	546,977				44,563	5.250	5.250	MAT	6,700	25,873	10/04/2019	07/31/2024
B5326#-AA-8	Isolstar Hldg Euro Fac C Loan		B		5.B GI	3,137,599	98.0600	3,278,071	3,342,924	3,242,636				264,185	5.000	5.000	MAT	138,151	161,996	12/19/2017	06/19/2025
D1200Y-AR-8	Springer Nature Deutschland GmbH - USD T		D		4.A FE	222,117	99.8540	222,162	222,487	222,117					4.500	4.500	MAT	865	10,735	10/31/2019	08/15/2024
D1638#-AA-8	Cordenka GmbH Term Loan B1		B	2	5.B GI	1,376,170	89.6500	1,331,200	1,484,886	1,441,782				115,204	7.250	7.250	MAT	146,516	50,674	07/30/2020	07/14/2023
D1676#-AA-1	UNA 306 EURO FAC B TERM LN		B	2	5.B GI	3,312,067	100.0000	3,503,100	3,503,100	3,407,745				275,524	6.000	6.000	MAT	362,534	96,048	11/30/2020	08/31/2024
D2000*-AA-0	ColourOZ MidCo Sarl EUR 1st Lien Te		B		5.B GI	354,801	93.9170	426,080	453,677	384,355				29,554	5.750	5.750	MAT	10,148		09/30/2020	09/07/2021
D2000*-AB-8	ColourOZ MidCo Sarl EUR 1st Lien Te		B		5.B GI	5,985	93.9170	7,185	7,651	6,483				498	5.750	5.750	MAT	170		09/30/2020	09/07/2021
D2000*-AC-6	ColourOZ MidCo Sarl EUR Term Loan I		B		5.B GI	473,406	93.9170	568,366	605,179	512,812				39,407	5.750	5.750	MAT	13,501		09/30/2020	09/07/2021
D2000*-AD-4	ColourOZ MidCo Sarl EUR Term Loan A		B		5.B GI	414,775	93.9170	497,975	530,229	449,301				34,526	5.750	5.750	MAT	11,829		09/30/2020	09/07/2021
D2000*-AE-2	Flint Group US LLC EUR Incremental		B		5.B GI	72,475	93.9170	87,035	92,672	78,512				6,037	5.750	5.750	MAT	2,071		09/30/2020	09/07/2021
D2265#-AB-4	Douglas GmbH EUR B2		B		5.B Z	68,491	88.9460	81,900	92,078	74,196				5,705	3.500	3.500	MAT	1,101		06/15/2020	08/13/2022
D2265*-AB-8	Douglas GmbH EUR B1		B		5.A FE	178,329	88.9460	213,240	239,741	193,183				14,854	3.500	3.500	MAT	2,867		06/15/2020	08/13/2022
D2501*-AA-4	DAVASO HLDG Euro Fac B Loan		B		5.B GI	3,891,003	98.1300	4,127,779	4,206,439	4,080,246				332,427	5.500	5.500	MAT	288,608	51,954	06/26/2018	02/09/2025
D3000@-AA-6	Flint Group GmbH EUR Incremental		B		5.B GI	3,134	93.9170	3,764	4,007	3,395				261	5.750	5.750	MAT	89		09/30/2020	09/07/2021
D5963#-AC-0	Douglas GmbH EUR B3		B		5.A FE	117,428	88.9460	140,416	157,867	127,209				9,781	3.500	3.500	MAT	1,888		06/15/2020	08/13/2022
D6001#-AF-5	Nidda Healthcare Holding GBP TLF (Jan'20		B		4.B FE	168,420	97.9060	187,112	191,114	182,992				14,571	4.550	4.550	MAT	4,174		06/15/2020	08/21/2026
D7000*-AA-9	Douglas GmbH EUR B6		B		5.A FE	89,433	88.9460	106,940	120,231	96,882				7,449	3.500	3.500	MAT	1,438		06/15/2020	08/13/2022
D7001#-AA-4	SGB-SMIT GMBH EURO FAC B TERM LN		B		5.B PL	118,256	74.3130	206,070	277,300	128,052				9,796	5.000	5.000	MAT	2,963		07/31/2020	07/18/2024
D7002#-AA-3	Rodenstock GmbH EUR TLB (Jun'19		B		4.B Z	235,339	98.7500	277,660	281,175	254,941				19,603	5.250	5.250	MAT	4,388		06/15/2020	06/30/2026
D7615#-AA-2	Springer Nature Deutschl EUR TLB15 (Oct'		B		4.A FE	441,140	99.8750	487,377	487,987	477,886				36,745	3.750	3.750	MAT	9,150		06/15/2020	08/14/2024
E2373#-AA-4	Boluda Towage, S.L. EUR TLB (Sep'19		B		3.C FE	321,014	99.4580	352,603	354,525	347,754				26,739	3.500	3.500	MAT	5,274		06/15/2020	07/30/2026
E363A6-DE-9	Deoleo S.A. - EUR Senior Term Loan		B		5.B GI	112,109	95.6250	116,206	121,522	121,522				9,414	5.000	5.000	MAT	3,719		06/24/2020	06/24/2025
E363A7-LF-5	Deoleo S.A. - EUR Junior Term Loan		B		5.B GI	63,681	175.0000	120,800	69,028	69,028				5,347	3.500	3.500	MAT	1,275		06/24/2020	06/24/2026
E363A9-PN-0	Deoleo S.A. - EUR Mandatory Convertible		B		6. *	38,821	0.0000		238,148		(42,081)			3,260	0.000	0.000	MAT			06/24/2020	04/30/2021
F0222#-AA-0	Aqualung International SA - EUR Term Loa		B	2	6. *	339,022	82.3000	327,719	398,201	327,719	(59,695)			31,355	6.000	6.000	MAT	54,373	19,945	10/29/2020	04/27/2024
F0349#-AA-8	Aqualung International S Term Loan - B1		B	2	6. *	545,836	80.3800	513,475	638,809	513,475	(108,030)			50,301	6.000	6.000	MAT	73,016	26,180	10/29/2020	04/27/2024
F0349#-AB-6	Aqualung International S Term Loan - B2		D	2	6. *	547,233	80.8600	454,813	562,470	454,813	(92,420)				6.250	2.589	MAT	22,042		10/29/2020	04/27/2024
F1414#-AA-6	Casper Bidco SAS EUR TLB3A (Feb'		B		4.C FE	188,663	92.5540	226,295	244,500	204,378				15,715	3.880	3.880	MAT	4,527		06/15/2020	07/30/2026
F1414#-AB-4	Casper Bidco SAS EUR 2L TL1A (Ju		B		5.C FE	141,211	89.0000	212,165	238,388	152,973				11,762	8.500	8.500	MAT	4,616		06/15/2020	07/31/2027
F2166#-AA-4	Pinard Emballages		B	2	5.B GI	1,991,785	98.4600	2,129,298	2,162,603	2,124,704				132,919	0.000	5.119	MAT	118,823		03/25/2020	07/19/2024
F3152*-AG-9	ERMEWA HLDG SECD SR INITIAL PP NTS 2019-		B		2.A PL	5,543,500	103.8000	6,344,775	6,112,500	6,112,500				498,000	1.880	1.880	JD	112,281	8,440	12/11/2019	12/12/2031
F3598#-AB-8	Financiere Mendel SAS EUR TLB (Mar'19		B		4.B FE	300,521	100.2860	331,019	330,075	325,553				25,032	4.660	4.660	MAT	5,303		06/15/2020	04/13/2026
F4592#-AB-2	Douglas GmbH EUR B4		B		5.A FE	207,689	88.9460	248,347	279,211	224,988				17,300	3.500	3.500	MAT	3,339		06/15/2020	08/13/2022
F5900#-AA-8	MacqPisto SAS Senior Term Loa		B		2.C PL	4,624,800	105.9248	5,179,723	4,890,000	4,890,000				398,400	2.960	2.960	MAT	73,980	132,978	08/06/2018	12/31/2030
F6512#-AA-6	NEOXCO Floating Rate Bond A		B		5.B GI	841,450	96.0900	860,051	895,048	881,723				71,908	6.240	6.240	MAT	105,781	28,092	05/29/2020	05/31/2025
F6512#-AB-4	NEOXCO Euro Bond B		B		5.B GI	118,769	95.7800	121,674	127,035	125,467				10,375	12.500	12.500	MAT	33,162		05/29/2020	08/31/2025
F6549#-AB-1	Douglas GmbH EUR B5		B		5.A FE	46,153	88.9460	55,188	62,047	49,997				3,844	3.500	3.500	MAT	742		06/15/2020	08/13/2022
F7954*-AA-3	SSCP THERMAL BIDCO EURO FAC B LN		B		5.B GI	2,071,263	98.5300	2,155,744	2,187,906	2,133,208				173,798	5.250	5.250	MAT	200,376	53,278	11/28/2017	07/31/2024
F9667#-AA-3	VACANCESELECT HOLDING EURO FAC B LN		B		5.A PL	136,097	85.4500	188,033	220,050	147,434				11,336	4.000	4.000	MAT	8,985		06/15/2020	12/04/2025
G0128@-AA-6	AGILITY TRAINS EAST LIMI GBP Revolver		B	2	2.B YE	4,684,153	96.6061	4,773,270	4,940,961	4,940,961				178,909	2.513	2.403	MON	71,918	6,993	08/28/2020	09/30/2043
G0391#-AA-4	Anord Mardix Term Loan - USD		D		5.B	1,834,670	97.7800	1,848,260	1,890,223	1,834,670					5.750	5.750	MAT	88,659	118,277	11/30/2020	02/20/2025
G0391#-AB-2	Anord Mardix Term Loan - GBP		B		5.B	2,647,328	97.7800	2,604,079	2,663,202	2,584,910				74,808	5.750	5.750	MAT	333,471		11/30/2020	02/20/2025
G0728#-AA-8	Awaze Limited EUR TLB1 (Apr'1		B		4.B Z	440,966	97.0360	527,888	544,013	477,697				36,731	4.250	4.250	MAT	13,094		06/15/2020	04/30/2025
G0759#-AA-0	BBD BIDCO LTD GBP FAC B1 LN		B		4.B FE	361,753	98.3570	416,228	423,181	393,051				31,298	4.840	4.840	MAT	6,727		06/15/2020	11/13/2026
G1737*-AA-9	BUCHAREST BIDCO LTD Fac B Term Loan		B		5.B	2,397,633	79.2000	2,021,173	2,551,986	2,475,427				70,359	7.250	7.250	MAT	466,762		07/05/2018	07/09/2025
G215A#-AA-0	Node4 Ltd Unitranche - B2		B	2	5.B	1,647,916	100.0000	1,789,691	1,789,691	1,736,982				49,370	7.000	7.000	MAT	201,765		06/27/2017	10/07/2023
G215A#-AB-8	Node4 Ltd Acquisition Fac		B	2	5.B	308,010	100.0000	326,619	326,619	325,656				9,256	7.000	7.000	MAT	36,822		05/14/2019	10/07/2023

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2490#-AA-0	Craighouse CDA 2 LTD CDN Tranche A FAC		B		2.C	4,246,256	100.0000	4,367,387	4,367,387	4,367,387				89,096	2.660	2.660	MJSD	143,122	33,179	10/22/2019	09/30/2034
G2656#-AA-0	DANU II - TermLoan Prime		B	2	3.B	3,046,306	100.0000	2,867,939	2,867,939	2,867,939				81,515	2.961	2.961	JD	78,575	41,590	04/25/2016	06/30/2030
G2656#-AB-8	DANU II - TermLoan Prime		B	2	4.A	407,895	100.0000	384,012	384,012	384,012				10,915	4.851	4.851	JD	18,129	9,123	04/25/2016	06/30/2030
G2905#-AD-3	EG Finco Limited EUR TLB1 (Jan'1		B		4.C Z	524,701	97.8280	584,036	597,003	568,407				43,706	4.000	4.000	MAT	8,166		06/15/2020	01/31/2025
G3087#-AB-5	EQUITIX SOLAR - FLOATING FACILITY		B	2	2.B PL	950,780	100.0000	1,040,736	1,040,736	1,040,736				29,581	2.489	2.580	JD	39,544		06/01/2017	12/31/2035
G4700H-AE-0	I-Logic Technologies Bidco Limited		D	2	4.B FE	400,000	98.3750	393,500	400,000	400,000					3.750	3.750	MAT	1,292	19,938	10/15/2018	12/21/2024
G4939*-AA-9	Iris Bidco Limited GBP TLB (Jul'18		B		4.B FE	72,369	99.3330	81,360	81,906	78,630				6,261	4.270	4.270	MAT	1,691		06/15/2020	09/03/2025
G5244#-AA-2	Keys Group (Kestrel Bidc Term Loan B		B		5.B	2,752,020	100.0000	2,886,725	2,886,725	2,807,340				79,793	5.500	5.500	MAT	157,880	155,807	12/22/2017	12/22/2024
G5244#-AB-0	Keys Group (Kestrel Bidc Capex/Acquisiti		B		5.B	1,720,485	100.0000	1,732,035	1,732,035	1,732,035				58,944	5.500	5.500	MAT	107,882	58,255	02/14/2020	12/22/2024
G5503*-AA-2	LISTRAC BIDCO LIMITED GBP TERM LOAN B		B	2	6. *	1,007,949	78.7600	786,991	999,227	786,991	(49,408)			29,350	5.340	5.340	MAT	122,988		09/30/2020	06/30/2022
G5503*-AB-0	Listrac Bidco Limited - GBP Acquisition		B	2	6. *	44,815	78.7600	41,722	52,974	39,929	(1,275)			1,358	5.340	5.340	MAT	6,526		09/30/2020	06/30/2022
G6031#-AA-7	MerseyLink - Revolver OAM		B		2.B Z	2,020,899	96.0394	2,097,822	2,184,335	2,184,335				62,085	2.827	2.555	MS	74,391		06/30/2017	03/31/2032
G6361@-AA-9	NYOP EDUCATION (ABERDEEN AMORTISING TERM		B	2	2.B PL	4,778,892	95.9000	4,285,381	4,468,593	3,940,580				112,002	1.602	1.602	MS	82,739		08/18/2014	03/31/2037
G6469@-AA-0	Newcastle Estate A1		B		5.B GI	939,136	97.8000	1,015,689	1,038,536	986,696				28,045	1.195	4.417	JJ	7,051	8,460	03/29/2019	07/15/2049
G6469@-AB-8	Newcastle Estate A2		B		2.B PL	575,583	98.4000	625,763	635,938	604,732				17,188	1.195	1.195	JD	4,225	5,180	03/29/2019	06/12/2028
G6562A-AF-4	Nomad Foods Europe Midco Limited		C		3.C FE	318,103	98.6750	313,967	318,183	318,103					2.410	0.004	MAT	341	9,332	12/20/2017	05/15/2024
G6902#-AA-3	PARC ADFER LTD GBP TERM LN FAC		B	2	2.B PL	3,805,584	100.0000	3,996,880	3,996,880	3,996,880				117,207	3.715	3.556	MON	143,167	12,792	02/20/2020	10/15/2042
G7132#-AB-1	PLANETS UK BIDCO LTD GBP FAC B1-A LN		B		2.B Z	7,016,204	100.0000	7,508,050	7,508,050	7,395,429				379,225	2.474	2.474	MJSD	53,615		09/18/2020	09/18/2027
G7329@-AA-8	Reward Gateway Term Loan B		B		5.A YE	2,331,551	100.0000	2,414,862	2,414,862	2,354,490				66,921	6.000	6.000	MAT	261,251		05/15/2018	05/15/2024
G7329@-AB-6	Reward Gateway Term Loan C		B		5.A YE	227,502	100.0000	241,418	241,418	235,382				6,690	6.000	6.000	MAT	26,118		06/29/2018	05/15/2024
G7445#-AA-5	Red Funnel Ferry Senior Term Loa		B		2.C PL	5,093,010	119.9152	6,384,153	5,323,890	5,323,890				151,320	5.010	5.010	MAT	547,338		09/12/2018	09/12/2030
G7568#-AA-6	Richmond Cayman LP New Term Loan B		B		4.C FE	464,394	94.0000	537,813	572,142	504,572				40,178	4.340	4.340	MAT	10,103		06/15/2020	03/03/2024
G7584#-AA-6	RIVA HOLDCO 2 LTD Euro Fac B Ln		B		5.A	4,450,263	99.1600	4,778,896	4,819,379	4,692,108				381,469	7.000	7.000	MAT	320,656	260,552	07/22/2020	07/06/2025
G8278#-AA-5	SOUTH HOOK LNG TERM CO LTD GBP TERM LN		B	2	1.G	4,460,972	95.4000	4,817,390	5,049,676	4,807,243				153,793	1.705	1.705	JJ	44,446	25,091	11/09/2020	01/23/2030
G8756#-AA-6	Temple Bidco GBP Facility B		B	2	5.A	1,566,843	99.5200	1,706,325	1,714,555	1,658,832				47,149	5.500	5.500	MAT	170,329		08/31/2017	08/04/2024
G8766#-AA-4	Textainer Marine Contain Series 2018-I C		C		1.F PL	2,353,139	100.2148	2,358,193	2,353,139	2,353,139					2.450	2.450	MAT	4,987	109,427	02/15/2018	02/15/2028
G8781@-AA-7	THAMES WATER CONSTRUCTION FA		B	2	3.A	7,186,500	108.7000	7,419,319	6,825,500	6,825,500				194,000	3.880	3.880	MS	332,603		03/31/2016	03/30/2026
G9124#-AA-9	TUNSTALL GROUP FIN LTD EURO FAC B LN		B		4.B Z	277,691	97.0000	280,273	288,942	288,942				11,250	5.000	5.000	MAT	6,020		08/03/2020	07/30/2025
G9420#-AA-0	Vue International BidCo EUR TLB1 (Jun'1		B		5.A FE	211,190	84.7140	228,226	269,408	228,781				17,591	4.750	4.750	MAT	4,546		06/15/2020	06/30/2026
H41393-XY-2	Inspiring Learning - 2020 GBP Stub Unitr		B		6. *	56,597	100.0000	63,201	63,201	61,038				4,442	9.000	9.000	MAT	2,526		10/20/2020	10/25/2024
H41727-PP-9	In'Tech Medical S.A.S.		C		5.B GI	638,336	99.5200	651,561	654,704	642,702		(12,002)			5.250	5.250	MAT	46,191		12/17/2018	07/12/2024
H41727-QQ-6	In'Tech Medical S.A.S.		B		5.B GI	182,222	99.5200	199,528	200,490	196,426		(3,728)		15,999	4.000	4.000	MAT	11,447		12/17/2018	07/12/2024
H41727-RR-3	In'Tech Medical S.A.S. - EUR Acquisition		B		5.B GI	119,783	97.5000	124,280	127,466	126,000		(133)		10,264	0.000	0.227	MAT		3,216	12/17/2018	07/12/2024
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE		C	2	4.C FE	181,637	81.0000	158,747	195,984	182,012					5.500	5.500	MAT	1,236	10,183	06/15/2020	08/29/2021
L0166M-AE-8	Alison Bidco S.a.r.l.- EUR 1st Lien Term		B	2	4.C FE	255,933	79.8750	285,821	357,836	277,251				21,318	5.500	5.500	MAT	9,847		06/15/2020	08/30/2021
L0174#-AA-1	Allnex (Luxembourg) & Cy USD Term B-2 du		C	2	4.B FE	353,665	98.8440	349,576	353,665	353,665					4.000	4.000	MAT	1,218	16,240	09/27/2016	09/14/2023
L0175#-AA-0	Alpha Trains Holdco Sarl EURO TERM LN FA		B	2	2.B	4,144,299	103.4549	4,800,517	4,640,203	4,640,203				378,048	2.200	2.200	MAT	104,455	96,048	03/26/2015	03/05/2030
L0175*-AB-2	Alpha Trains Finance S.A. - 2020 EUR Fix		B		3.B	1,493,811	99.3949	1,654,484	1,664,556	1,664,556				170,745	3.530	3.530	MAT	43,400		03/31/2020	03/31/2027
L0808#-AH-0	BEACON FINCO SARL SR SECD FAC F		B		2.C PL	6,353,000	100.0000	6,825,500	6,825,500	6,825,500				194,000	2.231	2.231	JD	191,223	103,928	06/24/2019	06/24/2031
L1300#-AB-4	CEP IV Investment 16 S.a EUR TLB (Sep'17		B		5.B Z	86,330	89.3280	109,203	122,250	93,521				7,191	3.500	3.500	MAT	2,223		06/15/2020	09/30/2024
L1957L-AB-7	Consolidated Energy Fina First Lien TL		D		4.A FE	123,706	95.3750	118,281	124,016	123,706					2.650	2.650	MAT	73	3,627	05/21/2018	05/02/2025
L2669*-AA-3	EARTH HOLDCO 1 SARL EURO SR SECD PIK NT		B		4.B Z	65,537	0.0000		70,724	70,724				5,188	10.000	10.000	MAT	3,772		08/10/2020	08/09/2027
L3669#-AA-7	Finerge Renewable Group 2.368 31/12/2035		B		2.C	7,672,394	104.3000	8,721,423	8,361,863	8,361,863				681,261	2.370	2.370	MJSD	103,250	187,208	04/30/2019	12/31/2035
L5582B-AT-4	ION Trading Technologies Incremental USD		D	2	4.B FE	441,835	99.6430	445,296	446,891	441,835					5.000	5.000	MAT	5,710	25,380	09/07/2018	11/21/2024
L5582B-AU-1	ION Trading Technologies Repriced EUR TL		B		4.B FE	339,214	99.8440	386,206	386,809	367,469				28,255	4.250	4.250	MAT	5,629		06/15/2020	11/21/2024
L5872@-AA-7	LSF10 XL Bidco S.C.A. EUR TLB3 (Sep'1		B		4.C Z	517,343	99.0470	613,365	619,266	560,436				43,093	4.000	4.000	MAT	8,464		06/15/2020	10/12/2026
L8908Y-AC-2	Sunshine Luxembourg VII EUR TLB (Jul'19		B		4.C FE	74,603	99.6430	85,270	85,575	80,817				6,214	3.500	3.500	MAT	1,088		06/15/2020	10/01/2026
L9005*-AA-1	Tackle S.a.r.l EUR Incremental		B		4.B Z	486,432	99.4890	533,378	536,117	526,950				40,518	3.750	3.750	MAT	6,450		06/15/2020	08/14/2024
M7S8A8-YY-5	NextPharma GmbH Capex Facility		B		5.B GI	658,133	100.0000	737,566	737,566	737,566				69,925	6.000	6.000	MAT	50,647	7,074	11/30/2020	08/31/2021
N0288#-AA-2	Alpha AB Bidco B.V. EUR TLB (Sep'18		B		4.C Z	106,621	98.1960	120,045	122,250	115,502				8,881	3.750	3.750	MAT	1,605		06/15/2020	07/30/2025
N0657*-AA-9	AS Adventure B.V. EUR TLB (Mar-15		B		5.B PL	306,329	49.5830	438,712	884,803	331,801			131,708	25,472	5.500	5.500	MAT	11,015		08/19/2020	04/14/2022
N2736#-AB-4	Douglas GmbH EUR B7		B		5.B Z	49,508	88.9460	59,199	66,557	53,631				4,124	3.500	3.500	MAT	796		06/15/2020	08/13/2022
N5557#-AA-5	Mediq B.V. New EUR TLB1 fa		B		4.B PL	325,087	99.9750	355,024	355,113	352,166				27,079	4.250	4.250	MAT	6,959		06/15/2020	02/28/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N5946*-AB-7	NSI N V EURO LN FAC		B		2.C	4,785,060	110.6340	5,680,503	5,134,500	5,134,500				418,320	2.460	2.460	MAT	23,157	171,000	10/24/2018	10/25/2028
N8135*-AF-3	Solace Midco B.V. - EUR Term Loan		B		4.B PL	1,316,066	92.1096	1,351,248	1,467,000	1,452,330				118,325	1.610	1.610	MAT	29,536	3,957	12/04/2019	12/04/2026
N8135*-AG-1	Solace Midco B.V. DSRF		B		4.B PL	146,280	94.4838	154,009	163,000	163,000				16,720	1.510	1.510	MAT	2,285		03/31/2020	12/04/2024
N9146#-AE-7	Van Oord NV - EUR Term Loan		B		2.C	4,818,580	109.1936	5,740,035	5,256,750	5,256,750				428,280	2.220	2.220	MAT	147,171	52,573	04/01/2019	04/01/2029
P3596#-AA-1	EVM ENERGIA DEL VALLE DE MEXICO USD SR S		D	2	2.C PL	2,042,426	100.0000	2,042,426	2,042,426	2,042,426					6.190	6.195	JD	63,564	126,426	07/31/2018	06/30/2037
Q0146#-AA-1	AESTHETICS AUSTRALIA GROUP FAC B LN		B	2	6. *	2,621,517	98.6300	2,611,787	2,648,065	2,556,522	(788)			231,550	6.000	6.000	MAT	188,999	71,606	04/06/2020	09/08/2023
Q3787@-AA-1	Findex Group Ltd Term Loan B		B		5.A YE	2,871,539	98.4400	2,963,469	3,010,432	2,920,119				254,286	5.270	5.270	MAT	250,304	85,589	05/31/2018	05/30/2024
Q5425*-AA-6	LANE COVE TUNNEL-TermLoan Prime		B	2	3.A YE	2,620,275	97.7290	2,631,744	2,692,900	2,692,900				234,500	3.345	3.345	FMAN	69,358	20,079	07/20/2016	05/20/2028
Q6880#-AA-8	Novotech (Australia) Pty Term Loan B1		B	2	4.C	1,702,477	97.9400	1,695,488	1,731,150	1,670,560				145,474	7.000	7.000	MAT	86,202	51,961	09/29/2017	09/29/2023
Q7677@-AB-3	PLENARY HEALTH FIN CO PTY LTD AUST SER B		B	2	1.F FE	7,026,612	102.7000	7,189,046	7,000,045	7,000,045				609,570	3.085	3.752	MJSD	176,777	49,116	10/19/2016	06/30/2040
Q8506*-AA-2	Simulation Software Bullet Term Loan		B	2	5.A YE	2,298,956	96.6500	2,248,875	2,326,824	2,255,856				196,442	5.560	5.560	MAT	145,559	73,540	09/29/2017	09/15/2022
Q8506*-AB-0	Simulation Software Fac B Bullet Term		D		5.A YE	2,081,592	96.6500	2,075,150	2,147,078	2,081,004					6.500	6.500	MAT	35,665	155,516	12/08/2017	09/29/2022
Q9550#-AA-1	WATTLE POINT HOLDINGS PT AUD FACILITY B		B	2	2.B	4,005,940	101.0395	3,615,079	3,577,886	3,577,886				311,565	2.850	2.850	MAT	188,945	8,179	11/24/2014	11/20/2024
W4944#-AA-0	JEEVES INFO SYS AB SEK TERM LN B-1		B	2	4.C	533,684	100.0000	622,028	622,028	606,477				73,438	5.750	5.750	MAT	36,462	31,077	12/19/2016	12/20/2022
W4944#-AB-8	JEEVES INFO SYS AB CHF TERM LN B-2		B	2	4.C	191,664	100.0000	227,267	227,267	221,585				18,706	5.750	5.750	MAT	17,315	5,961	12/19/2016	12/21/2022
W4944#-AC-6	JEEVES INFO SYS AB CHF TERM LN B-3		B	2	4.C	392,552	100.0000	465,471	465,471	453,834				38,311	5.750	5.750	MAT	62,034	11,806	12/19/2016	12/21/2022
W4944#-AD-4	Jeeves Info EURO TERM LN B-4		B	2	4.C	301,058	99.6500	333,919	335,092	326,715				26,618	5.750	5.750	MAT	40,150	8,998	06/07/2017	12/20/2022
W9818#-AA-2	Verisure Holding AB EUR TLB1-E (May		B		4.B Z	295,198	99.6630	328,430	329,541	319,786				24,589	2.750	2.750	MAT	3,863	673	06/15/2020	10/21/2022
X5215#-AA-8	Mascot Bidco Oy EUR TLB (Mar'19		B		4.C FE	451,937	95.1380	535,009	562,350	489,582				37,626	4.500	4.500	MAT	8,646		06/15/2020	03/30/2026
39808C-ZZ-1	GRIDIRON FDG LLC Term Facility		B	2	1.G PL	638,547	101.5228	648,271	638,547	638,547	19,664				4.200	4.200	MAT			06/07/2017	05/15/2024
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						299,726,991	XXX	308,588,838	316,833,811	303,661,617	(1,729,752)	(13,590)	184,779	10,901,300	XXX	XXX	XXX	10,707,662	9,539,002	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						354,609,457	XXX	364,061,502	372,740,182	359,491,352	(1,738,382)	(13,590)	184,779	12,228,831	XXX	XXX	XXX	11,709,716	11,271,811	XXX	XXX
7699999. Total - Issuer Obligations						2,753,291,139	XXX	3,177,359,466	2,750,552,260	2,757,282,955	(975,639)	(1,194,852)	1,787,433	22,327,459	XXX	XXX	XXX	32,901,415	107,036,989	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						33,324,131	XXX	40,987,292	45,375,587	36,771,825	2,748	658,333	1,182,274		XXX	XXX	XXX	347,309	1,378,958	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						109,717,897	XXX	111,301,864	108,701,796	108,641,608	(636,334)	(38,270)			XXX	XXX	XXX	535,189	4,804,967	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						639,666,856	XXX	648,015,664	659,243,184	639,414,962	(73,567)	472,188		(3,906)	XXX	XXX	XXX	3,952,851	17,935,700	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans						167,392,344	XXX	174,254,207	167,392,344	167,392,344					XXX	XXX	XXX	2,922,676	1,089	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						354,609,457	XXX	364,061,502	372,740,182	359,491,352	(1,738,382)	(13,590)	184,779	12,228,831	XXX	XXX	XXX	11,709,716	11,271,811	XXX	XXX
8399999 - Total Bonds						4,058,001,824	XXX	4,515,979,995	4,104,005,353	4,068,995,046	(3,421,174)	(116,191)	3,154,486	34,552,384	XXX	XXX	XXX	52,369,156	142,429,514	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 451,116,119 1B $ 91,355,170 1C $ 307,686,965 1D $ 119,043,418 1E $ 143,070,931 1F $ 347,127,537 1G $ 431,016,105
2A $ 506,707,846 2B $ 720,448,471 2C $ 391,988,141
3A $ 63,460,752 3B $ 226,516,133 3C $ 33,370,827
4A $ 34,024,670 4B $ 44,446,993 4C $ 21,426,152
5A $ 33,258,532 5B $ 78,092,860 5C $ 6,615,384
6 $ 18,222,040

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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
00117@-12-4	AFC-Dell Holding Corp. Perpetual Pref St	R		358.020	0.00	0.000	35,802	169.474	60,675	35,802									5.B	11/15/2018
00117@-12-4	AFC-Dell Holding Corp. Perpetual Pref St			59.820	1.00	0.000	5,982	169.474	10,138	5,982									5.B	08/14/2020
04226Y-MM-4	ARMOR HOLDCO, INC-PERPETUAL PREF STK			97.850	100.00	0.000		0.000											6. *	09/20/2011
270044-YY-0	Earthcolor, Inc. Perpetual Pref Stk	R		129.000	0.00	0.000		0.000											6. *	02/16/2016
43923#-12-6	Hoosier HD Holdings, Inc.-Redeemable Pre	R		60.800	0.00	0.000	60,739	999.000	60,739	60,739									5.C	08/17/2015
56523#-11-4	Maple Holdings, Inc-Redeemable Pref Stk	R		1,680.000	0.00	0.000	1,646,400	1,828.920	3,072,586	1,646,400									5.B GI	04/11/2016
49446R-74-5	KIMCO REALTY CORP-PERPETUAL PREF STK SER			0.000	0.00	0.000	(13,378)	0.000											3.	09/19/2014
637417-80-9	NATL RETAIL PROPERTIES-PERPETUAL PREF ST			0.000	0.00	0.000	(28,642)	0.000											2. FE	09/15/2016
74460W-60-2	PUBLIC STORAGE-PERPETUAL PREF STK SER U			0.000	0.00	0.000	(4,995)	0.000											2. FE	09/15/2014
92339V-20-9	VEREIT INC-PERPETUAL PREF STK			0.000	0.00	0.000	758	0.000											3. FE	01/29/2016
56523#-12-2	Maple Holdings, Inc-Redeemable Pref Stk	R		420.000	0.00	0.000	411,600	1,593.880	669,430	411,600									5.B GI	04/11/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,114,266	XXX	3,873,568	2,160,523									XXX	XXX
00117@-11-6	AFC-Dell Holding Corp. - Preferred Serie			16.760	0.00	0.000	1,676	119.715	2,006	1,676									5.B GI	12/31/2019
00117@-33-0	AFC-Dell Holding Corp. - Preferred Share			23.170	0.00	0.000	23	107.696	2,495	23									5.B GI	12/31/2019
18469P-4#-4	ClearBridge Energy MLP Op Fd-Mand Redeem	R		4.000	0.00	0.000	400,000	106,904.600	427,618	400,000	12,780	4,260							2.B FE	03/26/2015
21775@-12-3	CORA Health Services, In Preferred Equit	R		419.750	0.00	0.000	39,876	158.627	66,584	39,876									5.C	06/30/2016
527288-2*-4	Jefferies Financial Group Inc -CONV PREF	R		2,000.000	0.00	0.000	2,000,000	1,106.619	2,213,238	2,000,000		88,092							3.A FE	02/28/2013
59047@-PP-8	MES Partners, Inc. (Mill Preferred Stock	R		12,127.830	0.00	0.000		0.000		4,868				(4,868)			(4,868)		6. Z	07/25/2019
59047@-RR-2	MES Partners, Inc. (Mill Preferred Stock			538.800	0.00	0.000	67,730	125.705	67,730	193,968				(126,238)			(126,238)		6. *	09/22/2020
67082Z-QQ-8	BearCom Acquistition Cor Preferred Stock			7.640	1,000.00	0.000	4,406	858.305	6,557	4,742				(336)			(336)		6. Z	09/29/2020
67101*-13-1	OAO Acquisitions, Inc. Preferred Stock S			74.350	1,000.00	0.000	48,656	654.415	48,656	74,350				(17,798)			(17,798)		6. *	07/06/2018
86801#-PP-5	Sunvair Aerospace Group, New Preferred S			8.680	0.00	0.000	21,744	2,505.109	21,744	21,746				(2)			(2)		4.C Z	12/21/2020
89147L-2#-6	Tortoise Energy Infrastr-Mand Redeem Pre	R		18,597.000	0.00	0.000	178,330	10.203	189,743	185,970	7,439	8,322							1.E FE	12/17/2014
89147L-3#-5	Tortoise Energy Infrastr-Mand Redeem Pre	R		17,618.000	0.00	0.000	168,942	10.794	190,172	176,180	7,752	16,587							1.E FE	12/17/2014
486606-4#-0	KAYNE ANDERSON MLP INVT CO-REDEEM PREF S			0.000	0.00	0.000	(3,453)	0.000											1. FE	11/09/2010
98717#-ZZ-0	York Wall Holding-Class A Preferred Stoc	R		823.000	0.00	0.000	82,296	100.000	82,300	82,296									6. *	02/05/2019
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							3,010,226	XXX	3,318,843	3,185,695	27,971	117,261		(149,242)			(149,242)		XXX	XXX
8999999 - Total Preferred Stocks							5,124,492	XXX	7,192,411	5,346,218	27,971	117,261		(149,242)			(149,242)		XXX	XXX

1A $	1B $	1C $	1D $	1E $ 347,272	1F $	1G $
2A $	2B $ 400,000	2C $				
3A $ 2,000,000	3B $	3C $				
4A $	4B $	4C $ 21,744				
5A $	5B $ 2,101,483	5C $ 100,615				
6 $ 203,088						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
00165C-10-4	AMC Entertainment Holdin-COMMON STOCK			1,075.000	2,279	2.120	2,279	11				2,268		2,268		07/31/2020	
032332-50-4	AMTECH SYSTEMS INC-COMMON STOCK			1,776.000	11,331	6.380	11,331	10,578				(1,385)		(1,385)		02/02/2015	
125141-10-1	CECO Environmental Corp-COMMON STOCK			313.000	2,178	6.960	2,178	1,928				(219)		(219)		08/28/2013	
427098-11-6	Hercules Inc			750.000	19,478	25.970	19,478	672				188		188		12/09/2016	
66989V-10-7	NOVATION COS INC-COMMON STOCK REIT			2,886.000	140	0.048	140					(10)		(10)		06/01/2013	
78532R-WW-9	Sabine Oil & Gas LLC			153.000	459	3.000	459	378								12/31/2018	
F9062J-32-2	Technicolor SA-COMMON STOCK		B	26,672.000	59,311	2.224	59,311	12,206				46,562		46,562	543	09/22/2020	
G48833-11-8	Weatherford Internationa-COMMON STOCK		C	62,976.000	377,856	6.000	377,856	116,159				261,697	1,115,902	(854,205)		12/30/2019	
N53745-10-0	LyondellBasell Industrie-COMMON STOCK CL		C	2.000	183	91.660	183					(6)		(6)		10/19/2012	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					473,215	XXX	473,215	141,932				309,095	1,115,902	(806,807)	543	XXX	XXX
00027*-10-9	AAA Partners, Inc. Common Stock	R		358,013.000	1,002,397	2.800	1,002,397	358,013				(117,894)		(117,894)		03/20/2015	
00117@-10-8	AFC-Dell Holding Corp. Common Stock	R		115.750	18,995	164.106	18,995	116				(6,592)		(6,592)		11/15/2018	
00117@-10-8	AFC-Dell Holding Corp. Common Stock			18.470	3,031	164.106	3,031	18				3,013		3,013		08/14/2020	
00117@-22-3	AFC-Dell Holding Corp. - Common Stock			14.020	2,301	164.106	2,301	14				2,287		2,287		12/31/2019	
00450*-10-5	ACE Partners, Inc. Common Stock	R		50,662.000	50,917	1.005	50,917	50,662				(28,473)		(28,473)		03/20/2015	
09626#-10-1	BLUESPIRE HLDG INC COMMON STK	R		1,187.000	20,262	17.070	20,262					20,262		20,262		06/20/2018	
12644H-XY-0	CTI FOODS HOLDING CO LLC			1,364.000	178,043	130.530	178,043	144,980				33,063		33,063		05/03/2019	
21775@-10-7	CORA Health Services, In Common Stock Cl	R		2,098.750	16,031	7.638	16,031					(53,173)		(53,173)		06/30/2016	
270044-XX-3	Earthcolor, Inc. Class A Common			11,507.000		0.000										02/16/2016	
31660T-10-2	Fieldwood Energy Inc			1,603.000		0.000						3,637	34,575	(30,938)		04/11/2018	
31660T-20-1	Fieldwood Energy Inc Restricted Common			394.000		0.000						6,186	13,790	(7,604)		04/11/2018	
36245@-10-7	GTI HLDG CO COMMON STK	R		549.000	113,080	205.975	113,080	54,865				35,803		35,803		11/22/2017	
36245@-12-3	GTI HLDG CO WARRANT	R		208.000	42,843	205.975	42,843	19,255				13,565		13,565		02/05/2014	
41139*-10-8	Happy Floors Holding Co Common Stock	R		46.160	115,799	2,508.639	115,799	46,162				36,876		36,876		07/01/2016	
41683@-10-6	Hartland Controls Holdin Common Stock			233.700	80,356	343.841	80,356	234				7,667		7,667		02/14/2014	
43923Z-MN-3	Hoosier HD Holdings, Inc Common Stock	R		60.800	41,637	684.825	41,637	61				37,035		37,035		08/17/2015	
47777M-RR-6	Joerns Healthcare-COMMON STOCK			11,025.000	99,225	9.000	99,225	83,611				(22,050)		(22,050)		08/21/2019	
56523Z-MZ-2	Maple Holdings, Inc-Warrants	R		72,314.000	108,109	1.495	108,109					23,231		23,231		04/11/2016	
584951-MM-6	MMH MEDIA HOLDINGS INC COMMON STK CL A			936.000		0.000										07/10/2009	
59047@-10-9	MES Partners, Inc. Common Stock Cl	R		68,657.000		0.000						63,381	68,657	(5,276)		09/30/2014	
59047@-10-9	MES Partners, Inc. Common Stock Cl			33,011.810		0.000						17,930	20,467	(2,537)		02/28/2018	
59047@-WW-5	MES Partners, Inc. (Mill Warrant			148,694.000		0.000										09/22/2020	
67059Z-MM-0	NuStef Holding Corp - Common Stock	R		31.020	36,162	1,165.760	36,162	26,040				10,123	20,276	(10,153)		11/07/2017	
69863*-10-1	PANOS Holdings, Inc. Common Stock Cl	R		264,132.000	387,040	1.465	387,040	264,132				101,498		101,498		02/17/2017	
716367-VV-6	Peterson Party Center, I Common Stock US			25,964.370		0.000		25,964				(25,964)		(25,964)		07/22/2020	
723449-PP-3	Pinnacle Operating Corporation - Earnout			52,936.000		0.000							529	(529)		01/16/2020	
78532R-YY-3	Sabine Oil & Gas LLC			735.000	9,614	13.080	9,614	3,300								08/11/2016	
78532R-ZZ-9	Sabine Oil & Gas LLC			235.000	3,055	13.000	3,055	3,019				(3,844)	6,496	(10,340)		12/31/2018	
84130C-PP-9	Southcross Energy Partne Common Equity			9,216.000	2,304	0.250	2,304	1,518				786		786		01/31/2020	
84130C-RR-3	Southcross Energy Partne Series A Prefer			58,323.000	46,658	0.800	46,658	29,162				17,497		17,497		01/31/2020	
86801#-10-6	SUNVAIR AEROSPACE GROUP INC COMMON STK	R		20.930	36,347	1,736.615	36,347	32,083				4,265		4,265		07/31/2015	
92965#-10-6	WG SMC Holdings, Inc. Common Stock	R		44.950	38,402	854.337	38,402	44,954				(1,673)		(1,673)		01/22/2016	
98717#-10-4	York Wall Holding Compan Common Stock	R		574.000	22,075	38.458	22,075	26,063				(2,863)	30,148	(33,011)		02/07/2018	
06154R-TT-0	Boomerang Tube, Inc. - Common Stock			965.000		0.000						(53,934)		(53,934)		01/29/2016	
09784Y-40-5	Bonavista Energy Corp - Common Stock		A	510,761.000	1,516,960	2.970	1,516,960	1,374,741				142,219		142,219		09/30/2020	
48207L-ZZ-9	Jupiter Resources Inc - Common Stock		A	57,584.000	184,269	3.200	184,269	43,188				141,081	136,762	4,319		12/19/2018	
073298-JE-2	Tunstall Group Holdings Limited - Common		B	215,218.000	227,690	1.058	227,690	143,776				77,855		77,855	6,059	08/03/2020	
233277-PA-4	Terreal Holding SAS - Common Stock		B	8,548,816.400		0.000		129,211				(141,924)		(141,924)	12,712	06/01/2020	
233277-PS-5	Terreal Holding SAS - Common Stock		B	132.500		0.000							1	(1)		06/01/2020	
233277-TE-4	Terreal Holding SAS - Common Stock		B	13,253.900	104,301	7.869	104,301					104,301	148	104,153		06/01/2020	
233281-RL-0	Terreal Holding SAS Common Stock		B	101,756.000	124,397	1.223	124,397	125,048							(651)	12/31/2020	
257695-JK-3	Alloy Finco Limited - Common Stock		B	272,578.400		0.000							3,398	(3,398)		06/01/2020	
921MEV-20-3	Biffa Group Holdings Lim EVP Preference		B	4,926.600	6,221	1.263	6,222	4,213				1,607		1,607	401	06/01/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
E7946J-10-5	Parques Reunidos Common Stock		B	3,101.000	39,655	12.787	39,654	53,809				(13,501)		(13,501)	5,056	04/10/2017	
G6S02R-10-8	PARAGON OFFSHORE FINANCE - Restructured		C	540.000	22,410	41.500	22,410	8,100								07/18/2017	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					4,700,586	XXX	4,700,586	3,096,312				433,283	335,247	98,036	23,577	XXX	XXX
55309@-10-0	M M L Bay State Life Ins Co.			12,501.000	274,509,526	21,959.005	274,509,526	146,237,114		29,000,000		(18,932,148)		(18,932,148)		09/30/2002	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					274,509,526	XXX	274,509,526	146,237,114		29,000,000		(18,932,148)		(18,932,148)		XXX	XXX
06762A-10-2	Barings Capital Investment-Mutual Fund			93,321.320	1,911,823	20.486	1,911,823	1,875,250				36,573		36,573		08/10/2020	
G0R5PL-85-1	Babson Capital Global In-US HIGH YIELD B	#	D	123,930.264	18,052,922	145.670	18,052,922	13,450,288				930,716		930,716		07/14/2017	
9499999. Subtotal - Mutual Funds					19,964,745	XXX	19,964,745	15,325,538				967,289		967,289		XXX	XXX
9799999 - Total Common Stocks					299,648,072	XXX	299,648,072	164,800,896		29,000,000		(17,222,481)	1,451,149	(18,673,630)	24,120	XXX	XXX
9899999 - Total Preferred and Common Stocks					304,772,564	XXX	306,840,483	170,147,114	27,971	29,117,261		(17,371,723)	1,451,149	(18,822,872)	24,120	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
592098-V9-5	Metropolitan Government -REVENUE BONDS		04/02/2020	JP MORGAN SECURITIES		4,939,735	4,500,000	
83703E-MQ-5	South Carolina Jobs-Econ-REVENUE BONDS		04/09/2020	JP MORGAN SECURITIES		2,393,288	2,300,000	
928105-BZ-7	Virginia Small Business -REVENUE BONDS		04/09/2020	JP MORGAN SECURITIES		2,395,266	2,300,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						9,728,289	9,100,000	
00116*-AA-9	AFC-Dell Holding Corp. Senior Sub Note		03/31/2020	VARIOUS		(7,782)	125,286	
00127@-AA-4	AFC-Dell Holding Corp. Junior Sub Note		09/30/2020	VARIOUS		387,535	387,789	
00165C-AP-9	AMC Entertainment Holdin-BOND		07/31/2020	EXCHANGE OFFER		292,175	296,987	5,211
00165C-AR-5	AMC Entertainment Holdin-FIRST LIEN		07/31/2020	BARINGSLLC		35,000	35,000	
00206R-KB-7	AT&T Inc-SENIOR UNSECURED		05/21/2020	MIZUHO SECURITIES		3,883,386	3,900,000	
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED		11/20/2020	EXCHANGE OFFER		871,019	875,000	6,003
00287Y-DB-2	AbbVie Inc-SENIOR UNSECURED		11/20/2020	EXCHANGE OFFER		1,374,580	1,365,000	11,707
007589-AD-6	Advocate Health & Hospit-UNSECURED		04/28/2020	JP MORGAN SECURITIES		3,000,000	3,000,000	
007589-AE-4	Advocate Health & Hospit-UNSECURED		04/28/2020	JP MORGAN SECURITIES		4,700,000	4,700,000	
009158-BA-3	Air Products and Chemica-SENIOR UNSECURE		05/07/2020	VARIOUS		8,767,645	8,700,000	1,626
009158-BC-9	Air Products and Chemica-SENIOR UNSECURE		04/27/2020	BOFAMLSEC		2,097,144	2,100,000	
023135-BU-9	Amazon.com Inc-SENIOR UNSECURED		06/01/2020	GOLDMAN		1,877,504	1,900,000	
02343U-AG-0	Amcor Finance USA Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		529,868	530,000	
03028P-K*-6	American Transmission Co Senior Note Ser		07/09/2020	MITSUBISHI UFJ SEC I		1,900,000	1,900,000	
03028P-K@-4	American Transmission Co Senior Unsecure		04/30/2020	MITSUBISHI UFJ SEC I		4,400,000	4,400,000	
03040W-AX-3	American Water Capital C-SENIOR UNSECURE		04/08/2020	RBC CAPITAL MARKETS		1,995,880	2,000,000	
031162-CS-7	Amgen Inc-SENIOR UNSECURED		05/04/2020	BOFAMLSEC		4,911,312	4,700,000	33,047
03522A-AF-7	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		12/29/2020	VARIOUS		(93,138)		
03522A-AJ-9	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		12/29/2020	EXCHANGE OFFER		2,503,445	2,390,000	33,832
035240-AT-7	Anheuser-Busch InBev Wor-SENIOR UNSECURE		04/01/2020	BOFAMLSEC		2,598,024	2,600,000	
035240-AU-4	Anheuser-Busch InBev Wor-SENIOR UNSECURE		04/01/2020	BOFAMLSEC		3,297,228	3,300,000	
036752-AM-5	Anthem Inc-SENIOR UNSECURED		04/30/2020	BOFAMLSEC		4,987,400	5,000,000	
037389-BE-2	Aon Corp-SENIOR UNSECURED		05/12/2020	CITIGROUP GLOBAL MAR		4,498,425	4,500,000	
037833-DW-7	Apple Inc-SENIOR UNSECURED		05/04/2020	JP MORGAN SECURITIES		3,942,840	4,000,000	
04352E-AA-3	Ascension Health-SENIOR UNSECURED		04/23/2020	MORGAN		928,440	900,000	10,445
05348E-BH-1	AvalonBay Communities In-SENIOR UNSECURE		05/08/2020	CITIGROUP GLOBAL MAR		2,488,875	2,500,000	
05351W-AC-7	Avangrid Inc-SENIOR UNSECURED		04/07/2020	VARIOUS		4,304,533	4,300,000	
059165-EM-8	Baltimore Gas and Electr-SENIOR UNSECURE		06/02/2020	SMBC NIKKO SECURITIE		1,980,560	2,000,000	
05946X-YP-2	BANC OF AMERICA FUNDING -SERIES 2005-F C		07/20/2020	PAYUP		25	46	
06654D-AB-3	Banner Health-UNSECURED		05/07/2020	MORGAN		7,500,000	7,500,000	
06654D-AC-1	Banner Health-UNSECURED		05/12/2020	MORGAN		2,273,021	2,300,000	
07385@-AA-6	BearCom Acquisition Corp Senior Sub Note		06/30/2020	PIK BOND		3,916	4,229	
081437-AR-6	Bemis Co Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		1,123,225	1,100,000	
08162L-AG-5	Benchmark 2020-IG1 Mortg-BMARK 2020-IG1		03/10/2020	JP MORGAN SECURITIES		312,785	300,000	285
08162M-BB-3	Benchmark 2020-B17 Mortg-BMARK 2020-B17		03/03/2020	JP MORGAN SECURITIES		720,994	700,000	1,155
08162M-BC-1	Benchmark 2020-B17 Mortg-BMARK 2020-B17		03/03/2020	JP MORGAN SECURITIES		514,997	500,000	932
09062X-AG-8	Biogen Inc-SENIOR UNSECURED		04/27/2020	GOLDMAN		4,958,700	5,000,000	
09247X-AQ-4	BlackRock Inc-SENIOR UNSECURED		04/08/2020	RBC CAPITAL MARKETS		1,205,760	1,200,000	6,080
09256B-AH-0	BLACKSTONE HOLDINGS FINA-SENIOR UNSECURE		04/08/2020	AMHERST SECURITIES		960,687	900,000	9,790
09778P-AA-3	Bon Secours Mercy Health-SECURED		04/21/2020	VARIOUS		5,319,653	5,300,000	231
110122-DF-2	Bristol-Myers Squibb Co-SENIOR UNSECURED		07/17/2020	EXCHANGE OFFER		1,705,110	1,500,000	
11271R-AB-5	Brookfield Finance LLC-SENIOR UNSECURED		04/06/2020	WELLS FARGO		573,223	700,000	3,153
12189L-BF-7	Burlington Northern Sant-SENIOR UNSECURE		04/06/2020	WELLS FARGO		2,776,788	2,800,000	
12510H-AH-3	CARS-DB4 LP-CAUTO 2020-1A B2		03/03/2020	CREDIT SUISSE SECURI		626,813	600,000	1,507
125523-BH-2	Cigna Corp-SENIOR UNSECURED		07/14/2020	EXCHANGE OFFER		337,023	300,000	
12602@-AA-3	CFS FUNDING TRUST I Floating Rate V		01/31/2020	BARINGS		(8,820,154)	(8,820,154)	
12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Not		05/27/2020	CITIGROUP GLOBAL MAR		3,100,000	3,100,000	
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		03/01/2020	PAYUP			5	
133131-AZ-5	Camden Property Trust-SENIOR UNSECURED		04/16/2020	BOFAMLSEC		2,997,870	3,000,000	
14042T-CS-4	Capital One Bank USA NA-SENIOR UNSECURED		03/24/2020	WELLS FARGO		1,026,993	1,100,000	3,569
141781-BM-5	Cargill Inc-SENIOR UNSECURED		04/20/2020	BOFAMLSEC		2,996,520	3,000,000	
143499-AB-7	Carnegie Institution of -UNSECURED		06/03/2020	BOFAMLSEC		5,000,000	5,000,000	
149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED		04/08/2020	VARIOUS		9,310,122	9,300,000	650
15189X-AU-2	CenterPoint Energy Houst-SECURED		06/02/2020	MITSUBISHI UFJ SEC I		898,191	900,000	
171340-AL-6	Church & Dwight Co Inc-SENIOR UNSECURED		05/27/2020	BOFAMLSEC		1,357,104	1,200,000	14,659
17328E-AG-3	CGCMT 2020-555 D-CML		02/21/2020	CITIGROUP GLOBAL MAR		1,750,984	1,700,000	1,374
191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED		05/27/2020	VARIOUS		16,602,780	16,700,000	6,119
207597-EG-6	CONNECTICUT LIGHT & PWR-SECURED		06/03/2020	BARCLAYS CAPITAL INC		617,590	500,000	2,986
210518-DJ-2	Consumers Energy Co-SECURED		04/29/2020	MIZUHO SECURITIES		2,974,470	3,000,000	
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29		10/01/2020	PAYUP			3,449	
23157#-AK-5	Curtiss-Wright Corporati Guaranteed Seni		08/13/2020	BAMLINTLTD		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
23157#-AL-3	Curtiss-Wright Corporati Guaranteed Seni		08/13/2020	BAMLINTLTD		900,000	900,000	
24381R-AD-1	Deephaven Residential Mo-SERIES 20-1 M1		02/13/2020	CSAG		999,971	1,000,000	1,589
244199-BK-0	Deere & Co-SENIOR UNSECURED		03/25/2020	CITIGROUP GLOBAL MAR		1,399,972	1,400,000	
24736@-AA-7	Delta Air Lines Inc. Junior Subordinated		04/14/2020	GOLDSACHSCM		4,300,000	4,300,000	
24906P-AA-7	DENTSPLY SIRONA Inc-SENIOR UNSECURED		05/20/2020	JP MORGAN SECURITIES		3,492,580	3,500,000	
251510-FB-4	DEUTSCHE ALT-A SECURITIE-SERIES 2005-AR1		08/25/2020	PAYUP		93	139	
26442T-AH-0	Duke University-SECURED		05/18/2020	JP MORGAN SECURITIES		100,478	100,000	8
26443C-AA-1	DUKE UNIVERSITY HEALTH-SENIOR UNSECURED		04/20/2020	JP MORGAN SECURITIES		717,780	600,000	9,212
26835@-AA-2	EC Group Holdings LLC Senior Sub Note		09/30/2020	PIK BOND		2,548	2,575	
278865-BE-9	Ecolab Inc-SENIOR UNSECURED		03/20/2020	CREDIT SUISSE SECURI		499,530	500,000	
28501*-BC-8	Electric Transmission Te Senior Notes Se		04/14/2020	DIRECT		4,900,000	4,900,000	
291011-BM-5	Emerson Electric Co-SENIOR UNSECURED		04/27/2020	JP MORGAN SECURITIES		2,996,340	3,000,000	
29157T-AD-8	Emory University-UNSECURED		05/19/2020	MORGAN		5,298,740	5,300,000	18
29364G-AK-9	Entergy Corp-SENIOR UNSECURED		05/13/2020	GOLDMAN		2,853,600	2,900,000	
29365@-AB-2	Entergy New Orleans, Inc Senior Secured		03/26/2020	BARCLAYS CAPITAL INC		2,300,000	2,300,000	
29366W-AB-2	Entergy Mississippi LLC-SECURED		05/19/2020	U. S. BANCORP		4,534,772	4,600,000	
29736R-AM-2	Estee Lauder Cos Inc/The-SENIOR UNSECURE		04/08/2020	CITIGROUP GLOBAL MAR		903,582	900,000	11,094
30231G-BM-3	Exxon Mobil Corp-SENIOR UNSECURED		04/13/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	
30295#-AA-5	Fidelity Real Estate LLC Tr Ctf - FMR LL		04/07/2020	A.I.G.		4,200,000	4,200,000	
320209-AB-5	First Financial Bancorp-SUBORDINATED		04/24/2020	STIFEL NICOLAUS		5,000,000	5,000,000	
33616C-AC-4	FIRST REPUBLIC BANK-SUBORDINATED		04/20/2020	JP MORGAN SECURITIES		1,842,495	1,500,000	13,297
355611-AA-2	Fred Hutchinson Cancer R-UNSECURED		05/07/2020	JP MORGAN SECURITIES		7,413,992	7,400,000	395
36167F-AD-1	GCAT 2019-NQM2 Trust-GCAT 2020-NQM1 M1		02/20/2020	CSAG		2,199,952	2,200,000	4,841
369550-BJ-6	General Dynamics Corp-SENIOR UNSECURED		03/23/2020	BOFAMLSEC		2,069,130	2,100,000	
41138#-AA-3	Happy Floors Acquisition Senior Sub Note		01/29/2020	VARIOUS		449	449	
41652P-AC-3	Hartford HealthCare Corp-SENIOR UNSECURE		03/13/2020	CITIGROUP GLOBAL MAR		779,496	800,000	3,677
41683*-AA-6	Hartland Controls LLC-Senior Sub Note		03/31/2020	PIK BOND		3,335	3,335	
427866-BG-2	Hershey Co/The-SENIOR UNSECURED		06/02/2020	VARIOUS		2,712,363	2,700,000	287
43148#-AA-7	Hill Top Energy Center, Senior Secured N		03/02/2020	DIRECT		240,000	240,000	
437076-CC-4	Home Depot Inc/The-SENIOR UNSECURED		04/08/2020	BARCLAYS CAPITAL INC		1,365,507	1,300,000	1,549
438516-CA-2	Honeywell International -SENIOR UNSECURE		05/14/2020	BOFAMLSEC		1,985,500	2,000,000	
450319-C#-3	ITC Midwest LLC First Mortgage Bond Seri		07/15/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	
45167R-AG-9	IDEX Corp-SENIOR UNSECURED		04/27/2020	BOFAMLSEC		2,994,600	3,000,000	
457187-AD-4	Ingredion Inc-SENIOR UNSECURED		06/02/2020	VARIOUS		2,166,695	2,000,000	3,413
458140-BM-1	Intel Corp-SENIOR UNSECURED		04/08/2020	BNP PARIBAS		2,272,186	1,700,000	4,038
458140-BN-9	Intel Corp-SENIOR UNSECURED		04/08/2020	MORGAN		959,392	700,000	1,733
459200-KL-4	International Business M-SENIOR UNSECURE		04/30/2020	GOLDMAN		3,966,840	4,000,000	
461070-AS-3	Interstate Power and Lig-SENIOR UNSECURE		05/27/2020	MITSUBISHI UFJ SEC I		3,504,265	3,500,000	
463556-A#-7	Iroquois Gas Transmissio Senior Note Ser		04/23/2020	DIRECT		1,000,000	1,000,000	
465685-AQ-8	ITC Holdings Corp-SENIOR UNSECURED		05/12/2020	VARIOUS		7,694,803	7,700,000	
478115-AF-5	Johns Hopkins University-SENIOR UNSECURE		06/02/2020	VARIOUS		502,686	500,000	1,219
48305Q-AE-3	Kaiser Foundation Hospit-UNSECURED		03/13/2020	RAYMOND JAMES		290,232	300,000	3,729
49271V-AK-6	Keurig Dr Pepper Inc-SENIOR UNSECURED		04/07/2020	GOLDMAN		1,889,512	1,900,000	
50077L-AL-0	KRAFT HEINZ FOODS CO-SENIOR UNSECURED		03/06/2020	JANE		111,375	100,000	764
512807-AT-5	Lam Research Corp-SENIOR UNSECURED		04/06/2020	JP MORGAN SECURITIES		4,892,991	3,700,000	11,524
512807-AX-6	Lam Research Corp-SENIOR UNSECURED		04/30/2020	BOFAMLSEC		997,010	1,000,000	
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4		10/26/2020	PAYUP		90	97	
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		08/25/2020	PAYUP		7	343	
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A A		02/18/2020	DEUTSCHE BANK SECURI		4,999,948	5,000,000	
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A B		02/18/2020	DEUTSCHE BANK SECURI		1,699,946	1,700,000	
55316P-AJ-6	MKT 2020-525M Mortgage T-SERIES 20-525M		02/07/2020	BARCLAYS CAPITAL INC		400,472	400,000	817
55316P-AL-1	MKT 2020-525M Mortgage T-SERIES 20-525M		02/07/2020	BARCLAYS CAPITAL INC		683,190	700,000	1,429
55317B-AA-5	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS		02/14/2020	GOLDMAN		1,338,971	1,300,000	3,032
55317B-AE-7	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS		02/14/2020	GOLDMAN		2,020,978	2,000,000	4,829
56081#-BZ-2	Major League Baseball Tr Term Note Serie		05/11/2020	BAMLINTLTD		2,800,000	2,800,000	
56081#-CA-6	Major League Baseball Tr Series 44 Term		06/10/2020	BAMLINTLTD		3,000,000	3,000,000	
571748-BJ-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE		04/06/2020	WELLS FARGO		2,175,558	1,700,000	5,322
57636Q-AQ-7	Mastercard Inc-SENIOR UNSECURED		03/24/2020	CITIGROUP GLOBAL MAR		1,593,216	1,600,000	
585055-BU-9	MEDTRONIC INC-SR UNSECURED		04/02/2020	CREDIT SUISSE SECURI		950,355	700,000	1,889
589331-AM-9	MERCK SHARP & DOHME CORP-NOTE		04/07/2020	SUSQUEHANNA BANCSHAR		1,111,456	800,000	18,400
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		09/01/2020	PAYUP			14,629	
594918-CA-0	Microsoft Corp-SENIOR UNSECURED		04/02/2020	SUSQUEHANNA BANCSHAR		916,671	700,000	4,958
60053*-AA-8	Miller Environmental Ser Senior Sub Note		10/12/2020	PIK BOND		896	889	
60053*-AB-6	Miller Environmental Ser Senior Sub Note		10/12/2020	VARIOUS		649	635	
60470#-AA-9	Midwest Industrial Rubbe Senior Sub Note		01/27/2020	PIK BOND		1,246	1,246	

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
615369-AT-2	Moody's Corp-SENIOR UNSECURED		05/12/2020	JP MORGAN SECURITIES		986,210	1,000,000	
63941G-AC-8	Navient Private Educatio-NAVSL 2020-BA B		02/10/2020	BOFAMLSEC		299,979	300,000	
63941K-AB-1	Navient Private Educatio-NAVSL 2020-CA A		03/10/2020	J P MORGAN PROGRAM		1,596,579	1,600,000	
63941K-AD-7	Navient Private Educatio-NAVSL 2020-CA B		03/10/2020	JP MORGAN SECURITIES		1,091,843	1,100,000	
64031V-AB-6	Nelnet Student Loan Trus-NSLT 2020-2A B		03/04/2020	BMO CAPITAL MARKETS		833,715	900,000	
64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B		02/11/2020	RBC CAPITAL MARKETS		900,000	900,000	
64035B-AB-6	Nelnet Student Loan Trus-NSLT 2020-3A B		03/10/2020	RBC CAPITAL MARKETS		1,452,656	1,500,000	
646025-D*-4	New Jersey Resources Cor Senior Unsecure		07/23/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C		11/25/2020	PAYUP		307	2,764	
651229-AS-5	NEWELL RUBBERMAID INC-SR UNSECURED		06/05/2020	BAIRD		1,080,750	1,100,000	4,528
654106-AM-5	NIKE Inc-SENIOR UNSECURED		03/25/2020	BOFAMLSEC		2,591,238	2,600,000	
65473Q-AZ-6	NISOURCE FINANCE CORP-SENIOR UNSECURED N		04/06/2020	SEAPORT GROUP		1,611,974	1,300,000	14,033
655844-CF-3	Norfolk Southern Corp-SENIOR UNSECURED		04/30/2020	GOLDMAN		4,988,250	5,000,000	
66231N-AA-9	North Shore Aviation Tru Senior Secured		02/07/2020	STIFEL		3,200,000	3,200,000	
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C		10/26/2020	PAYUP		331	914	
67021C-AJ-6	NSTAR ELECTRIC CO-SENIOR UNSECURED BOND		04/24/2020	VARIOUS		4,144,855	3,400,000	19,323
670346-AN-5	NUCOR CORP-SENIOR UNSECURED		04/06/2020	MORGAN		474,028	400,000	3,871
670346-AS-4	Nucor Corp-SENIOR UNSECURED		05/27/2020	VARIOUS		3,412,094	3,400,000	525
68389X-BV-6	Oracle Corp-SENIOR UNSECURED		03/30/2020	JP MORGAN SECURITIES		3,995,880	4,000,000	
68389X-BX-2	Oracle Corp-SENIOR UNSECURED		03/30/2020	WELLS FARGO		1,494,810	1,500,000	
693304-AY-3	PECO Energy Co-SECURED		06/01/2020	U. S. BANCORP		1,798,182	1,800,000	
69351U-AS-2	PPL Electric Utilities C-SECURED		04/07/2020	JEFFERIESLLC		4,955,060	4,400,000	57,475
69387@-AA-4	PPC EVENT SERVICES, INC. SR SUB NT		08/31/2020	PIK BOND		1,903	1,903	
694308-JM-0	Pacific Gas and Electric-SECURED		07/07/2020	EXCHANGE OFFER		1,073,776	950,000	
694308-JN-8	Pacific Gas and Electric-SECURED		07/06/2020	EXCHANGE OFFER		1,096,102	950,000	
70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED		05/12/2020	BOFAMLSEC		10,786,845	10,800,000	
742718-FK-0	Procter & Gamble Co/The-SENIOR UNSECURED		03/23/2020	CITIGROUP GLOBAL MAR		1,391,096	1,400,000	
74340X-BL-4	Prologis LP-SENIOR UNSECURED		02/06/2020	EXCHANGE OFFER		516,316	500,000	
744560-CD-6	Public Service Electric -SECURED		05/06/2020	SCOTIA CAPITAL MARKE		2,987,760	3,000,000	
74460D-AD-1	Public Storage-SENIOR UNSECURED		05/01/2020	WELLS FARGO		2,375,714	2,200,000	827
747525-AV-5	QUALCOMM INC-SENIOR UNSECURED		04/06/2020	JP MORGAN SECURITIES		4,953,579	4,100,000	67,582
747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED		05/06/2020	GOLDMAN		4,960,100	5,000,000	
74834L-BC-3	Quest Diagnostics Inc-SENIOR UNSECURED		05/11/2020	GOLDMAN		4,293,722	4,300,000	
74992*-AF-2	RXR Realty LLC Senior Secured Notes		07/16/2020	GOLDMAN		2,100,000	2,100,000	
75513E-AX-9	Raytheon Technologies Co-SENIOR UNSECURE		06/10/2020	EXCHANGE OFFER		635,992	700,000	
75513E-CJ-8	Raytheon Technologies Co-SENIOR UNSECURE		12/10/2020	EXCHANGE OFFER		547,745	550,000	12,833
75513E-CK-5	Raytheon Technologies Co-SENIOR UNSECURE		12/10/2020	EXCHANGE OFFER		1,304,543	1,300,000	8,640
756109-AX-2	Realty Income Corp-SENIOR UNSECURED		05/06/2020	CITIGROUP GLOBAL MAR		3,464,545	3,500,000	
75846#-AA-4	Reelcraft Ind. SR SUB NT		04/07/2020	PIK BOND		1,066	1,066	
75884R-BA-0	Regency Centers LP-SENIOR UNSECURED		05/11/2020	WELLS FARGO		4,990,250	5,000,000	
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5		07/01/2020	PAYUP		371	523	
78449U-AD-0	SMB Private Education Lo-SMB 2020-A B		02/04/2020	BARCLAYS CAPITAL INC		399,859	400,000	
800363-AB-9	Sandy Spring Bancorp Inc-SUBORDINATED		05/28/2020	STIFEL NICOLAUS		1,254,500	1,300,000	2,456
833034-AM-3	Snap-on Inc-SENIOR UNSECURED		04/27/2020	CITIGROUP GLOBAL MAR		2,965,860	3,000,000	
83405F-AC-7	SoFi Professional Loan P-SERIES 20-B CLA		02/21/2020	JP MORGAN SECURITIES		1,099,786	1,100,000	
838515-J@-4	South Jersey Gas Co. Senior Secured Note		04/16/2020	WELLS FARGO		2,300,000	2,300,000	
842329-AA-2	Southern Baptist Hospita-SECURED		05/28/2020	WELLS FARGO		237,968	200,000	3,670
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		12/01/2020	PAYUP		415	2,132	
863667-AZ-4	Stryker Corp-SENIOR UNSECURED		05/27/2020	VARIOUS		5,502,194	5,500,000	
86800@-AA-7	SUNVAIR INC SR SUB NT		01/22/2020	VARIOUS		33,640	32,988	
872540-AS-8	TJX Cos Inc/The-SENIOR UNSECURED		04/08/2020	CITIGROUP GLOBAL MAR		1,541,670	1,500,000	1,875
872540-AT-6	TJX Cos Inc/The-SENIOR UNSECURED		04/08/2020	CITIGROUP GLOBAL MAR		1,037,310	1,000,000	1,292
882884-C#-4	Texas-New Mexico Power C Senior Secured		04/24/2020	MITSUBISHI UFJ SEC I		900,000	900,000	
882884-C@-6	Texas-New Mexico Power C Senior Secured		04/24/2020	MITSUBISHI UFJ SEC I		400,000	400,000	
882884-D@-5	Texas-New Mexico Power C First Mtg Bond		07/15/2020	MITSUBISHI UFJ SEC I		700,000	700,000	
88342#-AA-6	Therma-Stor LLC Senior Sub Note		09/29/2020	PIK NOTE BUY UP		1,036	1,057	
89681@-AA-5	Tristar Global Energy So Senior Sub Note		06/30/2020	PIK BOND		2,615	2,730	
90327Q-D5-5	USAA Capital Corp-SENIOR UNSECURED		04/14/2020	BOFAMLSEC		199,424	200,000	
91324P-DU-3	UnitedHealth Group Inc-SENIOR UNSECURED		04/20/2020	CITIGROUP GLOBAL MAR		2,623,742	2,200,000	15,149
91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED		05/27/2020	VARIOUS		6,150,670	6,100,000	2,005
91412N-BD-1	University of Chicago/Th-UNSECURED		03/27/2020	RBC CAPITAL MARKETS		488,015	500,000	499
927804-FA-7	Virginia Electric & Powe-SENIOR UNSECURE		04/08/2020	SUSQUEHANNA BANCSHAR		916,412	700,000	10,267
927804-FR-0	VIRGINIA ELEC & POWER CO-SR UNSECURED		04/07/2020	SUSQUEHANNA BANCSHAR		1,622,180	1,400,000	9,345
92826C-AK-8	Visa Inc-SENIOR UNSECURED		03/31/2020	WELLS FARGO		2,680,128	2,700,000	
96188#-AD-0	WETT Holdings, LLC Senior Secured Notes		07/27/2020	DIRECT		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
96337@-AA-8	Whistler Pipeline, LLC Senior Secured No		06/17/2020	DIRECT		5,000,000	5,000,000	
96468#-AA-7	Whitebridge Pet Brands L Senior Sub Note		01/28/2020	VARIOUS		8,779	9,824	
98665#-AA-4	WellSpan Health Obligate Senior Secured		09/02/2020	JEFFGROUPLLC		2,600,000	2,600,000	
86800@-TT-6	Sunvair, Inc. New Sub Notes (1.50% PIK)		12/21/2020	DIRECT		176,911	176,911	
C6781#-AA-3	Nustef Baking Ltd		03/31/2020	PIK BOND		3,067	3,202	
09784Y-AA-6	Bonavista Energy Corpora Senior Secured	A	09/30/2020	VARIOUS		1,542,325	1,607,700	
09784Y-AC-2	Bonavista Energy Corp Subordinated Conve	A	09/30/2020	VARIOUS		996,553	803,800	
124900-AD-3	CCL Industries Inc-SENIOR UNSECURED	A	06/09/2020	BOFAMLSEC		8,195,489	8,200,000	1,966
136375-CZ-3	Canadian National Railwa-SENIOR UNSECURE	A	04/29/2020	CITIGROUP GLOBAL MAR		4,991,421	5,100,000	
48207L-A*-4	Jupiter Res Inc USD 2ND PRIORITY SR SECD	A	02/05/2020	JUPITER		70,275	70,275	
559222-AV-6	Magna International Inc-SENIOR UNSECURED	A	06/08/2020	CITIGROUP GLOBAL MAR		2,389,656	2,400,000	
01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B	D	06/03/2020	JP MORGAN SECURITIES		392,200	400,000	1,602
03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A B	D	06/12/2020	VARIOUS		2,791,875	2,800,000	3,922
033291-AA-3	Anchorage Capital Clo 13-ANCHC 2019-13A	D	03/13/2020	VARIOUS		8,380,850	8,500,000	43,384
03767V-AD-0	Apidos CLO-APID 2019-31A B	D	10/15/2020	PAYUP		64,706	64,706	
04018B-AC-1	Ares LV CLO Ltd-SERIES 2020-55A CLASS B	D	05/15/2020	JP MORGAN SECURITIES		2,500,000	2,500,000	
055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	D	05/14/2020	JEFFERIESLLC		1,341,270	1,000,000	6,667
05683E-AA-0	Bain Capital Credit CLO-BCC 2020-2A A	D	05/29/2020	CREDIT SUISSE SECURI		3,600,000	3,600,000	
05683E-AC-6	Bain Capital Credit CLO-BCC 2020-2A B1	D	05/29/2020	CREDIT SUISSE SECURI		800,000	800,000	
05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FL	D	03/03/2020	JEFFERIESLLC		1,700,000	1,700,000	
05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A	D	04/01/2020	BARCLAYS CAPITAL INC		698,000	800,000	5,547
064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	D	06/04/2020	STIFEL NICOLAUS		2,900,000	2,900,000	
08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2	D	02/21/2020	JP MORGAN SECURITIES		3,400,000	3,400,000	
124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	D	03/16/2020	BOFAMLSEC		1,607,350	1,700,000	8,720
124651-A@-9	C & C Group Public Limit Senior Unsecure	B	03/26/2020	NATWESTB		4,778,840	4,778,838	
12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	D	03/19/2020	WELLS FARGO		597,730	700,000	5,198
12482N-AA-9	CBAM Ltd-CBAM 2019-10A A1A	D	03/30/2020	MITSUBISHI UFJ SEC I		848,520	900,000	5,749
12550T-AN-5	CIFC Funding 2015-IV Ltd-CIFC 2015-4A A1	D	06/04/2020	CREDIT SUISSE SECURI		3,952,000	4,000,000	12,696
12553D-AA-5	CIFC Funding 2019-I Ltd-CIFC 2019-1A A	D	03/12/2020	WELLS FARGO		1,258,400	1,300,000	6,294
13876L-AA-5	CANYC 2020-1A-A FLOATING COUP	D	04/17/2020	BOFAMLSEC		1,980,000	2,000,000	
13876L-AC-1	CANYC 2020-1A-B FLOATING COUP	D	04/17/2020	BOFAMLSEC		1,980,000	2,000,000	
24668P-AE-7	DELHAIZE GROUP SA-SENIOR UNSECURED NOTE	D	06/12/2020	BOFAMLSEC		1,073,880	800,000	9,500
26746*-AA-2	Dyal Cap Partners III Is Senior Secured	C	06/23/2020	DIRECT		1,824,659	1,824,659	
26746@-AA-0	Dyal Cap Partners III Is Senior Secured	C	06/23/2020	DIRECT		3,175,341	3,175,341	
282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	D	06/09/2020	CREDIT SUISSE SECURI		2,132,494	2,191,669	8,498
29001L-AA-9	ELMWOOD CLO II LTD NT CL A	D	06/11/2020	BOFAMLSEC		3,981,200	4,000,000	16,086
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	02/26/2020	BOFAMLSEC		2,500,000	2,500,000	
29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	D	02/26/2020	BOFAMLSEC		1,700,000	1,700,000	
375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS	D	03/16/2020	MORGAN		1,410,000	1,500,000	7,931
38136F-AW-3	GoldentTree Loan Management U	D	01/31/2020	BOFAMLSEC		1,100,000	1,100,000	
38138L-AA-6	GoldentTree Loan Managem-SERIES 20-7A CL	D	04/24/2020	MORGAN		2,700,000	2,700,000	
38138L-AC-2	GoldentTree Loan Managem-SERIES 20-7A CL	D	04/24/2020	MORGAN		1,592,000	1,600,000	
40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS	D	06/03/2020	CITIGROUP GLOBAL MAR		4,950,000	5,000,000	
40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS	D	06/03/2020	CITIGROUP GLOBAL MAR		792,000	800,000	
413717-AC-3	Harriman Park CLO LTD-HRPK 2020-1A B1	D	03/06/2020	CITIGROUP GLOBAL MAR		1,900,000	1,900,000	
479142-E#-4	Johnson Matthey PLC Series B Senior Note	D	04/16/2020	HSBC SECURITIES INC		1,000,000	1,000,000	
479142-E@-6	Johnson Matthey PLC Series A Senior Note	D	04/16/2020	HSBC SECURITIES INC		1,100,000	1,100,000	
48251B-AN-0	KKR Clo 16 Ltd-KKR 16 A2R	D	03/19/2020	WELLS FARGO		700,240	800,000	4,986
48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	D	03/19/2020	BOFAMLSEC		1,561,450	1,700,000	2,142
55819P-AA-7	Madison Park Funding XXX-MDPK 2019-36A A	D	03/17/2020	MORGAN		842,400	900,000	6,790
55954Y-AC-9	Magnetite CLO Ltd-MAGNE 2020-26A B FLOAT	D	05/18/2020	GOLDMAN		1,300,000	1,300,000	
64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A B	D	01/31/2020	CITIGROUP GLOBAL MAR		800,000	800,000	
64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A B	D	02/21/2020	WELLS FARGO		3,400,000	3,400,000	
64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A	D	02/21/2020	WELLS FARGO		1,600,000	1,600,000	
64133K-AC-5	Neuberger Berman CLO Ltd-SERIES 2020-36A	D	03/09/2020	WELLS FARGO		1,000,000	1,000,000	
65023P-AC-4	Newark BSL CLO 2 Ltd	D	01/28/2020	EXCHANGE OFFER		2,500,000	2,500,000	250
65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R	D	03/24/2020	BOFAMLSEC		4,977,500	5,500,000	18,129
65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	D	02/05/2020	BOFAMLSEC		600,000	600,000	
670881-AA-9	OCP CLO Ltd-SERIES 20-19A CLASS A1	D	06/03/2020	NATIXIS CAP MKT		5,000,000	5,000,000	
670881-AC-5	OCP CLO Ltd-SERIES 20-19A CLASS B	D	06/03/2020	NATIXIS CAP MKT		1,500,000	1,500,000	
67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B	D	01/31/2020	JP MORGAN SECURITIES		600,000	600,000	
67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	D	02/18/2020	JP MORGAN SECURITIES		2,300,000	2,300,000	
67576X-AA-8	Octagon Credit Investors-SERIES 20-1A CL	D	05/20/2020	WELLS FARGO		5,000,000	5,000,000	
67576X-AE-0	Octagon Credit Investors-SERIES 20-1A CL	D	05/20/2020	WELLS FARGO		2,700,000	2,700,000	
69701H-AA-7	Palmer Square CLO Ltd	D	05/01/2020	BARCLAYS CAPITAL INC		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69701H-AC-3	Palmer Square CLO Ltd	D	05/01/2020	BARCLAYS CAPITAL INC		1,791,000	1,800,000	
714264-AH-1	Pernod Ricard SA-SENIOR UNSECURED NOTE	D	03/25/2020	DEUTSCHE BANK SECURI		712,992	700,000	5,950
77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	D	02/12/2020	CITIGROUP GLOBAL MAR		500,000	500,000	
77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	D	03/19/2020	BARCLAYS CAPITAL INC		801,000	900,000	4,664
77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CL	D	03/16/2020	BARCLAYS CAPITAL INC		1,215,500	1,300,000	2,725
78110F-AA-7	RR 9 ltd-RRAM 2020-9A A1L	D	04/09/2020	NATIXIS CAP MKT		4,158,000	4,200,000	
78434T-AA-6	SCFF 2020-1A A1-FLOATING COUP MATURITY	D	04/17/2020	NATIXIS CAP MKT		5,000,000	5,000,000	
83614X-AA-9	Sound Point CLO Ltd-SERIES 20-1A CLASS A	D	06/05/2020	CITIGROUP GLOBAL MAR		5,000,000	5,000,000	
86315R-AC-3	Stratus CLO 2020-1, Ltd.-STRAS 2020-1A B	D	04/02/2020	CITIGROUP GLOBAL MAR		2,772,000	2,800,000	
87250C-AA-5	TICP CLO Ltd	D	03/19/2020	MITSUBISHI UFJ SEC I		1,367,250	1,500,000	25,995
87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	D	03/16/2020	JP MORGAN SECURITIES		1,231,100	1,300,000	2,211
92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	D	03/20/2020	MORGAN		2,408,000	2,800,000	
947075-AP-2	Weatherford Internationa-SENIOR UNSECURE	D	01/15/2020	CORPORATE ACTION		454,000	454,000	2,358
984851-AG-0	Yara International ASA-SENIOR UNSECURED	D	05/28/2020	JP MORGAN SECURITIES		1,500,000	1,500,000	
E400A1-AA-1	Eliantus Finco Duo, S.A. 2.20 31/12/2038	B	02/26/2020	DIRECT		4,086,152	4,086,153	
G0488*-AA-2	Atlantica Yield Plc Senior Secured Notes	B	04/01/2020	DIRECT		2,084,490	2,084,490	
G1093*-AC-3	BIIF Bidco Limited Senior Secured Notes	B	02/26/2020	DIRECT		4,944,560	4,944,562	
G1591#-BJ-0	Britvic PLC Senior Notes Series O	B	05/14/2020	DIRECT		757,540	757,540	
G294A@-AK-5	Dyson Finance Limited Guaranteed Series	B	04/08/2020	BARCLAYS CAPITAL INC		5,012,160	5,012,160	
G3122@-AD-0	ESPUG Finance Limited Senior Secured Not	B	03/13/2020	DIRECT		4,795,980	4,795,981	
G3301*-AA-1	FIL Limited Senior Unsecured Notes	B	03/26/2020	BAMLINTLTD		4,132,800	4,132,802	
G3301*-AB-9	FIL Limited Senior Unsecured Notes	B	03/26/2020	BAMLINTLTD		4,561,620	4,561,618	
G4940@-AA-4	Irish Residential Proper Senior Secured	B	03/10/2020	HSBC SECURITIES INC		2,177,970	2,177,970	
G6363#-AW-7	NAC Aviation 29 DAC Senior Unsecured Not	D	02/27/2020	GOLDMAN		1,300,000	1,300,000	
G7612#-AA-2	Rock Rail Southwestern p Senior Secured	B	12/31/2020	DIRECT		2,156,649	2,156,648	
K3752#-AG-3	Copenhagen Airports A/S Senior Note	D	06/12/2020	SEAPORTCAP		2,400,000	2,400,000	29,407
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	04/01/2020	BARINGS		(413,222)	(413,222)	
Q7160#-AN-9	Orica Finance Ltd. Senior Unsecured Note	D	06/24/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	
Q7160#-AP-4	Orica Finance Ltd. Senior Unsecured Note	D	06/24/2020	JP MORGAN SECURITIES		700,000	700,000	
Q9389#-AJ-9	Vector Limited Senior Unsecured Notes	D	03/12/2020	MITSUBISHI UFJ SEC I		4,600,000	4,600,000	
Q9749#-AN-5	Westrac Pty Ltd Senior Unsecured Notes	B	07/07/2020	BAMLINTLTD		5,301,760	5,301,761	
Y806M#-AA-3	Adani Transmission Limit Senior Secured	D	03/11/2020	BARCLAYS BANK PLC		5,000,000	5,000,000	
Y806M#-AB-1	Adani Transmission Limit Senior Secured	D	03/24/2020	BARCLAYS BANK PLC		800,000	800,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						646,741,801	640,912,439	752,986
57628#-AH-1	MASSMUTUAL ASSET FIN LLC SR SECD REV NT		12/31/2020	VARIOUS		169,767,074	169,767,343	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						169,767,074	169,767,343	
02034D-AF-4	Almonde Inc USD 2L TLB (Apr		06/15/2020	BARINGS		124,306	140,000	
05603H-AD-4	BVI Medical Inc Repriced EUR TL	B	06/15/2020	BARINGS		85,441	90,280	
09858@-AF-9	Boomerang Tube LLC Term A Ln		12/30/2020	VARIOUS		34,059	34,059	
12602@-AA-3	CFS FUNDING TRUST I Floating Rate V		01/31/2020	BARINGS		8,820,154	8,820,154	
12644H-AV-1	CTI Foods Holding Co LLC - First Out Te		11/03/2020	PIK NOTE BUY UP		2,076	2,076	
12644H-AW-9	CTI Foods Holding Co LLC - Second Out T		11/03/2020	PIK NOTE BUY UP		2,661	2,661	
137767-SS-9	Cannon Safe Inc. - Super Priority Term L		01/10/2020	PIK NOTE BUY UP		28	28	
137767-TT-6	Alpha Guardian (fka Cann Superpriority T		01/10/2020	PIK NOTE BUY UP		131	131	
14726@-AA-0	CASCADE DRILLING, L.P. 2015 1ST LIEN T		11/30/2020	PIK NOTE BUY UP		1,396	1,396	
14727@-AE-1	Cascade Drilling L.P. - 2020 Cap Fee Ter		11/30/2020	VARIOUS		6,820	6,820	
14727@-AF-8	Cascade Drilling L.P. - 2020 PIK Term Lo		11/30/2020	VARIOUS		10,925	10,925	
21775#-AC-9	CORA Health Services, In Mezzanine Term		09/30/2020	VARIOUS		329,642	329,642	
21775#-AD-7	CORA Health Delayed Draw Term Loan		01/02/2020	BARINGS		(21,657)	(28,875)	
25770#-AA-9	DONCASTERS US FIN LLC GBP FAC B1 LN	B	06/15/2020	BARINGS		232,033	271,384	
31788@-AA-9	FineLine Systems Second Lien Ter		09/30/2020	PIK NOTE BUY UP		116,479	116,479	
33887@-AB-3	Flavor Producers First Lien Term		09/30/2020	PIK NOTE BUY UP		873	873	
36740U-AN-2	Gates Global LLC Repriced EUR TL	B	06/15/2020	BARINGS		106,731	111,422	
39808C-A@-4	Gridiron FDG LLC Term Facility		11/20/2020	BARINGS		919,975	919,975	
43455J-AT-5	Hoffmaster Group Inc. Repriced 1st Li		05/20/2020	BARINGS		7,109	10,229	
48275@-AC-9	KREF Lending VII 2018-3 Term Loan		03/27/2020	BARINGS		224,710	224,710	
48275@-AH-8	KREF Lending VII LLC - Term Loan Series		04/28/2020	BARINGS		4,999,643	4,999,643	
57628#-AH-1	MASSMUTUAL ASSET FIN LLC SR SECD REV NT		12/23/2020	DIRECT		(1,925,000)	(1,925,000)	
716367-XX-0	PPC Event Services Inc.-2020 Mezzanine		07/22/2020	VARIOUS		411,032	411,908	59
716367-XY-8	PPC Event Services Inc.-2020 Mezzanine		07/21/2020	VARIOUS		412,354	411,608	
74274N-AG-8	ProAmpac Intermediate In Incremental Fir		11/02/2020	BARINGS		592,925	603,978	
85235@-AA-4	Cannon Safe, Inc. Term Loan		01/10/2020	PIK NOTE BUY UP		14,366	14,366	
87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A		12/21/2020	VARIOUS		993,443	993,443	
91834#-AA-5	Van Pool Transportation DDTL		05/20/2020	BARINGS		535,127	535,127	

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
M28074-RR-1	Direct Travel, Inc. (DT Priming DDTL		12/30/2020	BARINGS		54,797	54,797	
08274B-9J-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE	C	06/15/2020	BARINGS		36,665	49,547	
257694-HC-6	Alloy Finco Limited GBP Holdco PIK	B	12/18/2020	VARIOUS		191,456	421,863	
39843P-AH-6	Grifols S.A. EUR TLB (Nov'19	B	06/15/2020	BARINGS		267,461	270,163	
48270C-AA-3	KST Electric Power Company S.A.P de C.V.	D	01/08/2020	BARINGS		6,800,000	6,800,000	
74338Q-YY-0	Inspiring Learning Capex / Acquisi	B	10/20/2020	VARIOUS		467,922	467,922	
878548-TD-8	Technicolor SA - 2020 EUR Term Loan B1	B	09/22/2020	BARINGS		78,897	98,009	
909754-UN-1	UNIT4 N.V. - 2020 EUR Term Loan B4	B	11/30/2020	BARINGS		511,575	511,575	
D1638#-AA-8	Cordenka GmbH Term Loan B1	B	07/30/2020	PIK NOTE BUY UP		46,427	46,427	
D1676#-AA-1	UNA 306 EURO FAC B TERM LN	B	11/30/2020	PIK NOTE BUY UP		34,848	34,848	
D2000*-AA-0	ColourOZ MidCo Sarl EUR 1st Lien Te	B	06/15/2020	BARINGS		357,236	421,666	
D2000*-AB-8	ColourOZ MidCo Sarl EUR 1st Lien Te	B	09/30/2020	VARIOUS		6,016	7,100	
D2000*-AC-6	ColourOZ MidCo Sarl EUR Term Loan I	B	09/30/2020	VARIOUS		475,887	561,600	
D2000*-AD-4	ColourOZ MidCo Sarl EUR Term Loan A	B	09/30/2020	VARIOUS		416,921	492,013	
D2000*-AE-2	Flint Group US LLC EUR Incremental	B	06/15/2020	BARINGS		72,957	86,116	
D2265#-AB-4	Douglas GmbH EUR B2	B	06/15/2020	BARINGS		68,491	84,998	
D2265*-AB-8	Douglas GmbH EUR B1	B	06/15/2020	BARINGS		178,329	221,307	
D30008-AA-6	Flint Group GmbH EUR Incremental	B	06/15/2020	BARINGS		3,155	3,724	
D5963#-AC-0	Douglas GmbH EUR B3	B	06/15/2020	BARINGS		117,428	145,728	
D6001#-AF-5	Nidda Healthcare Holding GBP TLF (Jan'20	B	06/15/2020	BARINGS		168,420	175,896	
D7000*-AA-9	Douglas GmbH EUR B6	B	06/15/2020	BARINGS		89,433	110,986	
D7001#-AA-4	SGB-SMIT GMBH EURO FAC B TERM LN	B	07/31/2020	VARIOUS		118,256	256,029	
D7002#-AA-3	Rodenstock GmbH EUR TLB (Jun'19	B	06/15/2020	BARINGS		235,339	259,555	
D7615#-AA-2	Springer Nature Deutschl EUR TLB15 (Oct'	B	06/15/2020	BARINGS		441,140	450,465	
E2373#-AA-4	Boluda Towage, S.L. EUR TLB (Sep'19	B	06/15/2020	BARINGS		321,014	327,265	
E363A6-DE-9	Deoleo S.A. - EUR Senior Term Loan	B	06/24/2020	BARINGS		146,308	146,308	
E363A7-LF-5	Deoleo S.A. - EUR Junior Term Loan	B	06/24/2020	BARINGS		63,681	63,681	
E363A9-PN-0	Deoleo S.A. - EUR Mandatory Convertible	B	06/24/2020	BARINGS		38,821	219,700	
F0222#-AA-0	Aqualung International SA - EUR Term Loa	B	10/29/2020	PIK NOTE BUY UP		5,673	5,673	
F0349#-AA-8	Aqualung International S Term Loan - B1	B	10/29/2020	PIK NOTE BUY UP		9,101	9,101	
F0349#-AB-6	Aqualung International S Term Loan - B2	D	10/29/2020	PIK NOTE BUY UP		8,403	8,403	
F1414#-AA-6	Casper Bidco SAS EUR TLB3A (Feb'	B	06/15/2020	BARINGS		188,663	225,700	
F1414#-AB-4	Casper Bidco SAS EUR 2L TL1A (Ju	B	06/15/2020	BARINGS		141,211	220,058	
F2166#-AA-4	Pinard Emballages	B	03/25/2020	EXCHANGE OFFER		1,991,785	1,935,817	
F3598#-AB-8	Financiere Mendel SAS EUR TLB (Mar'19	B	06/15/2020	BARINGS		300,521	304,695	
F4592#-AB-2	Douglas GmbH EUR B4	B	06/15/2020	BARINGS		207,689	257,742	
F6512#-AA-6	NEOXCO Floating Rate Bond A	B	05/29/2020	PIK NOTE BUY UP		6,115	6,115	
F6512#-AB-4	NEOXCO Euro Bond B	B	05/29/2020	PIK NOTE BUY UP		12,940	12,940	
F6549#-AB-1	Douglas GmbH EUR B5	B	06/15/2020	BARINGS		46,153	57,276	
F9667#-AA-3	VACANCESELECT HOLDING EURO FAC B LN	B	06/15/2020	BARINGS		136,097	203,130	
G0128@-AA-6	AGILITY TRAINS EAST LIMI GBP Revolver	B	08/28/2020	VARIOUS		1,335,723	1,335,724	
G0391#-AA-4	Anord Mardix Term Loan - USD	D	11/30/2020	PIK NOTE BUY UP		36,004	36,004	
G0391#-AB-2	Anord Mardix Term Loan - GBP	B	11/30/2020	PIK NOTE BUY UP		47,319	47,319	
G0728#-AA-8	Awaze Limited EUR TLB1 (Apr'1	B	06/15/2020	BARINGS		440,966	502,183	
G0759#-AA-0	BBD BIDCO LTD GBP FAC B1 LN	B	06/15/2020	BARINGS		361,753	389,484	
G2905#-AD-3	EG Finco Limited EUR TLB1 (Jan'1	B	06/15/2020	BARINGS		527,386	553,918	
G4035@-AA-0	Inspiring Learning Unitranche	B	01/08/2020	PIK NOTE BUY UP		(733)	(733)	
G4939*-AA-9	Iris Bidco Limited GBP TLB (Jul'18	B	06/15/2020	BARINGS		72,369	75,384	
G5244#-AB-0	Keys Group (Kestrel Bidc Capex/Acquisiti	B	02/14/2020	BARINGS		568,049	568,049	
G5503*-AA-2	LISTRAC BIDCO LIMITED GBP TERM LOAN B	B	09/30/2020	VARIOUS		38,274	38,274	
G5503*-AB-0	Listrac Bidco Limited - GBP Acquisition	B	09/30/2020	VARIOUS		2,029	2,029	
G6902#-AA-3	PARC ADFER LTD GBP TERM LN FAC	B	02/20/2020	BARINGS		187,783	187,783	
G7132#-AB-1	PLANETS UK BIDCO LTD GBP FAC B1-A LN	B	09/18/2020	BARINGS		7,016,204	7,123,051	
G7568#-AA-6	Richmond Cayman LP New Term Loan B	B	06/15/2020	BARINGS		464,394	526,583	
G7584#-AA-6	RIVA HOLDCO 2 LTD Euro Fac B Ln	B	07/22/2020	PIK NOTE BUY UP		89,464	89,464	
G8278#-AA-5	SOUTH HOOK LNG TERM CO LTD GBP TERM LN	B	11/09/2020	BARINGS		1,848,128	1,935,213	
G9124#-AA-9	TUNSTALL GROUP FIN LTD EURO FAC B LN	B	08/03/2020	BARINGS		277,691	277,691	
G9420#-AA-0	Vue International BidCo EUR TLB1 (Jun'1	B	06/15/2020	BARINGS		211,190	248,692	
H41393-XY-2	Inspiring Learning - 2020 GBP Stub Unitr	B	10/20/2020	VARIOUS		56,597	58,601	
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE	C	06/15/2020	BARINGS		36,665	49,547	
L0166M-AE-8	Alison Bidco S.a.r.l.- EUR 1st Lien Term	B	06/15/2020	BARINGS		257,505	332,350	
L0175*-AB-2	Alpha Trains Finance S.A. - 2020 EUR Fix	B	03/31/2020	BARINGS		1,493,811	1,493,811	
L1300#-AB-4	CEP IV Investment 16 S.a EUR TLB (Sep'17	B	06/15/2020	BARINGS		86,330	112,850	
L2669*-AA-3	EARTH HOLDCO 1 SARL EURO SR SECD PIK NT	B	08/10/2020	VARIOUS		65,537	65,537	
L5582B-AU-1	ION Trading Technologies Repriced EUR TL	B	06/15/2020	BARINGS		342,294	360,310	

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
L5872@-AA-7	LSF10 XL Bidco S.C.A. EUR TLB3 (Sep'1	B	06/15/2020	BARINGS		517,343	571,650	
L8908Y-AC-2	Sunshine Luxembourg VII EUR TLB (Jul'19	B	06/15/2020	BARINGS		74,603	78,995	
L9005*-AA-1	Tackle S.a.r.l EUR Incremental	B	06/15/2020	BARINGS		486,432	494,894	
M7S8A8-YY-5	NextPharma GmbH Capex Facility	B	11/30/2020	VARIOUS		238,567	238,567	
N0288#-AA-2	Alpha AB Bidco B.V. EUR TLB (Sep'18	B	06/15/2020	BARINGS		106,621	112,850	
N0657*-AA-9	AS Adventure B.V. EUR TLB (Mar-15	B	08/19/2020	VARIOUS		438,037	816,877	
N2736#-AB-4	Douglas GmbH EUR B7	B	06/15/2020	BARINGS		49,508	61,439	
N5557#-AA-5	Mediq B.V. New EUR TLB1 fa	B	06/15/2020	BARINGS		325,087	327,808	
N8135*-AG-1	Solace Midco B.V. DSRF	B	03/31/2020	BARINGS		146,280	146,280	
Q0146#-AA-1	AESTHETICS AUSTRALIA GROUP FAC B LN	B	04/06/2020	VARIOUS		43,649	43,649	
Q5425#-AA-2	KWINANA WTE FIN CO Tranche A Fac	B	07/09/2020	VARIOUS		400,632	400,632	
W9818#-AA-2	Verisure Holding AB EUR TLB1-E (May	B	06/15/2020	BARINGS		470,891	485,255	
X5215#-AA-8	Mascot Bidco Oy EUR TLB (Mar'19	B	06/15/2020	BARINGS		451,937	519,110	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						51,513,332	53,852,504	59
8399997. Total - Bonds - Part 3						877,750,496	873,632,286	753,045
8399998. Total - Bonds - Part 5						206,737,231	207,557,759	11,489
8399999. Total - Bonds						1,084,487,727	1,081,190,045	764,534
00117@-12-4	AFC-Dell Holding Corp. Perpetual Pref St		08/14/2020	DIRECT	60.000	5,982	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,982	XXX	
00117@-11-6	AFC-Dell Holding Corp. - Preferred Serie		02/14/2020	EXCHANGE OFFER	17.000	1,676	0.00	
00117@-33-0	AFC-Dell Holding Corp. - Preferred Share		02/14/2020	VARIOUS	23.000	23	0.00	
67082Z-QQ-8	BearCom Acquistition Cor Preferred Stock		09/29/2020	DIRECT	8.000	4,742	0.00	
86801#-PP-5	Sunvair Aerospace Group, New Preferred S		12/21/2020	DIRECT	9.000	21,746	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						28,187	XXX	
8999997. Total - Preferred Stocks - Part 3						34,169	XXX	
8999998. Total - Preferred Stocks - Part 5						193,968	XXX	
8999999. Total - Preferred Stocks						228,137	XXX	
00165C-10-4	AMC Entertainment Holdin-COMMON STOCK		07/31/2020	BARINGSLLC	1,075.000	11		
F9062J-32-2	Technicolor SA-COMMON STOCK	B	09/22/2020	DIRECT	26,672.000	12,206		
G48833-11-8	Weatherford Internationa-COMMON STOCK	C	01/15/2020	CORPORATE ACTION	62,976.000	1,232,061		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,244,278	XXX	
00117@-10-8	AFC-Dell Holding Corp. Common Stock		08/14/2020	DIRECT	18.000	18		
00117@-22-3	AFC-Dell Holding Corp. - Common Stock		02/14/2020	VARIOUS	14.000	14		
723449-PP-3	Pinnacle Operating Corporation - Earnout		01/16/2020	DIRECT	52,936.000	529		
84130C-PP-9	Southcross Energy Partne Common Equity		01/31/2020	BARINGSLLC	9,216.000	1,518		
84130C-RR-3	Southcross Energy Partne Series A Prefer		01/31/2020	BARINGSLLC	58,323.000	29,162		
073298-JE-2	Tunstall Group Holdings Limited - Common	B	08/03/2020	BARINGSLLC	215,218.000	143,776		
233277-PA-4	Terreal Holding SAS - Common Stock	B	06/01/2020	BLOCKCROSS	8,548,816.000	129,211		
233277-PS-5	Terreal Holding SAS - Common Stock	B	06/01/2020	BLOCKCROSS	133.000	1		
233277-TE-4	Terreal Holding SAS - Common Stock	B	06/01/2020	BLOCKCROSS	13,254.000	148		
233281-RL-0	Terreal Holding SAS Common Stock	B	12/31/2020	BARINGSLLC	101,756.000	125,048		
257695-JK-3	Alloy Finco Limited - Common Stock	B	06/01/2020	BLOCKCROSS	272,578.000	3,398		
921MEV-20-3	Biffa Group Holdings Lim EVP Preference	B	06/01/2020	BLOCKCROSS	4,927.000	4,213		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						437,036	XXX	
06762A-10-2	Barings Capital Investment-Mutual Fund		08/10/2020	DIRECT	93,321.000	1,875,250		
9499999. Subtotal - Common Stocks - Mutual Funds						1,875,250	XXX	
9799997. Total - Common Stocks - Part 3						3,556,564	XXX	
9799998. Total - Common Stocks - Part 5						1,504,495	XXX	
9799999. Total - Common Stocks						5,061,059	XXX	
9899999. Total - Preferred and Common Stocks						5,289,196	XXX	
9999999 - Totals						1,089,776,923	XXX	764,534

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36202K-SG-1	GOVERNMENT NATIONAL MORT-POOL #8619 ARMS		12/01/2020	PAYDOWN		176	176	178	173		3		3		176				4	04/20/2025
36203R-5K-1	GOVERNMENT NATIONAL MORT-POOL #357350		12/01/2020	PAYDOWN		2,766	2,766	2,784	2,771		(5)		(5)		2,766				96	11/15/2023
36204E-RQ-2	GOVERNMENT NATIONAL MORT-POOL #367795		12/01/2020	PAYDOWN		4,490	4,490	4,693	4,549		(59)		(59)		4,490				217	09/15/2023
36204P-UY-6	GOVERNMENT NATIONAL MORT-POOL #375999		12/01/2020	PAYDOWN		904	904	899	901		3		3		904				29	01/15/2024
36205S-K2-0	GOVERNMENT NATIONAL MORT-POOL #399113		12/01/2020	PAYDOWN		789	789	784	786		2		2		789				34	02/15/2027
36207E-6D-1	GOVERNMENT NATIONAL MORT-POOL #430268		12/01/2020	PAYDOWN		208	208	207	207		1		1		208				8	10/15/2027
36207K-B6-6	GOVERNMENT NATIONAL MORT-POOL #433961		12/01/2020	PAYDOWN		1,291	1,291	1,322	1,307		(16)		(16)		1,291				49	08/15/2028
36207R-HH-1	GOVERNMENT NATIONAL MORT-POOL #439532		12/01/2020	PAYDOWN		1,433	1,433	1,425	1,427		6		6		1,433				60	04/15/2027
36207W-U5-1	GOVERNMENT NATIONAL MORT-POOL #444404		12/01/2020	PAYDOWN		742	742	737	737		4		4		742				31	06/15/2027
36208G-Z2-7	GOVERNMENT NATIONAL MORT-POOL #450861		10/01/2020	PAYDOWN		243	243	242	242		1		1		243				11	05/01/2027
36208W-DF-7	GOVERNMENT NATIONAL MORT-POOL #462802		12/01/2020	PAYDOWN		13,508	13,508	13,847	13,698		(190)		(190)		13,508				519	06/15/2028
36223B-KC-3	GOVERNMENT NATIONAL MORT-POOL #302791		12/01/2020	PAYDOWN		4,362	4,362	4,465	4,372		(10)		(10)		4,362				228	03/01/2021
36223H-GV-3	GOVERNMENT NATIONAL MORT-POOL #308112		12/01/2020	PAYDOWN		3,117	3,117	3,148	3,121		(4)		(4)		3,117				137	12/15/2021
36224W-MC-4	GOVERNMENT NATIONAL MORT-POOL #340655		12/01/2020	PAYDOWN		1,791	1,791	1,694	1,759		32		32		1,791				76	02/15/2023
36295N-K3-0	GOVERNMENT NATIONAL MORT-POOL #675414		12/01/2020	PAYDOWN		16,714	16,714	17,357	17,405		(691)		(691)		16,714				484	09/15/2035
02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt	D	11/21/2020	SINKING PAYMENT		377,475	377,475	377,475	377,475						377,475				8,208	08/21/2021
0599999. Subtotal - Bonds - U.S. Governments						430,009	430,009	431,257	430,930		(923)		(923)		430,009				10,191	XXX
34153P-XD-5	State of Florida-GENERAL OBLIGATION UNLT		06/01/2020	CALL 100		700,000	700,000	658,945	665,829		34,171		34,171		700,000				17,500	06/01/2040
452152-GS-4	State of Illinois-GENERAL OBLIGATION UNL		07/21/2020	WELLS FARGO		57,124	50,000	58,060	55,723		(130)		(130)		55,594		1,530	1,530	3,900	07/01/2035
68607L-XP-7	State of Oregon-GENERAL OBLIGATION UNLTD		01/14/2020	RBC CAPITAL MARKETS		2,179,199	2,028,559	2,551,315	2,206,571		(2,084)		(2,084)		2,204,486		(25,287)	(25,287)	14,611	06/01/2023
70914P-NE-8	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG		01/14/2020	GOLDMAN		4,649,036	4,600,000	4,588,592	4,466,348		(1,774)		(1,774)		4,464,574		184,462	184,462	51,271	05/01/2030
880541-QQ-3	State of Tennessee-GENERAL OBLIGATION UN		01/22/2020	RAYMOND JAMES		705,250	700,000	700,000	700,000						700,000		5,250	5,250	10,690	08/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,290,609	8,078,559	8,556,912	8,094,471		30,183		30,183		8,124,654		165,955	165,955	97,972	XXX
387460-JJ-8	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		400,000	400,000	400,000	400,000						400,000				9,908	06/01/2026
387460-JK-5	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		400,000	400,000	400,000	400,000						400,000				10,108	06/01/2027
387460-JL-3	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		350,000	350,000	350,000	350,000						350,000				9,020	06/01/2028
387460-JM-1	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		450,000	450,000	450,000	450,000						450,000				11,822	06/01/2029
387460-JN-9	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		500,000	500,000	500,000	500,000						500,000				13,385	06/01/2030
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2020	CALL 100		15,000	15,000	18,100	16,907		(1,907)		(1,907)		15,000				472	03/01/2032
68607H-5H-5	OREGON ST DEPT OF ADMIN SVCS-BUILD AMERI		05/01/2020	CALL 100		425,000	425,000	481,746	430,368		(5,368)		(5,368)		425,000				13,133	05/01/2035
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,540,000	2,540,000	2,599,846	2,547,275		(7,275)		(7,275)		2,540,000				67,848	XXX
051687-DG-3	AURORA IL SF MTGE REVENUE BOND		08/01/2020	CALL 100		2,651	2,651	2,386	2,416		235		235		2,651				21	06/01/2045
155675-CL-3	CENTRL UT WTR CONSERVANCY DIST REV SER A		04/01/2020	CALL 100		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				199,500	10/01/2040
161045-KT-5	CHARLOTTE NC WTR & SWR S-REVENUE BONDS		01/22/2020	BOFAMLSEC		864,561	850,000	853,740	850,475		(89)		(89)		850,387		14,174	14,174	23,965	07/01/2038
25477G-EE-1	District of Columbia-REVENUE BONDS		01/22/2020	JP MORGAN SECURITIES		904,500	900,000	903,276	900,145		(47)		(47)		900,098		4,402	4,402	6,625	12/01/2029
25477G-HX-6	District of Columbia-REVENUE BONDS		01/22/2020	JP MORGAN SECURITIES		617,516	575,000	636,094	591,158		(531)		(531)		590,628		26,888	26,888	4,233	12/01/2028
30250G-AB-4	FDIC STRUCTURED SALE GUA-SERIES 2010-S1		12/02/2020	PAYDOWN		45,039	45,039	44,863	43,463		1,576		1,576		45,039				764	04/25/2038
31283Y-LD-8	FREDDIE MAC-POOL #P20425		12/01/2020	PAYDOWN		9,905	9,905	9,868	9,883		22		22		9,905				382	04/01/2034
3128CV-F7-4	FREDDIEMAC STRIP-SERIES 211 CLASS PO		12/01/2020	PAYDOWN		39,532	39,532	31,774	31,871		7,661		7,661		39,532					07/01/2029
3128F6-P8-3	FREDDIE MAC-POOL #D66747		11/09/2020	VARIOUS		2,813	2,813	2,972	2,907		(70)		(70)		2,837		(24)	(24)	150	06/01/2025
312905-H6-2	FREDDIE MAC-SERIES 1083 CLASS Z		12/01/2020	PAYDOWN		1,231	1,231	1,284	1,238		(7)		(7)		1,231				56	05/01/2021
31292G-4V-5	FREDDIE MAC-POOL #C00836		11/09/2020	VARIOUS		4,044	3,684	3,824	3,774		(24)		(24)		3,751		293	293	225	07/01/2029
31295V-6W-5	FREDDIE MAC-POOL #A00885		03/01/2020	PAYDOWN		13	13	14	13						13					06/01/2020
31298L-S9-1	FREDDIE MAC-POOL #C50544		11/09/2020	VARIOUS		3,364	3,127	3,245	3,191		(10)		(10)		3,181		183	183	202	04/01/2031
313398-SD-2	FREDDIE MAC-SERIES 2335 CLASS CZ		12/01/2020	PAYDOWN		5,394	5,394	5,718	5,479		(84)		(84)		5,394				193	07/01/2031
3133TC-LJ-5	FREDDIE MAC-SERIES 2022 CLASS PE		12/01/2020	PAYDOWN		5,808	5,808	6,125	5,921		(113)		(113)		5,808				219	01/01/2028
3133TH-QV-2	FREDDIE MAC-SERIES 2117 CLASS HG		12/01/2020	PAYDOWN		664	664	693	679		(15)		(15)		664				26	01/01/2029
3133TL-UH-9	FREDDIE MAC-SERIES 2178 CLASS PB		12/01/2020	PAYDOWN		10,706	10,706	11,729	11,109		(403)		(403)		10,706				550	08/01/2029
3133TM-7G-5	FREDDIE MAC-SERIES 2182 CLASS ZC		12/01/2020	PAYDOWN		13,040	13,040	14,183	13,414		(374)		(374)		13,040				476	09/01/2029
31358F-HF-9	FANNIE MAE-SERIES 1990-128 CLASS J		02/01/2020	PAYDOWN		11	11	12	11						11				19	10/01/2020
31359L-ZC-2	FANNIE MAE-SERIES 1995-19 CLASS EA		12/01/2020	PAYDOWN		1,933	1,933	2,155	1,963		(30)		(30)		1,933				99	01/01/2022
31364H-TG-2	FANNIEMAE STRIP-SERIES 191 CLASS 2 IO		12/01/2020	PAYDOWN				36	11		(5)		(5)						6	12/01/2022
31364H-TU-1	FANNIEMAE STRIP-SERIES 197 CLASS 2 IO		12/01/2020	PAYDOWN				96	31		(12)		(12)						17	01/01/2023
31371H-XT-0	FANNIE MAE-POOL #252790 FHA/VA		11/09/2020	VARIOUS		16,070	14,687	14,648	14,652		10		10		14,662		1,408	1,408	944	09/01/2029
31371J-MX-9	FANNIE MAE-POOL #253374		11/09/2020	VARIOUS		533	503	518	514		(2)		(2)		512		21	21	40	05/01/2030
31380G-2S-7	FANNIE MAE-POOL #440085		11/09/2020	VARIOUS		6,335	6,056	5,975	6,013		8		8		6,021		314	314	332	12/01/2028
31380S-5W-9	FANNIE MAE-POOL #449161		11/09/2020	VARIOUS		6,099	5,788	5,686	5,711		27		27		5,738		361	361	255	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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31380S-7J-6	FANNIE MAE-POOL #449197		11/09/2020	VARIOUS		700	700	688	687		6		6		693		7	7	32	12/01/2028
31380X-KT-8	FANNIE MAE-POOL #453106		11/09/2020	VARIOUS		7,152	6,540	6,426	6,465		16		16		6,481		671	671	353	01/01/2029
31384E-GT-1	FANNIE MAE-POOL #521410		11/09/2020	VARIOUS		8,696	8,093	8,334	8,206		(20)		(20)		8,186		510	510	668	12/01/2029
31384X-QC-5	FANNIE MAE-POOL #536951		11/09/2020	VARIOUS		12,556	11,472	11,814	11,743		(44)		(44)		11,699		857	857	953	05/01/2030
31384X-XK-9	FANNIE MAE-POOL #537182		11/09/2020	VARIOUS		1,406	1,275	1,313	1,302		(4)		(4)		1,298		108	108	105	05/01/2030
31393C-7G-2	FANNIEMAE WHOLE LOAN-SERIES 2003-W13 CLA		12/28/2020	PAYDOWN		129	129	129	129						129				1	10/25/2033
31393V-ZB-0	FREDDIE MAC-SERIES 2646CLASS HE		12/01/2020	PAYDOWN		55,413	55,413	51,599	54,399		1,014		1,014		55,413				1,783	07/01/2033
31394C-TR-3	FANNIE MAE-SERIES 2005-21 CLASS ME		12/01/2020	PAYDOWN		107,655	107,655	100,120	105,864		1,792		1,792		107,655				3,157	03/01/2035
31394D-TZ-3	FANNIE MAE-SERIES 2005-39 CLASS TE		12/01/2020	PAYDOWN		52,979	52,979	50,847	52,409		570		570		52,979				1,501	05/01/2035
31394F-CS-2	FANNIE MAE-SERIES 2005-81 CLASS PC		12/01/2020	PAYDOWN		66,600	66,600	67,099	66,588		12		12		66,600				2,021	09/01/2035
31394K-K7-8	FREDDIE MAC-SERIES 2682 CLASS LD		12/01/2020	PAYDOWN		251,415	251,415	223,907	245,979		5,436		5,436		251,415				5,983	10/01/2033
31394L-4D-1	FREDDIE MAC-SERIES 2684 CLASS PG		12/01/2020	PAYDOWN		336,412	336,412	313,582	331,307		5,105		5,105		336,412				9,444	10/01/2033
31394N-EZ-7	FREDDIE MAC-SERIES 2718 CLASS TG		12/01/2020	PAYDOWN		34,125	34,125	31,795	33,529		596		596		34,125				872	12/01/2033
31395F-AX-2	FREDDIE MAC-SERIES 2836 CLASS L		06/01/2020	PAYDOWN		4,507	4,507	4,210	4,501		6		6		4,507				87	04/01/2034
31395M-DZ-9	FREDDIE MAC-SERIES 2934 CLASS NG		12/01/2020	PAYDOWN		73,039	73,039	69,832	72,236		803		803		73,039				1,991	02/01/2035
31395N-3R-6	FANNIE MAE-SERIES 2006-61CLASS NP		12/01/2020	PAYDOWN		85,759	85,759	86,135	85,753		7		7		85,759				2,991	07/01/2036
31395U-N5-6	FREDDIE MAC-SERIES 2979 CLASS QK		12/01/2020	PAYDOWN		16,114	16,114	15,454	15,914		199		199		16,114				390	05/01/2035
31395W-XL-6	FREDDIE MAC-SERIES 3016 CLASS HR		12/01/2020	PAYDOWN		21,236	21,236	19,648	21,013		223		223		21,236				488	08/01/2025
31396H-EG-0	FREDDIE MAC-SERIES 3113 CLASS WB		12/01/2020	PAYDOWN		5,109	5,109	4,551	5,022		87		87		5,109				172	02/01/2026
31396J-ND-3	FREDDIE MAC-SERIES 3131 CLASS ME		12/01/2020	PAYDOWN		39,224	39,224	37,416	38,682		542		542		39,224				1,435	03/01/2036
31396K-MT-6	FANNIE MAE-SERIES 2006-74CLASS PD		12/01/2020	PAYDOWN		70,708	70,708	73,630	71,169		(461)		(461)		70,708				1,602	08/01/2036
31397M-AV-9	FANNIE MAE-SERIES 2008-56CLASS PB		12/01/2020	PAYDOWN		23,159	23,159	20,254	22,180		979		979		23,159				616	07/01/2038
31404H-TF-6	FANNIE MAE-POOL #769250		12/01/2020	PAYDOWN		4,460	4,460	4,410	4,430		30		30		4,460				134	12/01/2033
31406M-5H-5	FANNIE MAE-POOL #814548		12/01/2020	PAYDOWN		20,060	20,060	20,018	19,514		547		547		20,060				647	04/01/2035
495289-6J-4	KING CNTY WA SWR REVENUE-REVENUE BONDS		06/02/2020	DIRECT																01/01/2050
546475-PS-7	LOUISIANA ST GAS & FUELS-REVENUE BONDS		01/14/2020	BOFAMLSEC		55,625	50,000	52,284	51,172		(14)		(14)		51,158		4,467	4,467	521	05/01/2043
574218-GR-8	MARYLAND ST HLTH & HGR E-REVENUE BONDS		01/22/2020	BOFAMLSEC		1,286,904	1,200,000	1,189,068	1,121,831		(1,414)		(1,414)		1,120,417		166,487	166,487	11,500	11/15/2051
79467B-AR-6	Sales Tax Securitization-REVENUE BONDS		12/10/2020	GOLDMAN		207,924	200,000	180,660	181,272		468		468		181,740		26,184	26,184	10,422	01/01/2043
79467B-BN-4	Sales Tax Securitization-REVENUE BONDS		12/10/2020	RAYMOND JAMES		322,041	300,000	275,751	276,316		422		422		276,737		45,304	45,304	16,649	01/01/2048
927781-TQ-7	VIRGINIA ST CLG BLDG AUTH EDUC-BUILD AME		02/01/2020	CALL 100		400,000	400,000	392,928	395,953		4,047		4,047		400,000				11,250	02/01/2028
927781-TS-3	VIRGINIA ST CLG BLDG AUTH EDUC-BUILD AME		02/01/2020	CALL 100		2,600,000	2,600,000	2,589,860	2,593,677		6,323		6,323		2,600,000				74,750	02/01/2030
928172-V6-9	Virginia Public Building-REVENUE BONDS		08/01/2020	CALL 100		40,000	40,000	39,466	39,871		129		129		40,000				2,300	08/01/2030
928172-V7-7	Virginia Public Building-REVENUE BONDS		08/01/2020	CALL 100		1,260,000	1,260,000	1,243,188	1,245,122		14,878		14,878		1,260,000				72,450	08/01/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						17,032,869	16,843,768	16,747,330	16,690,277		50,003		50,003		16,740,254		292,615	292,615	476,567	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		07/16/2020	PAYDOWN		22,838	22,838	22,838	22,838						22,838				205	05/16/2042
00105Q-AA-4	AES US Generation Holdin Senior Note		11/30/2020	SINKING PAYMENT		278,392	278,392	278,392	278,392						278,392				10,002	11/30/2023
00116*-AA-9	AFC-Dell Holding Corp. Senior Sub Note	B	03/31/2020	VARIOUS		253	253	258	255						255	(2)		(2)	52	02/28/2023
00165C-AD-6	AMC ENTERTAINMENT HOLDIN-AMC		07/31/2020	EXCHANGE OFFER		292,175	403,000	292,175	403,000			110,825	(110,825)		292,175				17,553	05/15/2027
00165C-AP-9	AMC Entertainment Holdin-BOND		10/08/2020	CITIGROUP GLOBAL MAR		1,571	10,837	10,661			(3)		(3)		10,658		(9,087)	(9,087)		06/15/2026
003009-A*-8	Aberdeen Asia-Pacific In Senior Secured		03/31/2020	CA_CASH_CLOSE		1,457,557	1,450,000	1,450,000	1,450,000						1,457,557				21,310	06/12/2020
00400V-AB-3	ACADEMIC LOAN FUNDING TR-ALFT 2012-1A A2		01/13/2020	PERFTRUSTCP		567,622	569,759	546,968	564,104		(26)		(26)		564,079		3,543	3,543	915	12/27/2044
00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3		05/26/2020	PAYDOWN		7,788	7,788	7,729	7,788						7,788				655	07/01/2038
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		10/26/2020	PAYDOWN		213,510	213,510	194,117	208,389		5,120		5,120		213,510				2,603	07/25/2035
00432C-DE-8	ACCESS GROUP INC-SERIES 2006-1 CLASS B		01/14/2020	CITIGROUP GLOBAL MAR		148,788	153,985	124,728	137,384		81		81		137,465		11,323	11,323	525	08/25/2037
004375-CB-5	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		12/28/2020	PAYDOWN		19,635	19,635	19,445	19,752		(117)		(117)		19,635				179	01/25/2035
004375-CF-6	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		12/28/2020	PAYDOWN		2,812	2,812	2,812	2,812						2,812				25	01/25/2035
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		12/15/2020	PAYDOWN		44,986	44,986	46,688	46,502		(1,516)		(1,516)		44,986				1,121	11/15/2048
01126#-AA-1	Alamo 6 LLC Senior Secured		09/30/2020	SINKING PAYMENT		55,748	55,748	55,748	55,748						55,748				2,344	03/31/2042
01853G-AB-6	ALLIANCE BANCORP TRUST-SERIES 2007-S1 CL		12/01/2020	PAYDOWN		3,550	3,550	136	104		3,446		3,446		3,550				3	05/01/2037
02343U-AC-9	Amcor Finance USA Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		529,884	530,000	529,868	529,861		23		23		529,884				9,339	04/28/2026
023765-AA-8	AMER AIRLINE 16-2 AA PTT-FIRST LIEN		09/30/2020	VARIOUS		362,061	384,525	384,525	384,525						384,525		(22,464)	(22,464)	9,699	06/15/2028
02376U-AA-3	AMER AIRLS INC 2016-1 CL AA CTF		09/25/2020	VARIOUS		593,637	616,947	619,004	618,539		(227)		(227)		618,312		(24,675)	(24,675)	26,033	01/15/2028
023770-AA-8	AMER AIRLN 15-1 A PTT-SECURED		10/30/2020	VARIOUS		924,312	1,189,592	1,189,592	1,189,592						1,189,592		(265,280)	(265,280)	39,319	05/01/2027
02377A-AA-6	AMER AIRLN 14-1 A PTT-SECURED NOTE		10/21/2020	VARIOUS		74,101	90,816	90,816	90,816						90,816		(16,715)	(16,715)	3,494	10/01/2026
025644-AA-3	Ascent Resources - Utica LLC Subordinate		11/16/2020	CA_CASH_CLOSE		3,088,833	2,045,585	40,912	40,912						1,084,160		2,004,673	2,004,673	1,193,258	03/01/2021
02660T-CZ-4	AMERICAN HOME MORTGAGE I-SERIES 2005-1 C		12/28/2020	PAYDOWN		129,602	129,602	129,602	129,602						129,602				929	06/25/2045
02660T-HL-0	AMERICAN HOME MORTGAGE I-SERIES 2005-SD1		12/28/2020	PAYDOWN		4,610	4,045	2,394	3,144		1,165		1,165		4,610				73	09/25/2035

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		12/01/2020	PAYDOWN		3,645	3,645	3,644	3,645						3,645				76	10/01/2036
03072S-PD-1	AMERIQUEST MORTGAGE SECU-SERIES 2004-R2		12/28/2020	PAYDOWN		2,738	2,738	2,580	2,740		(2)		(2)		2,738				24	04/25/2034
03522A-AF-7	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		12/31/2020	EXCHANGE OFFER		2,502,330	2,390,000	2,503,445			13,198		13,198		2,502,330				(83,278)	02/01/2046
035242-AN-6	ANHEUSER-BUSCH INBEV FIN GTD NT	B	12/31/2020	VARIOUS		(85,819)										(85,819)		(85,819)	(33,181)	02/01/2046
037389-AW-3	AON CORP-SENIOR UNSECURED NOTE		01/28/2020	CITIGROUP GLOBAL MAR		918,603	900,000	1,006,794	910,562		(1,126)		(1,126)		909,436		9,167	9,167	15,000	09/30/2020
038779-AA-2	ARBYS FUNDING LLC 2015-1A A2		07/30/2020	PAYDOWN		825,600	825,600	825,600	825,600						825,600				30,688	10/30/2045
040104-QN-4	ARGENT SECURITIES INC.-SERIES 2005-W5 CL		12/28/2020	PAYDOWN		6,857	6,857	4,371	5,570		1,287		1,287		6,857				52	01/25/2036
040104-RV-5	ARGENT SECURITIES INC.-SERIES 2006-W2 CL		12/28/2020	PAYDOWN		17,841	17,841	6,713	10,080		6,158		6,158		17,841				457	03/25/2036
040104-TG-6	ARGENT SECURITIES INC.-SERIES 2006-W4 CL		12/28/2020	PAYDOWN		2,093	2,093	724	793		1,265		1,265		2,093				55	05/25/2036
042735-BA-7	Arrow Electronics Inc-SENIOR UNSECURED N		04/01/2020	MATURITY		1,100,000	1,100,000	1,137,337	1,101,183		(1,183)		(1,183)		1,100,000				33,000	04/01/2020
04544T-AB-7	ASSET BACKED SECURITIES -SERIES 2007-HE2		12/28/2020	PAYDOWN		256	256	48	138		118		118		256				1	05/25/2037
05205#-AA-6	Aurora Parts & Accessori Senior Sub Note		08/25/2020	CALL 100		439,200	439,200	439,200	439,200						439,200				43,615	02/17/2022
05205#-AD-0	Aurora Parts & Accessori Junior Sub Note		08/25/2020	CALL 100		3,006	3,006	3,006	3,006						3,006				65	08/17/2022
053611-AF-6	AVERY DENNISON CORP-UNSECURED NOTE		04/15/2020	MATURITY		300,000	300,000	299,793	299,966		34		34		300,000				8,063	04/15/2020
05535D-AN-4	BLACKROCK CAPITAL FINANC-SERIES 1997-R1C		12/01/2020	PAYDOWN		59,586	87,515	55,142	81,829		(5,106)		(5,106)		59,586				4,434	03/01/2037
05535D-CF-9	BLACKROCK CAPITAL FINANC-SERIES 1997-R3		12/01/2020	PAYDOWN		41,592	41,592	26,868	29,494		20,015	(5,050)	25,065		41,592				853	11/01/2028
05577@-AG-5	BTMU Capital Corp. Equipment Note		08/26/2020	SINKING PAYMENT		24,156	24,156	24,156	24,156						24,156				1,187	02/26/2021
05577@-AH-3	BTMU Capital Corp. Equipment Note		08/26/2020	SINKING PAYMENT		23,249	23,249	23,249	23,249						23,249				381	02/26/2021
05577@-AJ-9	BTMU Capital Corp. Equipment Note		08/26/2020	SINKING PAYMENT		(19,963)	(19,963)	(19,963)	(19,963)						(19,963)				4,454	02/26/2021
05577@-AK-6	BTMU Capital Corp. Equipment Note		08/26/2020	SINKING PAYMENT		7,261	7,261	7,261	7,261						7,261				357	02/26/2021
05577@-AM-2	BTMU Capital Corp. Equipment Note		08/26/2020	SINKING PAYMENT		3,418	3,418	3,418	3,418						3,418				1,065	02/26/2021
05577@-AN-0	BTMU Capital Corp. Equipment Note		10/15/2020	SINKING PAYMENT		97,727	97,727	97,727	97,727						97,727				3,540	10/15/2024
05577@-AP-5	BTMU Capital Corp. Equip Note UPRR		08/23/2020	SINKING PAYMENT		20,545	20,545	20,545	20,545						20,545				606	02/23/2026
05577@-AQ-3	BTMU Capital Corp. Equip Note UPRR		08/23/2020	SINKING PAYMENT		9,668	9,668	9,668	9,668						9,668				285	02/23/2026
05577@-AR-1	BTMU CAP CORP EQUIP NT UPRR 2011-A SER B		11/05/2020	SINKING PAYMENT		39,277	39,277	39,277	39,277						39,277				1,158	05/05/2026
05594*-AA-9	BCC Software, Inc. Senior Sub Note		12/22/2020	CA_CASH_CLOSE		462,499	457,920	457,810	457,834		21		21		462,434		65	65	40,455	04/11/2023
05594*-AB-7	BCC Software, Inc. (BCC Senior Sub Note		12/22/2020	CA_CASH_CLOSE		267,296	264,650	264,647	264,647		1		1		267,294		2	2	9,880	04/11/2023
05946X-YP-2	BANC OF AMERICA FUNDING -SERIES 2005-F C		12/21/2020	PAYDOWN		1,371	1,557	1,067	1,304		187		187		1,371				19	09/20/2035
05948J-AA-0	BANC OF AMERICA MORTGAGE-SERIES 2002-L C		12/01/2020	PAYDOWN		543	543	493	540		3		3		543				10	12/01/2032
05948X-XW-6	BANC OF AMERICA MORTGAGE-SERIES 2003-J C		12/01/2020	PAYDOWN		129	129	128	127		2		2		129				3	11/01/2033
05949A-GR-5	BANC OF AMERICA MORTGAGE-SERIES 2004-E C		12/01/2020	PAYDOWN		5,775	5,775	5,850	5,870		(96)		(96)		5,775				155	06/01/2034
05949A-LH-1	BANC OF AMERICA MORTGAGE-SERIES 2004-G C		12/01/2020	PAYDOWN		6,016	6,016	5,623	5,736		280		280		6,016				126	08/01/2034
05949A-ZG-8	BANC OF AMERICA MORTGAGE-SERIES 2004-L C		12/01/2020	PAYDOWN		8,345	8,345	7,591	8,184		162		162		8,345				200	01/01/2035
06050H-KX-5	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		12/01/2020	PAYDOWN		1,674	1,674	521	1,168		506		506		1,674				41	07/01/2032
06050H-KY-3	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		12/01/2020	PAYDOWN		1,005	1,005		553		452		452		1,005				25	07/01/2032
06051G-BD-0	BANC OF AMERICA FUNDING -SERIES 2004-A C		12/01/2020	PAYDOWN		5,951	5,951	6,091	5,873		78		78		5,951				147	06/01/2032
06652D-AA-7	BANKUNITED TRUST-SERIES 2005-1 CLASS 1A1		12/28/2020	PAYDOWN		31,569	31,569	22,330	27,462		3,243		3,243		31,569				256	09/25/2045
07301@-AA-7	Bayonne Water Joint Vent Senior Secured		12/31/2020	SINKING PAYMENT		62,500	62,500	62,500	62,500						62,500				3,169	06/30/2037
07325V-AG-9	BAYVIEW FINANCIAL ACQUIS-SERIES 2007-A C		12/28/2020	PAYDOWN		3,471	3,471	1,977	2,611		860		860		3,471				23	05/28/2037
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET-SERIES 2007-3 C		12/28/2020	PAYDOWN		9,762	9,762	8,913	9,716		46		46		9,762				71	07/25/2037
07384M-S6-0	BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C		12/01/2020	PAYDOWN		38,778	38,778	32,839	34,445		4,333		4,333		38,778				196	07/01/2034
07384M-WF-5	BEAR STEARNS ADJUSTABLE -SERIES 2003-5 C		12/01/2020	PAYDOWN		3,324	3,324	3,383	3,361		(37)		(37)		3,324				76	08/01/2033
07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1		12/01/2020	PAYDOWN		47,786	47,786	46,328	47,056		730		730		47,786				2,221	01/01/2032
07384Y-NJ-1	BEAR STEARNS ASSET BACKE-SERIES 2003-AC6		12/01/2020	PAYDOWN		7,987	7,987	6,199	5,355		2,632		2,632		7,987				372	11/01/2033
073860-AB-4	BEAR STEARNS ASSET BACKE-SERIES 2007-1 C		03/25/2020	PAYDOWN		3,785	3,785	1,873	3,792		(7)		(7)		3,785				641	01/25/2037
07386H-GG-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-3 C		12/28/2020	PAYDOWN		4,008	4,008	3,882	3,987		(376)		(376)		4,008				(77)	04/25/2034
07386H-NQ-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-12C		11/25/2020	PAYDOWN		5,907	5,907	4,300	5,829		78		78		5,907				54	01/25/2035
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-AC1		12/25/2020	PAYDOWN		(5,848)	(9,312)	(3,756)	(6,446)		1,792		1,792		(5,848)				(24)	02/25/2035
07400X-AB-4	BEAR STEARNS MORTGAGE FU-SERIES 2006-AC1		12/01/2020	PAYDOWN		24	10,062	3,993	4,950		(909)		(909)		24				167	08/01/2036
081437-AM-7	Bemis Co Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		1,103,511	1,100,000	1,123,225	1,104,370		(859)		(859)		1,103,511				25,850	10/15/2021
097023-AZ-8	BOEING CO-SR UNSECURED		02/15/2020	MATURITY		489,000	489,000	492,654	492,654		(3,654)		(3,654)		489,000				11,919	02/15/2020
10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUD		12/28/2020	PAYDOWN		74,314	74,314	68,415	73,159		1,155		1,155		74,314				498	06/25/2026
110122-BR-8	Bristol-Myers Squibb Co-SENIOR UNSECURED		07/17/2020	EXCHANGE OFFER		1,688,300	1,500,000	1,705,110	1,691,307		(3,007)		(3,007)		1,688,300				64,600	10/15/2040
11042T-AA-1	BRITISH AIRWAYS 2018-1 C-FIRST LIEN		12/20/2020	SINKING PAYMENT		14,053	14,053	14,053	14,053						14,053				335	09/20/2031
117043-AG-4	Brunswick Corp/DE-SENIOR UNSECURED NOTE		01/22/2020	MITSUBISHI UFJ SEC I		72,484	60,000	60,600	60,378		1		1		60,380		12,104	12,104	2,054	08/01/2027
12189P-AL-6	BURLINGTN NO SF 02-1 TR-PASS THRU CERTS		01/15/2020	SINKING PAYMENT		14,373	14,373	14,373	14,373						14,373				1,180	01/15/2022
12189P-AM-4	BURLINGTN NO SF SECURED PT CERTS SER 02-		01/15/2020	SINKING PAYMENT		23,553	23,553	23,545	23,552		1		1		23,553				605	01/15/2021
12365*-AA-2	Butler Machinery Company Senior Note Ser		12/18/2020	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				40,800	12/18/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12479D-AC-2	CREDIT-BASED ASSET SERVI-SERIES 2006-CB7		12/28/2020	PAYDOWN		27,307	27,307	18,929	19,109		8,198		8,198		27,307				157	10/25/2036
12479R-AB-3	CAPITAL AUTOMOTIVE REIT-SERIES 2014-1A C		12/15/2020	PAYDOWN		13,489	13,489	13,481	13,486		3		3		13,489				410	10/15/2044
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		12/15/2020	PAYDOWN		12,979	12,979	12,976	12,977		2		2		12,979				475	04/15/2047
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		12/15/2020	PAYDOWN		13,244	13,244	13,242	13,242		2		2		13,244				523	04/15/2047
124860-CB-1	CREDIT-BASED ASSET SERVI-SERIES 1999-3 C		12/01/2020	PAYDOWN		30,927	112,642	64,348	71,830						24,100		6,827	6,827	7,248	02/01/2029
1248EP-BT-9	CCO HLDGS LLC/CAP CORP-SENIOR UNSECURED		10/08/2020	VARIOUS		1,543,489	1,465,000	1,472,325	1,470,386		(656)		(656)		1,469,729		73,760	73,760	71,327	05/01/2027
1248ME-AA-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		12/28/2020	PAYDOWN		38,119	38,119	34,471	38,119						38,119				707	04/25/2037
1248ME-AE-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		12/01/2020	PAYDOWN		9,075	9,075	5,362	8,748		327		327		9,075				266	04/01/2037
1248ME-AG-4	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		12/01/2020	PAYDOWN		1,206	1,206	738	1,158		48		48		1,206				61	04/01/2037
1248MG-AJ-3	CREDIT-BASED ASSET SERVI-SERIES 2007-CB1		12/28/2020	PAYDOWN		477	477	138	191		286		286		477				3	01/25/2037
1248RH-AD-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB6		02/25/2020	VARIOUS		127,556	185,868	94,231	119,911		2,167		2,167		122,077		5,479	5,479	1,918	07/25/2037
12498N-AB-9	CREDIT-BASED ASSET SERVI-SERIES 2006-CB2		12/01/2020	PAYDOWN		10,886	10,886	6,521	7,521		3,365		3,365		10,886				162	12/01/2036
12505#-AA-9	CCHM Property Holdings L Senior Secured		12/31/2020	SINKING PAYMENT		850,950	850,950	850,950	850,950						850,950				26,975	12/31/2031
12519#-AA-3	CED California Holdings Senior Secured		12/31/2020	SINKING PAYMENT		127,004	127,004	127,004	127,004						127,004				5,218	06/30/2036
12524@-AA-8	CED Wind Holdings, LLC Senior Secured No		12/31/2020	SINKING PAYMENT		120,798	120,798	120,798	120,798						120,798				7,961	12/31/2028
12527D-AR-1	CFCRE COMMERCIAL MORTGAG-SERIES 2011-C2		12/01/2020	PAYDOWN		515,189	515,189	522,916	516,369		(1,180)		(1,180)		515,189				8,355	12/01/2047
12532*-AA-0	CFT Investments 1, LLC Equipment Note		01/15/2020	SINKING PAYMENT		127,908	127,908	127,908	127,908						127,908				7,240	01/15/2023
12532@-AA-8	CFT Investments 2 LLC Equipment Note		01/15/2020	SINKING PAYMENT		127,908	127,908	127,908	127,908						127,908				3,620	01/15/2023
12533#-AA-5	CFT Investments 3 LLC Equipment Note		01/15/2020	SINKING PAYMENT		195,778	195,778	195,778	195,778						195,778				5,541	01/15/2023
12533*-AA-9	CFT Investments 4 LLC Equipment Note		01/15/2020	SINKING PAYMENT		144,464	144,464	144,464	144,464						144,464				8,177	01/15/2023
12533@-AA-7	CFT Investments 5 LLC Equipment Note		01/15/2020	SINKING PAYMENT		105,065	105,065	105,065	105,065						105,065				2,973	01/15/2023
125435-AA-5	COUNTRYWIDE HOME LOANS-SERIES 2006-R2 CL		12/25/2020	PAYDOWN		9,561	9,561	8,669	8,669						8,668		893	893	118	07/25/2036
125523-BG-4	Cigna Corp-SENIOR UNSECURED		07/14/2020	EXCHANGE OFFER		331,157	300,000	337,023	331,619		(463)		(463)		331,157				14,736	02/15/2042
125523-BN-9	Cigna Corp-SENIOR UNSECURED		03/31/2020	CALL 103.87717		3,168,254	3,050,000	3,221,963	3,091,566		76,687		76,687		3,168,254				54,731	11/15/2021
12558M-BK-7	CIT GROUP HOME EQUITY LO-SERIES 2003-1 C		12/01/2020	PAYDOWN		193,189	193,189	178,189	192,415		(3,850)		(3,850)		193,189				80,800	07/01/2034
125634-AN-5	CLI FUNDING LLC-SERIES 2014-1A CLASS A		10/18/2020	PAYDOWN		228,263	228,263	217,555	224,785		3,478		3,478		228,263				6,485	06/18/2029
125634-AQ-8	CLI FUNDING LLC-SERIES 2014-2A CLASS A		10/18/2020	PAYDOWN		43,791	43,791	43,774	43,787		4		4		43,791				1,340	10/18/2029
12563L-AE-7	CLI FUNDING LLC-SERIES 17-1A CLASS A		09/18/2020	PAYDOWN		1,591,772	1,591,772	1,591,593	1,591,680		92		92		1,591,772				41,281	05/18/2042
12649#-AA-6	CTL 2009-14 Trust Ser 2009 Lease		04/24/2020	VARIOUS		2,508,811	1,918,614	1,918,614	1,918,614						2,508,811				664,138	07/15/2030
126650-BV-1	CVS PASS-THROUGH TRUST-FIRST LIEN		10/13/2020	CALL 100		3,530	3,530	4,037	3,976		(446)		(446)		3,530				87	01/10/2033
126670-QZ-4	COUNTRYWIDE ASSET-BACKED-SERIES 2005-17C		12/28/2020	PAYDOWN		4,508	4,508	3,283	4,496		12		12		4,508				33	05/25/2036
126671-H4-1	COUNTRYWIDE ASSET-BACKED-SERIES 2003-4		12/28/2020	PAYDOWN		2,105	2,105	1,731	2,009		8		8		2,105				10	11/25/2033
12667G-CB-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-14		12/28/2020	PAYDOWN		1,742	1,742	1,239	1,416		326		326		1,742				11	05/25/2035
12668A-CY-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51C		12/01/2020	PAYDOWN		3,337	3,337	1,785	2,454		883		883		3,337				54	11/01/2035
12668A-CZ-6	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51		12/22/2020	PAYDOWN		21,344	21,344	15,385	17,450		3,894		3,894		21,344				178	11/20/2035
12668A-GW-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-56		12/28/2020	PAYDOWN		5,325	5,526	3,597	5,952		(474)		(474)		5,325				58	11/25/2035
12668A-VP-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-61		12/28/2020	PAYDOWN		17,882	17,882	16,383	17,722		160		160		17,882				156	12/25/2035
12668B-DC-4	COUNTRYWIDE ALTERNATIVE -SERIES 2005-76		12/01/2020	PAYDOWN		31,115	31,115	24,278	28,781		2,334		2,334		31,115				652	01/01/2036
126694-YM-4	COUNTRYWIDE HOME LOANS-SERIES 2006-3 CLA		12/28/2020	PAYDOWN		17,931	17,931	14,811	16,370		1,561		1,561		17,931				118	03/25/2036
12669B-3B-6	COUNTRYWIDE HOME LOANS-SERIES 2001-HYB1		12/01/2020	PAYDOWN		40	40	21	33		7		7		40				1	07/01/2031
12669E-H3-3	COUNTRYWIDE HOME LOANS-SERIES 2003-42 CL		11/01/2020	PAYDOWN		197	197	181	197		1		1		197				10	09/01/2033
12669F-KR-3	COUNTRYWIDE HOME LOANS-SERIES 2004-2 CLA		12/01/2020	PAYDOWN		2,613	2,613	2,333	2,341		272		272		2,613				196	02/01/2034
12669F-VD-2	COUNTRYWIDE HOME LOANS-SERIES 2004-6 CLA		12/01/2020	PAYDOWN		8,934	8,934	7,563	8,433		500		500		8,934				156	05/01/2034
12669F-XR-9	COUNTRYWIDE HOME LOANS-SERIES 2004-7 CLA		12/25/2020	PAYDOWN		1,777	1,807	1,334	1,617		181		181		1,777				9	05/25/2034
12669G-RM-5	COUNTRYWIDE HOME LOANS-SERIES 2005-1 CLA		12/28/2020	PAYDOWN		32,073	34,006	21,448	25,011		8,155		8,155		32,073				293	03/25/2035
12669G-TV-3	COUNTRYWIDE HOME LOANS-SERIES 2005-3 CLA		12/28/2020	PAYDOWN		863	863	629	753		110		110		863				9	04/25/2035
12669G-UR-0	COUNTRYWIDE HOME LOANS-SERIES 2005-11 CL		12/25/2020	PAYDOWN		31,540	31,540	22,188	25,734		5,806		5,806		31,540				269	04/25/2035
12669G-WN-7	COUNTRYWIDE HOME LOANS-SERIES 2005-R1 CL		12/25/2020	PAYDOWN		32,564	48,091	37,898	41,840		1,393	623	770		32,564				585	03/25/2035
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		04/01/2020	PAYDOWN			11,019	1,868												08/01/2043
12674@-AA-6	CVS Lease Backed Trust 2 Pass Thru Ctf		12/10/2020	SINKING PAYMENT		72,991	72,991	72,991	72,991						72,991				2,098	08/10/2035
131347-CF-1	CALPINE CORP-SENIOR UNSECURED		08/12/2020	CALL 102.875		846,661	823,000	788,529	798,441		48,220		48,220		846,661				39,041	01/15/2025
14155#-AB-6	Cardinals Ballpark LLC Senior Secured		09/30/2020	SINKING PAYMENT		82,208	82,208	82,208	82,208						82,208				3,574	09/30/2027
142339-AE-0	Carlisle Cos Inc-NOTE		03/29/2020	CALL 101.864596		1,527,969	1,500,000	1,493,250	1,499,159		28,810		28,810		1,527,969				22,208	12/15/2020
14454A-AB-5	CARRINGTON MORTGAGE LOAN-SERIES 2006-FRE		12/28/2020	PAYDOWN		8,812	9,390	5,197	6,985		1,738		1,738		8,812				443	10/25/2036
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A		12/15/2020	PAYDOWN		481,742	481,742	481,742	481,741		2		2		481,742				7,213	04/15/2039
14856C-AA-7	Castlelake Aircraft Secu-SERIES 2018-1 C		12/15/2020	PAYDOWN		267,654	267,654	268,017	267,983		(329)		(329)		267,654				7,540	06/15/2043
14983C-AA-3	CBA COMMERCIAL SMALL BAL-SERIES 2006-2A		12/01/2020	PAYDOWN		3,054	3,049	1,845	2,118		(3)		(3)		2,120		934	934	318	01/01/2039
15723#-AA-8	CGA Lease-Backed Pass Th Pass Thru Ctf		12/10/2020	SINKING PAYMENT		11,724	11,724	11,724	11,724						11,724				330	03/10/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
161542-DN-2	CHASE FUNDING LOAN ACQUI-SERIES 2004-AQ1		12/28/2020	PAYDOWN		43,559	43,559	39,783	43,548		11		11		43,559				587	05/25/2034
16412X-AG-0	Cheniere Corpus Christi -FIRST LIEN		10/05/2020	GOLDMAN		238,047	214,000	214,000	214,000						214,000		24,047	24,047	13,923	06/30/2027
171265-A@-0	Chugach Electric Associa First Mortgage		03/15/2020	SINKING PAYMENT		66,667	66,667	66,667	66,667						66,667					03/15/2041
171265-B*-1	Chugach Electric Associa First Mtg Bond		03/15/2020	SINKING PAYMENT		84,000	84,000	84,000	84,000						84,000				1,852	03/15/2042
17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 C		09/25/2020	PAYDOWN		5,582	5,582	4,619	4,999		583		583		5,582				28	06/25/2042
17307G-KZ-0	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST		12/01/2020	PAYDOWN		304	304	300	304						304				4	08/01/2034
17307G-PE-2	CITIGROUP MORTGAGE LOAN -SERIES 2005-WF1		12/01/2020	PAYDOWN		211,123	211,123	138,575	198,080		13,043		13,043		211,123				15,782	11/01/2034
17311Y-AC-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB3		12/01/2020	PAYDOWN		14,173	14,173	6,207	6,493		7,679		7,679		14,173				275	03/01/2037
184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE		3,162,194	3,106,618	3,106,618	3,106,618						3,162,194				90,844	06/06/2025
184692-B@-9	Clearbridge Energy MLP F Senior Secured		03/27/2020	CA_CASH_CLOSE		3,162,194	3,106,618	3,106,618	3,106,618						3,162,194				89,631	06/06/2023
184692-C*-0	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE		155,158	152,431	152,431	152,431		322		322		155,158				4,968	04/30/2026
18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior		03/27/2020	CA_CASH_CLOSE		1,544,286	1,519,946	1,519,947	1,519,947						1,544,286				62,968	02/07/2025
18469P-A@-9	Clearbridge Energy MLP Op Fd Inc-Senior		03/27/2020	CA_CASH_CLOSE		371,352	365,499	365,499	365,499						371,352				14,795	02/07/2023
18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE		1,768,980	1,740,515	1,740,515	1,740,515						1,768,980				63,272	03/28/2025
18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior		03/27/2020	CA_CASH_CLOSE		875,037	860,956	860,956	860,956						875,037				30,665	03/28/2023
18947@-AA-4	Clubessentials LLC Senior Sub Note		01/10/2020	CORPORATE ACTION		2,646,855	2,646,855	2,593,918	2,610,998		217		217		2,611,215		35,640	35,640	101,842	01/16/2024
194204-AB-9	COLLEGE AVE STUDENT LOAN-SERIES 2017-A C		12/25/2020	PAYDOWN		151,185	151,185	151,121	151,147		38		38		151,185				2,954	11/26/2046
20162R-AB-8	Marine Corps Community S-UNSECURED BOND		12/01/2020	SINKING PAYMENT		292,800	292,800	347,057	303,958		(11,158)		(11,158)		292,800				14,009	06/01/2022
20267V-AC-1	COMMONBOND STUDENT LOAN -SERIES 17-AGS C		12/25/2020	PAYDOWN		70,822	70,822	70,818	70,820		2		2		70,822				1,259	05/25/2041
22100*-AA-1	Corvias Campus Living LL Senior Secured		07/01/2020	SINKING PAYMENT		16,753	16,753	16,753	16,753						16,753				669	07/01/2050
22101#-AA-6	CORVIAS CAMPUS LIVING - HU, LLC - Sr Se		06/01/2020	CA_CASH_CLOSE		57,347	57,347	57,347	57,347						57,347					06/01/2031
22540V-3F-7	CREDIT SUISSE FIRST BOST-SERIES 2002-18		11/01/2020	PAYDOWN		11,547	20,897	4,294	3,176	4,457	7,749		12,206		11,547				264	06/01/2032
22540V-FZ-0	CREDIT SUISSE FIRST BOST-SERIES 2001-26		12/01/2020	PAYDOWN		1,759	1,759	1,650	1,673		86		86		1,759				55	11/01/2031
22540V-G7-1	CREDIT SUISSE FIRST BOST-SERIES 2002-9 C		12/01/2020	PAYDOWN		386	386	395	383		4		4		386				16	03/01/2032
22540V-Q7-0	CREDIT SUISSE FIRST BOST-SERIES 2002-10		02/01/2020	PAYDOWN		10,117	10,117	9,224	10,117						10,117				131	05/01/2032
22541N-FL-8	CREDIT SUISSE FIRST BOST-SERIES 2002-24		12/01/2020	PAYDOWN		27,348	27,348	24,124	24,784		2,563		2,563		27,348				1,073	08/01/2032
22541N-T5-8	CREDIT SUISSE FIRST BOST-SERIES 2003-8 C		12/01/2020	PAYDOWN		980	980	985	984		(4)		(4)		980				31	04/01/2033
22541N-TH-2	CREDIT SUISSE FIRST BOST-SERIES 2002-AR3		12/01/2020	PAYDOWN		289	289	11	121		168		168		289				6	11/01/2032
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29		12/01/2020	PAYDOWN		4,054	16,354	1,444	1,877		3,477		3,477		4,054				(109)	12/01/2033
22541Q-QR-6	CREDIT SUISSE FIRST BOST-SERIES 2003-21		09/01/2020	PAYDOWN		(2,908)	12,721	(14,875)	(3,321)		413		413		(2,908)				17	08/01/2033
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING TR 2013-A		10/25/2020	PAYDOWN		14,155	14,155	13,548	13,936		219		219		14,155				215	01/25/2030
2254W0-NK-7	CREDIT SUISSE FIRST BOST-SERIES 2005-11		12/01/2020	PAYDOWN		5,101	5,066	882	2,487		2,606		2,606		5,101				205	12/01/2035
23243A-AD-8	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA1		12/21/2020	PAYDOWN		5,633	6,903	3,265	5,581		698		698		5,633				43	09/20/2046
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA2		12/21/2020	PAYDOWN		11,029	11,029	6,762	8,164		2,865		2,865		11,029				70	03/20/2047
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		11/25/2020	PAYDOWN		3,434	3,434	2,535	3,389		44		44		3,434				39	05/25/2047
233046-AE-1	DB Master Finance LLC-SERIES 2017-1A CLA		12/10/2020	VARIOUS		402,941	392,000	381,787	383,213		726		726		383,939		19,002	19,002	15,131	11/20/2047
233046-AK-7	DB Master Finance LLC-DNKN 2019-1A A2II		11/20/2020	PAYDOWN		21,000	21,000	21,000	21,000						21,000				563	05/20/2049
233046-AL-5	DB Master Finance LLC-DNKN 2019-1A A23		11/20/2020	PAYDOWN		23,250	23,250	23,250	23,250						23,250				675	05/20/2049
233050-AC-7	DBUBS MORTGAGE TRUST-SERIES 2011-LC1A CL		12/01/2020	PAYDOWN		476,493	476,493	481,228	476,940		(447)		(447)		476,493				16,869	11/01/2046
23305X-AD-3	DBUBS MORTGAGE TRUST-SERIES 2011-LC2A CL		12/01/2020	PAYDOWN		548,269	548,269	553,736	548,992		(723)		(723)		548,269				20,576	07/01/2044
23321P-6A-1	PNCMT TRUST-SERIES 2000-1 CLASS DB1		12/01/2020	PAYDOWN		55,281	55,281	52,810	53,577		1,704		1,704		55,281				2,034	03/01/2030
23332U-AC-8	DSLA MORTGAGE LOAN TRUST-SERIES 2004-AR1		12/21/2020	PAYDOWN		17,115	17,115	14,835	16,497		618		618		17,115				146	09/19/2044
23332U-CM-4	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR1		12/21/2020	PAYDOWN		8,853	8,853	7,281	8,512		341		341		8,853				66	02/19/2045
23332U-DU-5	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR3		12/21/2020	PAYDOWN		160,612	160,612	129,052	150,466		10,146		10,146		160,612				1,112	07/19/2045
23332U-FV-1	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR6		12/21/2020	PAYDOWN		5,208	5,208	4,388	5,006		202		202		5,208				38	10/19/2045
23340K-AB-2	DRB PRIME STUDENT LOAN T-SERIES 2015-A C		08/25/2020	PAYDOWN		85,400	85,400	84,266	85,001		399		399		85,400				1,505	07/25/2031
23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B C		12/28/2020	PAYDOWN		45,109	45,109	44,782	45,109						45,109				607	10/27/2031
23340L-AB-0	DRB PRIME STUDENT LOAN T-SERIES 2015-B C		12/25/2020	PAYDOWN		151,020	151,020	151,841	151,313		(293)		(293)		151,020				2,427	07/25/2031
23340W-AB-6	DRB PRIME STUDENT LOAN T-SERIES 16-A CLA		12/25/2020	PAYDOWN		149,421	149,421	148,946	149,215		206		206		149,421				(996)	04/25/2040
23341B-AC-9	DRB PRIME STUDENT LOAN T-DRB 2016-B A2		12/25/2020	PAYDOWN		330,021	330,021	329,921	329,952		69		69		330,021				4,771	06/25/2040
23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D C		12/28/2020	PAYDOWN		53,561	53,561	52,285	53,108		453		453		53,561				675	01/25/2040
23342K-AD-6	DRB PRIME STUDENT LOAN T-DRB 2017-A B		05/25/2020	PAYDOWN		23,100	23,100	23,098	23,249		(149)		(149)		23,100				182	05/27/2042
23355L-AA-4	DXC TECHNOLOGY CO-SENIOR UNSECURED		02/04/2020	JP MORGAN SECURITIES		2,027,038	1,925,000	1,924,844	1,924,843		36		36		1,924,879		102,159	102,159	33,551	09/18/2022
24617#-AA-9	Delaware North Companies Senior Secured		11/14/2020	SINKING PAYMENT		59,692	59,692	59,692	59,692						59,692				1,716	11/14/2034
24736@-AA-7	Delta Air Lines Inc. Junior Subordinated		12/10/2020	SINKING PAYMENT		252,664	252,664	252,664							252,664				13,532	06/10/2027
247916-AH-2	Denbury Resources Inc-SENIOR UNSECURED	B	12/31/2020	VARIOUS		2,689	500	358	358		1,736		1,736		2,095	(363)	957	594	(9,836)	03/31/2022
25044@-AA-1	DESERT SUNLIGHT FDG TR I -SR SEC SER A-1		10/07/2020	SINKING PAYMENT		45,455	45,455	45,455	45,455						45,455				1,206	10/07/2036
25044@-AB-9	DESERT SUNLIGHT FDG TR I SER A-1-NG		10/07/2020	SINKING PAYMENT		75,759	75,759	75,875	75,859		(100)		(100)		75,759				3,824	10/07/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
250847-G#-1	DTE Electric Co. Senior Note Ser		03/01/2020	CA_CASH_CLOSE		5,184,453	5,100,000	5,100,000	5,100,000						5,184,453				199,450	09/15/2020
251510-CY-7	DEUTSCHE ALT-A SECURITIE-SERIES 2005-1 C		12/01/2020	PAYDOWN		17,161	35,751	3,470	8,717		10,195		10,195		17,161				833	02/01/2035
251510-FB-4	DEUTSCHE ALT-A SECURITIE-SERIES 2005-AR1		12/28/2020	PAYDOWN		32,966	32,809	20,641	25,863		7,006		7,006		32,966				157	08/25/2035
251510-NC-3	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AF1		12/28/2020	PAYDOWN		145,149	146,799	90,456	133,204		12,847		12,847		145,149				811	04/25/2036
25389J-AL-0	DIGITAL REALTY TRUST LP-SR UNSECURED		08/03/2020	CALL 106.0306		318,092	300,000	306,675	302,761		15,331		15,331		318,092				12,903	07/01/2022
25654#-AA-0	Dodger Tickets LLC Senior Secured		03/31/2020	SINKING PAYMENT		76,983	76,983	76,983	76,983						76,983				4,357	03/31/2030
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		10/25/2020	PAYDOWN		19,750	19,750	19,750	19,750						19,750				552	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		10/25/2020	PAYDOWN		23,000	23,000	22,815	22,846		154		154		23,000				592	07/25/2047
26439@-AA-2	Duke Endowment (The) Senior Note		10/31/2020	SINKING PAYMENT		152,826	152,826	152,826	152,826						152,826				4,427	10/31/2037
268571-AC-0	ELFI Graduate Loan Progr-SERIES 18-A CLA		12/25/2020	PAYDOWN		67,074	67,074	65,754	66,198		876		876		67,074				1,820	08/25/2042
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		12/31/2020	SINKING PAYMENT		96,617	96,617	96,617	96,617						96,617				4,029	12/31/2041
26884L-AB-5	EQT Corp-SENIOR NOTE		03/04/2020	TENDERED		942,480	924,000	915,545	922,038		157		157		922,196		20,284	20,284	13,639	11/15/2021
27034J-AB-7	EARNEST STUDENT LOAN PRO-SERIES 2016-B C		01/28/2020	VARIOUS		316,948	315,466	315,404	315,453		2		2		315,455		1,493	1,493	918	05/25/2034
27035B-AC-1	EARNEST STUDENT LOAN PRO-SERIES 17-A CLA		12/25/2020	PAYDOWN		18,036	18,036	18,034	18,035		1		1		18,036				326	01/25/2041
278865-C*-9	Ecolab Inc. Senior Note Ser		09/14/2020	CA_CASH_CLOSE		3,176,399	2,850,000	2,850,000	2,850,000						3,176,399				426,605	11/21/2023
27965#-AG-7	Edens & Avant Investment Gtd Senior Note		09/01/2020	MATURITY		3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				205,350	09/01/2020
28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA		12/28/2020	PAYDOWN		288,160	288,160	280,010	281,545		6,614		6,614		288,160				3,053	11/25/2033
28166G-AA-3	EDvestinU Private Educat-SERIES 19-A CLA		12/25/2020	PAYDOWN		394,257	394,257	394,188	394,202		55		55		394,257				7,052	11/25/2038
28258#-AA-4	8point3 Solar Investco 1 Senior Secured		08/31/2020	VARIOUS		69,251	69,251	69,251	69,251						69,251				2,314	11/30/2035
28258#-AB-2	8point3 Solar Investco 1 Junior Secured		05/29/2020	SINKING PAYMENT		110,993	110,993	110,993	110,993						110,993				2,964	02/28/2029
28621U-AA-1	Elevate Holdco Funding L Senior Secured		12/31/2020	SINKING PAYMENT		921,058	920,106	920,106	920,106						921,058					12/31/2032
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/31/2020	SINKING PAYMENT		264,442	264,442	264,442	264,442						264,442				10,528	06/30/2040
29365T-AC-8	ENTERGY TEXAS INC-BOND		01/28/2020	CITIGROUP GLOBAL MAR		717,717	700,000	698,873	699,744		22		22		699,766		17,951	17,951	11,879	09/01/2021
294429-AC-9	EQUIFAX INC-SENIOR UNSECURED NOTE		01/27/2020	SOUTHWEST SEC.		656,261	525,000	531,384	528,918		(66)		(66)		528,852		127,409	127,409	20,930	07/01/2028
30247D-AD-3	FIRST FRANKLIN MTG LOAN -SERIES 2006-FF1		12/28/2020	PAYDOWN		2,059	2,059	1,147	1,412		647		647		2,059				13	10/25/2036
30251Y-AB-4	FNBA MORTGAGE PASS THROU-SERIES 2004-AR1		12/21/2020	PAYDOWN		29,886	29,886	29,874	30,000		(114)		(114)		29,886				276	08/19/2034
30280@-AA-4	FR-Enclave SPV LP Secured Note		07/07/2020	SINKING PAYMENT		74,615	74,615	74,615	74,615						74,615				1,966	10/07/2033
30295#-AA-5	Fidelity Real Estate LLC Tr Ctf - FMR LL		12/31/2020	SINKING PAYMENT		78,460	78,460	78,460							78,460				877	04/30/2040
318340-AB-2	FIRST FRANKLIN MTG LOAN -SERIES 2006-FFA		12/28/2020	PAYDOWN		5,298	5,298	306	(261)		5,559		5,559		5,298				44	09/25/2026
32051G-BV-6	FIRST HORIZON ALTERNATIV-SERIES 2004-AA5		12/01/2020	PAYDOWN		8,847	18,929	851	4,748		4,677		4,677		8,847				393	12/01/2034
33632*-UF-2	First Security Bank, NA-Fed Express LN C		01/15/2020	MATURITY		18,866	18,866	18,866	18,866						18,866				793	01/15/2020
33632*-UK-1	FIRST SEC BK NA LN CTF-FED EXPRESS N596F		01/15/2020	MATURITY		26,522	26,522	26,522	26,522						26,522				1,115	01/15/2020
33812@-AA-5	Fitch Group, Inc. Senior Note		08/09/2020	SINKING PAYMENT		980,000	980,000	980,000	980,000						980,000				50,176	08/09/2021
35729P-GT-1	FREMONT HOME LOAN TRUST-SERIES 2004-4 CL		12/28/2020	PAYDOWN		23,854	23,854	24,057	24,404		(550)		(550)		23,854				236	03/25/2035
35729R-AE-6	FREMONT HOME LOAN TRUST-SERIES 2006-A CL		11/25/2020	PAYDOWN		7,921	7,921	4,336	5,446		2,475		2,475		7,921				290	05/25/2036
36155W-AK-2	GCI INC-SR UNSECURED		10/14/2020	CALL 103.438		148,951	144,000	140,400	141,624		7,327		7,327		148,951				9,873	04/15/2025
36191G-AB-3	GNC HOLDINGS INC-SR UNSECURED		01/31/2020	SEAPORT GROUP							(119)	74,456	(74,575)							08/15/2020
36191Y-BB-3	GS MORTGAGE SECURITIES T-SERIES 2011-GC5		12/01/2020	PAYDOWN		75,928	75,928	76,682	76,034		(106)		(106)		75,928				2,815	08/01/2044
36228F-5R-3	GSR MORTGAGE LOAN TRUST-SERIES 2004-7 CL		12/01/2020	PAYDOWN		1,524	1,524	1,509	1,549		(25)		(25)		1,524				23	06/01/2034
362341-L4-9	GSAMP TRUST-SERIES 2005-WMC3 CLASS A2B		01/27/2020	VARIOUS		91,201	91,411	82,453	91,269		(6)		(6)		91,263		(62)	(62)	396	12/25/2035
36242D-BJ-1	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		12/01/2020	PAYDOWN		2,136	2,136	1,879	2,118		17		17		2,136				48	08/01/2034
36242D-BY-8	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		12/01/2020	PAYDOWN		3,131	3,131	2,642	3,095		36		36		3,131				81	08/01/2034
36242D-GA-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-11 C		11/01/2020	PAYDOWN		14,174	15,402	893	3,864		10,397		10,397		14,174				198	09/01/2034
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		12/28/2020	PAYDOWN		7,662	7,472	4,543	6,495		1,036		1,036		7,662				43	05/25/2036
36248F-AG-7	GS MORTGAGE SECURITIES T-SERIES 2011-GC3		12/01/2020	PAYDOWN		2,601,886	2,601,886	2,636,304	2,605,499		(3,613)		(3,613)		2,601,886				89,157	03/01/2044
36290P-AK-3	GSMPS MORTGAGE LOAN TRUS-SERIES 2003-2 C		11/01/2020	PAYDOWN			248,988												18,014	07/01/2043
36298X-AA-0	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		12/25/2020	PAYDOWN		191,120	196,093	154,492	160,973		30,740	(2,693)	33,433		191,120				2,902	04/25/2036
36298X-AB-8	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		12/25/2020	PAYDOWN		151,279	169,463	124,581	150,749		17,053	7,755	9,298		151,279				456	04/25/2036
37362@-AA-0	Georgia Transmission Cor First Mortgage		12/31/2020	SINKING PAYMENT		261,000	261,000	261,000	261,000						261,000				11,949	06/30/2030
37459*-AA-6	Giants Training Facility Senior Note Ser		12/01/2020	SINKING PAYMENT		113,897	113,897	113,897	113,897						113,897				8,144	12/01/2030
37459*-AB-4	Giants Training Facility Senior Note Ser		12/01/2020	SINKING PAYMENT		113,897	113,897	113,897	113,897						113,897				8,144	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured		04/01/2020	SINKING PAYMENT		39,939	39,939	39,939	39,939						39,939				1,418	04/01/2040
38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT L		11/25/2020	PAYDOWN		27,914	27,914	26,754	27,683		231		231		27,914				350	08/25/2048
38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A		12/15/2020	PAYDOWN		81,187	81,187	81,149	81,187						81,187				1,518	10/15/2052
38742#-AA-7	Granite Reliable Funding Pass Thru Trust		07/08/2020	SINKING PAYMENT		28,227	28,227	28,227	28,227						28,227				872	01/08/2032
38742#-AB-5	Granite Reliable Funding Pass Thru Trust		10/08/2020	SINKING PAYMENT		94,381	94,381	94,381	94,381						94,381				1,534	01/08/2032
39538R-BB-4	GREENPOINT MORTGAGE FUND-SERIES 2005-AR2		12/28/2020	PAYDOWN		153,149	153,149	119,487	132,604		20,545		20,545		153,149				1,078	06/25/2045
398433-AH-5	Griffon Corp-SENIOR UNSECURED		01/14/2020	MORGAN		752,625	750,000	756,482	750,496		(129)		(129)		750,368		2,257	2,257	14,766	03/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40417Q-AC-9	HERO FUNDING TRUST-HERO 2016-4A A2		12/20/2020	PAYDOWN		36,121	36,121	37,041	36,902		(781)		(781)		36,121					09/20/2047
40430H-AG-3	HSI ASSET SECURITIZATION-SERIES 05-NC1 C		10/26/2020	PAYDOWN		11,718	11,718	11,238	11,718						11,718				88	07/25/2035
40431K-AA-8	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		12/28/2020	PAYDOWN		79	79	58	14		64		64		79					12/25/2036
40431K-AE-0	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		12/01/2020	PAYDOWN		42,084	42,084	20,443	16,157		25,926		25,926		42,084				1,040	12/01/2036
41138#-AA-3	Happy Floors Acquisition Senior Sub Note		01/31/2020	PREPAYMENTS W/O PENA				(37)	3,834		7		7		(30)		30	30		01/01/2023
41161P-A8-6	HARBORVIEW MORTGAGE LOAN-SERIES 2006-1 C		12/21/2020	PAYDOWN		6,363	6,361	3,381	4,417		(40)		(40)		6,363				52	03/19/2036
41161P-FR-9	HARBORVIEW MORTGAGE LOAN-SERIES 2004-6 C		12/01/2020	PAYDOWN		8,178	8,178	7,228	7,887		291		291		8,178				223	08/01/2034
41161P-HC-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-8 C		12/21/2020	PAYDOWN		43,307	43,307	35,451	38,726		4,581		4,581		43,307				394	11/19/2034
41161P-HU-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-9 C		12/21/2020	PAYDOWN		31,682	33,188	26,182	27,745		4,989		4,989		31,682				310	12/19/2034
41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2005-13		12/21/2020	PAYDOWN		27,713	27,713	20,646	20,522		7,190		7,190		27,713				225	02/19/2036
41242*-AM-4	Hardwood Funding LLC Senior Note Ser		06/07/2020	CA_CASH_CLOSE		3,053,073	2,900,000	2,900,000	2,900,000						3,053,073				328,039	06/07/2021
42225U-AB-0	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE		09/28/2020	CALL 108.237767		974,140	900,000	893,058	897,240		76,900		76,900		974,140				31,728	04/15/2023
42280#-AE-9	Heico Companies, LLC (Th Senior Note Ser		12/21/2020	SINKING PAYMENT		120,000	120,000	120,000	120,000						120,000				7,800	12/21/2022
42307T-AH-1	Kraft Heinz Foods Co-NOTE		10/08/2020	VARIOUS		1,101,696	816,000	943,937	922,432		(2,306)		(2,306)		920,126		181,570	181,570	68,828	08/01/2039
42329G-AA-8	HELIOS ISSUER LLC-SERIES 17-1A CLASS A		09/20/2020	PAYDOWN		27,625	27,625	27,612	27,613		11		11		27,625				970	09/20/2049
42970#-AA-2	High Noon Solar LLC Senior Secured		12/31/2020	SINKING PAYMENT		110,403	110,403	110,403	110,403						110,403				4,538	12/31/2036
429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 C		12/31/2020	PAYDOWN		(140,000)	(140,000)	(118,038)	(118,038)		(21,963)		(21,963)		(140,000)					01/01/2044
43534*-AA-3	Hollandia Produce LP Senior Sub Note		06/30/2020	CALL 100		524,535	524,535	521,432	523,062		1,473		1,473		524,535					03/31/2021
44107T-AW-6	HOST HOTELS & RESORTS LP-SR UNSECURED		06/03/2020	JP MORGAN SECURITIES		573,608	570,000	568,176	568,780		63		63		568,843		4,765	4,765	21,660	02/01/2026
44416*-AB-2	Hudson Transmission Part Senior Secured		11/30/2020	SINKING PAYMENT		212,863	212,863	212,863	212,863						212,863				7,142	05/31/2033
44919*-AC-2	I 595 Express, LLC Senior Secured		12/31/2020	SINKING PAYMENT		117,987	117,987	117,987	117,987						117,987				4,170	12/31/2031
44967#-AD-7	I M C MORTGAGE LOAN TRUS-PASS-THRU CTF T		01/01/2020	PAYDOWN		5,692	5,692	5,690	5,653	32	7		39		5,692				1,426	07/25/2025
450319-A@-7	ITC Midwest LLC First Mortgage		12/22/2020	MATURITY		400,000	400,000	400,000	400,000						400,000				14,540	12/22/2020
45071K-DD-3	IXIS REAL ESTATE CAPITAL-SERIES 2006-HE1		12/28/2020	PAYDOWN		5,956	5,956	2,870	3,737		2,497	278	2,219		5,956				42	03/25/2036
45167R-AE-4	IDEX Corp-SENIOR UNSECURED NOTE		05/27/2020	CALL 102.252		2,045,040	2,000,000	1,989,460	1,998,740		46,300		46,300		2,045,040				40,500	12/15/2020
45254N-HV-2	IMPAC CMB TRUST-SERIES 2004-4 CLASS 1M1		12/28/2020	PAYDOWN		489	489	264	387		102		102		489				3	09/25/2034
45254N-JG-3	IMPAC CMB TRUST-SERIES 2004-5 CLASS 1A1		12/28/2020	PAYDOWN		3,279	3,279	3,003	3,263		15		15		3,279				26	10/25/2034
45254N-JP-3	IMPAC CMB TRUST-SERIES 2004-5CLASS 1M5		12/28/2020	PAYDOWN		863	863	322	570		293		293		863				12	10/25/2034
45254N-JV-0	IMPAC CMB TRUST-SERIES 2004-6 CLASS 1A1		12/28/2020	PAYDOWN		5,941	5,941	5,360	5,864		77		77		5,941				56	10/25/2034
45254N-JX-6	IMPAC CMB TRUST-SERIES 2004-6 CLASS M1		12/28/2020	PAYDOWN		971	971	545	714		258		258		971				9	10/25/2034
45254N-KA-4	IMPAC CMB TRUST-SERIES 2004-6 CLASS M4		12/28/2020	PAYDOWN		1,619	1,619	421	990		629		629		1,619				24	10/25/2034
45254N-ML-8	IMPAC CMB TRUST-SERIES 2005-1 CLASS 1A1		12/28/2020	PAYDOWN		7,192	7,192	6,045	6,956		235		235		7,192				56	04/25/2035
45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-3 CLASS A1		12/28/2020	PAYDOWN		97,968	97,968	80,961	90,351		7,617		7,617		97,968				748	08/25/2035
45254N-PA-9	IMPAC CMB TRUST-SERIES 2005-4 CLASS 1A1A		12/28/2020	PAYDOWN		58,548	58,548	44,643	53,585		4,964		4,964		58,548				474	05/25/2035
45254N-PU-5	IMPAC CMB TRUST-SERIES 2005-5 CLASS A1		12/28/2020	PAYDOWN		27,271	27,271	19,720	24,255		3,016		3,016		27,271				232	08/25/2035
45254T-MK-7	IMPAC SECURED ASSETS COR-SERIES 2003-1 C		12/01/2020	PAYDOWN		1,937	1,937	446	1,196		741		741		1,937				54	03/01/2033
45254T-RX-4	IMPAC SECURED ASSETS COR-SERIES 2005-1 C		12/25/2020	PAYDOWN		2,081	2,081	1,255	1,560		521		521		2,081				15	07/25/2035
45254T-SM-7	IMPAC SECURED ASSETS COR-SERIES 2005-2 C		12/28/2020	PAYDOWN		24,925	30,440	20,712	26,077		1,746		1,746		24,925				752	03/25/2036
45660L-AU-3	RES ASSET SECURIZATION TR-SERIES 2004-IP		12/01/2020	PAYDOWN		8,536	13,368	2,418	7,321		2,079		2,079		8,536				212	12/01/2034
45660L-W9-6	INDYMAC INDX MORTGAGE LO-SERIES 2005-AR3		12/28/2020	PAYDOWN		10,342	10,364	5,927	8,150		2,205		2,205		10,342				75	01/25/2036
45660L-YW-3	INDYMAC INDB MORTGAGE LO-SERIES 2005-1 C		12/28/2020	PAYDOWN		19,667	19,455	11,127	13,915		5,621		5,621		19,667				172	11/25/2035
45660N-2J-3	INDYMAC INDX MORTGAGE LO-SERIES 2004 AR8		12/28/2020	PAYDOWN		32,036	32,036	25,485	27,923		4,113		4,113		32,036				407	11/25/2034
45660N-2Y-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		12/28/2020	PAYDOWN		6,137	6,137	5,560	6,072		65		65		6,137				82	05/25/2034
45660N-3S-2	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9		12/28/2020	PAYDOWN		14,787	14,787	13,919	14,804		(18)		(18)		14,787				147	11/25/2034
45660N-5H-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		12/28/2020	PAYDOWN		24,987	25,548	18,980	21,353		4,034		4,034		24,987				528	12/25/2034
45660N-7R-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		12/01/2020	PAYDOWN		394	1,095	91	221		256		256		394				66	01/01/2035
45660N-Q2-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR4		12/01/2020	PAYDOWN		26,264	26,264	19,713	23,380		2,884		2,884		26,264				1,012	08/01/2034
45660N-S3-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR5		12/25/2020	PAYDOWN		5,143	5,143	4,511	4,827		315		315		5,143				44	08/25/2034
45660N-T8-8	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR7		12/25/2020	PAYDOWN		508	508	363	426		82		82		508				9	09/25/2034
45660N-WS-0	RESIDENTIAL ASSET SECURI-SERIES 03-A15 C		12/01/2020	PAYDOWN		6,925	6,925	6,353	6,740		184		184		6,925				169	02/01/2034
45661E-AA-2	INDYMAC INDX MORTGAGE LO-SERIES 2006-AR2		12/28/2020	PAYDOWN		2,389	2,389	1,207	1,833		556		556		2,389				18	04/25/2046
45667W-AA-6	INDYMAC INDX MORTGAGE LO-SERIES 2006-FLX		12/28/2020	PAYDOWN		26,145	26,145	19,089	23,836		2,310		2,310		26,145				263	11/25/2036
46247@-AA-2	Iowa Interstate Railroad Senior Secured		01/28/2020	CA_CASH_CLOSE		267,000	267,000	267,000	267,000						267,000				102,899	01/28/2028
462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 C		09/25/2020	PAYDOWN		3,486	3,486	2,528	2,976		510		510		3,486				31	09/25/2037
463556-A*-1	Iroquois Gas Transmissio Senior Note		04/27/2020	MATURITY		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				66,550	04/27/2020
463556-AD-2	IROQUOIS GAS TRANSMISSIO-BOND		10/31/2020	VARIOUS		72,117	68,235	68,235	68,235						68,235		3,882	3,882	2,202	10/31/2027
466247-XE-8	JP MORGAN MORTGAGE TRUST-SERIES 2005-ALT		12/25/2020	PAYDOWN		26,617	25,933	17,092	22,630		3,565		3,565		26,617				218	10/25/2035
46627M-BQ-9	J.P. MORGAN ALTERNATIVE -SERIES 2005-A2		12/28/2020	PAYDOWN		46,630	46,630	42,228	46,332		298		298		46,630				555	01/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46627M-CS-4	J.P. MORGAN ALTERNATIVE -SERIES 2006-A1		12/25/2020	PAYDOWN		23,111	23,111	17,651	18,562		4,549		4,549		23,111				241	03/25/2036
47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi		09/05/2020	SINKING PAYMENT		171,498	171,498	171,498	171,498						171,498				5,849	03/05/2023
47746#-AA-4	JFMC Facilities Corp. Senior Note		07/31/2020	SINKING PAYMENT		37,862	37,862	37,862	37,862						37,862				1,140	07/30/2038
48121@-AB-7	Jrd Holdings LLC Senior Note Ser		04/30/2020	SINKING PAYMENT		418,182	418,182	418,182	418,182						418,182				9,723	04/30/2027
485134-BM-1	KANSAS CITY POWER & LT-SENIOR UNSECURED		01/27/2020	MARKETAXESS FINANCIA		1,836,772	1,400,000	1,437,170	1,432,657		(56)		(56)		1,432,602		404,170	404,170	24,321	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED		01/27/2020	MARKETAXESS FINANCIA		1,449,630	1,400,000	1,398,684	1,399,491		20		20		1,399,511		50,119	50,119	16,415	03/15/2023
48661E-A#-5	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER		03/25/2020	CA_CASH_CLOSE		286,200	270,000	270,000	270,000						286,200				22,260	03/22/2022
487312-AC-4	Keenan Fort Detrick Ener Taxable Revenue		11/15/2020	SINKING PAYMENT		75,798	75,798	75,798	75,798						75,798				3,372	05/15/2033
491674-BG-1	KENTUCKY UTILITIES CO-SECURED		01/27/2020	BNP PARIBAS		155,284	120,000	140,372	138,840		(48)		(48)		138,793		16,491	16,491	1,503	11/01/2040
49239@-AA-6	Gunnison Platform Statut Senior Note Ser		01/30/2020	MATURITY		53,766	53,766	53,766	53,766						53,766				1,807	01/30/2020
49239@-AB-4	Gunnison Platform Statut Senior Note Ser		01/30/2020	MATURITY		19,010	19,010	19,010	19,010						19,010				639	01/30/2020
493268-AW-6	KEYCORP STUDENT LOAN TRU-SERIES 2000-A C		11/25/2020	PAYDOWN		19,864	19,864	18,970	19,847		16		16		19,864				209	05/25/2029
493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A C		10/27/2020	PAYDOWN		17,127	17,127	15,163	16,224		903		903		17,127				208	01/27/2043
50076Q-AN-6	Kraft Foods Group Inc-SENIOR UNSECURED B		02/13/2020	VARIOUS		2,506,186	2,121,000	2,553,167	2,497,293		(1,317)		(1,317)		2,495,976		10,210	10,210	72,379	02/09/2040
50170@-AA-5	LAFC StadiumCo, LLC Senior Secured Notes		12/01/2020	SINKING PAYMENT		36,778	36,778	36,778	36,778						36,778				1,990	12/01/2043
502431-AA-7	L3Harris Technologies In-SENIOR UNSECURE		05/05/2020	EXCHANGE OFFER		502,673	500,000	539,855	539,855		(37,182)		(37,182)		502,673				30,250	02/15/2021
50346E-AA-5	LA HIPOTECARIA SA-SERIES 2014-1ACLASS A1		12/15/2020	PAYDOWN		19,384	19,384	20,063	19,650		1,866		1,866		19,384				(708)	11/24/2042
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		12/15/2020	PAYDOWN		49,326	49,326	49,463	49,444		(118)		(118)		49,326				1,006	01/15/2042
525221-AJ-6	LEHMAN XS TRUST-SERIES 2005-3 CLASS 2A1		12/28/2020	PAYDOWN		3,507	3,507	2,087	2,569		938		938		3,507				40	09/25/2035
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4		11/25/2020	PAYDOWN		424					278		278		424					08/25/2046
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		12/28/2020	PAYDOWN		384	577	215	347		160		160		384				4	07/25/2046
526057-CV-4	Lennar Corp-SENIOR UNSECURED		12/16/2020	BNP PARIBAS		131,740	112,000	111,899	111,910		12		12		111,922		19,818	19,818	5,647	06/15/2027
53117C-AP-7	LIBERTY PROPERTY LP-SENIOR UNSECURED NOT		03/05/2020	CALL 105.151532		525,758	500,000	499,515	499,816		25,941		25,941		525,758				3,750	06/15/2023
53117C-AR-3	LIBERTY PROPERTY LP-SR UNSECURED		02/19/2020	CALL 109.17921		545,896	500,000	498,220	498,964		46,932		46,932		545,896				7,188	04/01/2025
53117C-AT-9	Liberty Property LP-SENIOR UNSECURED		02/06/2020	EXCHANGE OFFER		515,600	500,000	516,816	515,752		(152)		(152)		515,600				11,484	02/01/2029
539830-AR-0	Lockheed Martin Corp-NOTE		06/05/2020	STIFEL NICOLAUS		3,995,750	2,750,000	2,950,787	2,907,973		(2,599)		(2,599)		2,905,374		1,090,376	1,090,376	130,602	09/01/2036
550279-AA-1	LUMINENT MORTGAGE TRUST-SERIES 2005-1 CL		12/28/2020	PAYDOWN		27,641	27,641	21,898	24,328		3,314		3,314		27,641				240	11/25/2035
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A A		11/15/2020	PAYDOWN		2,436,119	2,436,119	2,436,094			26		26		2,436,119				34,455	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A B		10/15/2020	PAYDOWN		813,459	813,459	813,433			26		26		813,459				14,679	02/15/2045
56081#-AL-4	Major League Baseball Tr Senior Note Ser		01/10/2020	CA_CASH_CLOSE		47,694	40,714	40,714	40,714						47,694				7,882	12/10/2021
576433-FP-6	MASTR ADJUSTABLE RATE MO-SERIES 2003-5 C		11/01/2020	PAYDOWN		5,411	5,411	1,268	2,591		2,820		2,820		5,411				102	11/01/2033
576433-GW-0	MASTR ADJUSTABLE RATE MO-SERIES 2003-6 C		03/01/2020	PAYDOWN		465	465	129	224		240		240		465				3	01/01/2034
576433-NH-5	MASTR ADJUSTABLE RATE MO-SERIES 2004-5 C		12/01/2020	PAYDOWN		11,755	11,755	3,855	7,342		4,413		4,413		11,755				226	07/01/2034
576433-WZ-5	MASTR ADJUSTABLE RATE MO-SERIES 2005-1 C		09/01/2020	PAYDOWN		34,726	34,726	20,546	33,391		1,335		1,335		34,726				495	01/01/2035
576433-YN-0	MASTR ADJUSTABLE RATE MO-SERIES 2005-3 C		10/26/2020	PAYDOWN		30,510	30,510	25,125	28,915		1,595		1,595		30,510				194	04/25/2035
576438-AA-3	MASTR ADJUSTABLE RATE MO-SERIES 2006-2 C		12/01/2020	PAYDOWN		38,368	38,368	32,533	35,104		3,264		3,264		38,368				925	04/01/2036
576430-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 C		12/25/2020	PAYDOWN		71,074	70,179	36,372	40,874		33,287	3,551	29,736		71,074				492	05/25/2035
57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 C		12/01/2020	PAYDOWN		209,510	205,145	144,264	182,173		56,949	32,432	24,517		209,510				5,479	05/01/2036
589929-N3-8	MERRILL LYNCH MORTGAGE I-SERIES 2003-A2		12/01/2020	PAYDOWN		5,614	5,614	5,585	5,642		(28)		(28)		5,614				81	03/01/2033
589929-W5-3	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		12/01/2020	PAYDOWN		724	724	716	703		21		21		724				25	07/01/2033
589929-X2-9	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		12/01/2020	PAYDOWN		22,113	22,113	20,209	21,994		119		119		22,113				751	07/01/2033
59020U-AA-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		11/01/2020	PAYDOWN		45	45	43	45						45				1	02/01/2034
59020U-AC-9	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		12/01/2020	PAYDOWN		4,438	4,438	4,143	4,399		39		39		4,438				79	02/01/2034
59020U-GT-6	MERRILL LYNCH MORTGAGE I-SERIES 2004-A2		12/01/2020	PAYDOWN		2,260	2,260	2,251	2,236		25		25		2,260				50	07/01/2034
59020U-HP-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A3		12/01/2020	PAYDOWN		49,725	49,725	10,382	16,885		32,840		32,840		49,725				1,813	05/01/2034
59020U-NZ-4	MLCC MORTGAGE INVESTORS -SERIES 2004-G C		12/25/2020	PAYDOWN		6,324	6,324	4,850	6,142		183		183		6,324				56	01/25/2030
59020U-UJ-2	MLCC MORTGAGE INVESTORS -SERIES 2005-1 C		12/01/2020	PAYDOWN		11,936	11,936	10,862	11,738		197		197		11,936				218	04/01/2035
590212-AB-2	MERRILL LYNCH MORTGAGE I-SERIES 2006-HE3		12/28/2020	PAYDOWN		1,653	1,653	752	422		1,231		1,231		1,653				13	06/25/2037
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		11/01/2020	PAYDOWN			25,983	1,255	(3,384)		18,984		18,984						163	06/25/2037
59048@-AA-6	Mesa Air Group, Inc. Class A Notes		07/15/2020	SINKING PAYMENT		226,524	226,524	226,617	226,601		(77)		(77)		226,524				8,130	01/15/2028
59073@-AA-4	Mesquite Power LLC Senior Secured		01/31/2020	SINKING PAYMENT															38	12/31/2039
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		09/15/2020	SINKING PAYMENT		248,000	248,000	248,000	248,000						248,000				11,160	03/15/2025
60040#-AB-8	Millennium Pipeline Comp Senior Secured		12/30/2020	SINKING PAYMENT		177,685	177,685	177,685	177,685						177,685				7,996	06/30/2032
60053*-AA-8	Miller Environmental Ser Senior Sub Note	B	09/22/2020	VARIOUS		334,095	356,599	356,594			(1)		(1)		356,594	(22,499)		(22,499)	19,829	09/30/2021
60053*-AB-6	Miller Environmental Ser Senior Sub Note	B	09/22/2020	VARIOUS		238,624	254,687	254,726			(30)		(30)		254,696	(16,072)		(16,072)	16,386	09/30/2021
60470#-AA-9	Midwest Industrial Rubbe Senior Sub Note		01/22/2020	CORPORATE ACTION		499,779	499,779	499,854	498,583		(2)		(2)		499,827		(48)	(48)	17,375	12/02/2022
615369-AB-1	Moody's Corp-SENIOR UNSECURED NOTE		01/27/2020	U. S. BANCORP		1,481,186	1,400,000	1,389,052	1,396,514		121		121		1,396,635		84,551	84,551	25,900	09/01/2022
617459-AD-4	MORGAN STANLEY CAPITAL I-SERIES 2011-C2		12/01/2020	PAYDOWN		384,110	384,110	387,937	384,593		(482)		(482)		384,110				11,956	06/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
617463-AA-2	MORGAN STANLEY IXIS REAL-SERIES 2006-2 C		12/28/2020	PAYDOWN		51	51	22	26		25		25		51					11/25/2036
61748H-BF-7	MORGAN STANLEY MORTGAGE -SERIES 2004-6AR		12/28/2020	PAYDOWN		9,024	9,024	8,823	9,024						9,024				69	07/25/2034
61750F-AE-0	MORGAN STANLEY CAPITAL I-SERIES 2006-HE6		12/28/2020	PAYDOWN		3,370	3,370	1,495	1,708		1,662		1,662		3,370				42	09/25/2036
61750M-AB-1	MORGAN STANLEY CAPITAL I-SERIES 2006-HE7		12/28/2020	PAYDOWN		49	49	26	28		22		22		49					09/25/2036
61760R-BB-7	MORGAN STANLEY CAPITAL I-SERIES 2011-C3		12/01/2020	PAYDOWN		43,593	43,593	44,029	43,662		(69)		(69)		43,593				981	07/01/2049
61760V-AA-1	MORGAN STANLEY CAPITAL I-SERIES 2012-C4C		12/01/2020	PAYDOWN				14,455	3,255		3,790		3,790						4,429	03/01/2045
61915R-AX-4	MORTGAGEIT TRUST-SERIES 2005-5 CLASS M2		12/28/2020	PAYDOWN		17,532	15,540	818	13,516		3,937		3,937		17,532				227	12/25/2035
61915R-BB-1	MORTGAGEIT TRUST-SERIES 2005-AR1 CLASS 1		12/28/2020	PAYDOWN		26,655	26,655	19,874	22,980		3,674		3,674		26,655				234	11/25/2035
62963#-AA-9	NRP (Operating) LLC Senior Note Ser		06/19/2020	SINKING PAYMENT		61,545	61,545	61,545	61,545						61,545				1,708	06/19/2023
62963#-AD-3	NRP (Operating) LLC Senior Note Ser		07/19/2020	VARIOUS		36,434	36,434	36,434	36,434						36,434				5,313	07/19/2020
62963#-AG-6	NRP (Operating) LLC Senior Note Ser		03/25/2020	SINKING PAYMENT		31,088	31,088	31,088	31,088						31,088				1,387	03/25/2024
62963#-AH-4	NRP (Operating) LLC Senior Note Ser		12/01/2020	SINKING PAYMENT		52,387	52,387	52,387	52,387						52,387				14,348	12/01/2023
62963#-AJ-0	NRP (Operating) LLC Senior Note Ser		12/01/2020	SINKING PAYMENT		40,368	40,368	40,368	40,368						40,368				51,826	12/01/2026
62963#-AK-7	NRP (OPER) LLC SR NT SER J		12/01/2020	SINKING PAYMENT		40,368	40,368	40,368	40,368						40,368				16,518	12/01/2026
62963#-AL-5	NRP (OPER) LLC SR NT SER K		12/01/2020	SINKING PAYMENT		40,368	40,368	40,368	40,368						40,368				13,279	12/01/2026
62972#-AA-8	NSi Holdings, Inc. Senior Sub Note		02/27/2020	CORPORATE ACTION		1,073,929	1,073,929	1,073,981	1,073,950		(2)		(2)		1,073,948		(19)	(19)	54,668	05/17/2023
63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce		12/15/2020	SINKING PAYMENT		96,961	96,961	96,961	96,961						96,961				2,806	09/15/2028
637417-AE-6	NATL RETAIL PROPERTIES-SENIOR UNSECURED		03/20/2020	CALL 105.132095		998,755	950,000	939,446	946,656		52,098		52,098		998,755				15,543	10/15/2022
63939D-AD-7	NAVIENT STUDENT LOAN TRUST 2014-8 CL B		11/18/2020	ODEON CAPITAL GROUP		204,356	210,000	203,543	209,253		126		126		209,379		(5,023)	(5,023)	4,096	07/26/2049
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		01/27/2020	VARIOUS		122,056	121,008	120,964	120,993		1		1		120,995		1,061	1,061	388	12/15/2028
64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 C		12/28/2020	PAYDOWN		6,875	6,875	6,291	6,595		281		281		6,875				55	06/25/2041
64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C		12/31/2020	PAYDOWN		(12,693)	(12,693)	(10,184)	(10,594)		(2,509)		(2,509)		(12,693)					03/22/2032
64352V-QR-5	NEW CENTURY HOME EQUITY -SERIES 2006-1 C		12/28/2020	PAYDOWN		33,739	33,739	21,940	29,216		4,523		4,523		33,739				211	05/25/2036
649322-AC-8	New York and Presbyteria-UNSECURED		01/14/2020	RAYMOND JAMES		634,530	600,000	563,790	565,772		67		67		565,839		68,691	68,691	9,798	08/01/2036
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C		12/28/2020	PAYDOWN		(1,338)	(6,534)	125	(41)	(1,492)	(1,621)		(3,113)		(1,338)				(112)	04/25/2037
65535V-RH-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		12/01/2020	PAYDOWN		28,425	28,425	18,033	25,142		3,282		3,282		28,425				579	12/01/2035
65535V-RK-6	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		12/28/2020	PAYDOWN		4,558	4,558	1,645	1,663		2,930	35	2,895		4,558				22	12/25/2035
65535V-US-5	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR2		12/28/2020	PAYDOWN		12,506	12,506	5,181	4,236		8,270		8,270		12,506				106	04/25/2036
658262-FX-3	NORTH CAROLINA STATE EDU-SECURED		02/10/2020	VARIOUS		34,846	34,919	33,855	34,919						34,919		(73)	(73)	299	07/25/2041
66231N-AA-9	North Shore Aviation Tru Senior Secured		12/20/2020	SINKING PAYMENT		65,999	65,999	65,999							65,999				1,520	03/20/2032
662352-A*-4	North Shore-Long Island Senior Secured		05/01/2020	SINKING PAYMENT		19,712	19,712	19,712	19,712						19,712				414	05/01/2030
66987X-DH-5	NOVASTAR HOME EQUITY LOA-SERIES 2003-4 C		12/28/2020	PAYDOWN		1,943	1,943	1,365	1,834		(3,101)		(3,101)		1,943				(5)	02/25/2034
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C		12/28/2020	PAYDOWN		1,962	(1,871)	(88)	(22)		1,957		1,957		1,962				(36)	05/25/2036
67022*-AA-1	NSTAR Gas Co. First Mortgage		01/01/2020	MATURITY		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				51,290	01/01/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED		01/27/2020	MARKETAXESS FINANCIA		1,837,314	1,800,000	1,790,568	1,798,760		84		84		1,798,844		38,470	38,470	47,531	01/14/2021
67103H-AB-3	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED		01/28/2020	MORGAN		466,736	450,000	449,217	449,810		14		14		449,824		16,912	16,912	7,805	09/15/2021
67773#-AD-2	Ohio Valley Electric Cor Senior Note Ser		08/15/2020	SINKING PAYMENT		142,940	142,940	142,940	142,940						142,940				6,248	02/15/2026
68278#-AB-4	OneSteel US Investments Gtd Senior Note		12/10/2020	VARIOUS			98,158	72,984												07/09/2020
68278#-AC-2	OneSteel US Investments Gtd Senior Note		12/10/2020	VARIOUS			22,368	16,633												07/09/2020
68383N-CU-5	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-5 C		12/28/2020	PAYDOWN		26,378	26,378	21,295	23,485		2,894		2,894		26,378				213	12/25/2035
68383N-DT-7	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		12/28/2020	PAYDOWN		46,030	46,030	35,190	40,243		5,787		5,787		46,030				513	04/25/2036
68383N-DW-0	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		12/28/2020	PAYDOWN		68,520	68,520	55,693	64,782		3,737		3,737		68,520				526	04/25/2036
68504T-AA-2	ORANGE LAKE TIMESHARE TR-SER 2015-AA CL		12/08/2020	PAYDOWN		52,770	52,770	52,762	52,768		2		2		52,770				784	09/08/2027
69144Y-AA-5	OXFORD FINANCE FUNDING T-SERIES 2016 1A		10/15/2020	PAYDOWN		327,246	327,246	327,246	327,246						327,246				6,503	06/17/2024
69338R-AA-6	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1A		12/28/2020	PAYDOWN		5,879	5,879	5,791	5,879						5,879				86	06/25/2038
69340Q-AB-2	PENNSYLVANIA HIGHER EDUC-SERIES 2015-1A		02/04/2020	CANTOR		214,500	220,000	189,959	212,028		(59)		(59)		211,969		2,531	2,531	837	04/25/2045
69387@-AA-4	PPC EVENT SERVICES, INC. SR SUB NT		07/22/2020	EXCHANGE OFFER		382,631	382,533	382,740	380,744		(16)		(16)		382,631				14,617	05/28/2023
69394#-AA-3	PGA TOUR, Inc. Senior Note Ser		11/30/2020	SINKING PAYMENT		50,575	50,575	50,575	50,575						50,575				1,305	05/30/2041
69394#-AB-1	PGA TOUR, Inc. Senior Note Ser		11/30/2020	SINKING PAYMENT		16,606	16,606	16,606	16,606						16,606				559	05/30/2041
694308-GE-1	PACIFIC GAS & ELECTRIC-SENIOR UNSECURED		07/07/2020	EXCHANGE OFFER		830,653	700,000	875,294	733,250	101,017	(3,614)		97,403		830,653					03/01/2034
694308-GJ-0	PACIFIC GAS & ELECTRIC-SENIOR NOTE		07/06/2020	EXCHANGE OFFER		1,381,203	1,200,000	1,434,444	1,251,000	133,931	(3,728)		130,203		1,381,203					03/01/2037
70069F-HV-2	PARK PLACE SECURITIES IN-SERIES 2005-WHQ		01/27/2020	VARIOUS		279,134	279,134	251,166	280,137		(162)		(162)		279,974		(840)	(840)	651	05/25/2035
70069F-LW-5	PARK PLACE SECURITIES IN-PPSI 2005-WCW3		12/28/2020	PAYDOWN		27,654	27,654	25,312	27,654						27,654				261	08/25/2035
70213H-AD-0	Partners Healthcare Syst-SENIOR UNSECURE		12/10/2020	JP MORGAN SECURITIES		118,787	100,000	94,394	94,576		97		97		94,673		24,114	24,114	5,470	07/01/2048
718549-AB-4	PHILLIPS 66 PARTNERS LP-SENIOR UNSECURED		10/05/2020	JEFFERIESLLC		2,089,886	1,975,000	1,983,123	1,979,309		(655)		(655)		1,978,655		111,231	111,231	81,483	02/15/2025
72348X-AC-1	PINNACLE OPERATING CORP-NOTE		01/16/2020	DIRECT		314,354	495,429	230,375	228,517	1,858			1,858		230,375		83,979	83,979		05/15/2023
72349C-AB-8	CROWN CASTLE-SERIES 2009-1CLASS A2		12/01/2020	PAYDOWN		70,000	70,000	70,000	70,000						70,000				3,719	08/15/2029
72908*-AA-0	Plenary Roads State Street-SENIOR SECURE		12/31/2020	SINKING PAYMENT		159,525	159,525	159,525	159,525						159,525				5,236	06/30/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73020*-AC-7	PNG Companies LLC Senior Secured		02/26/2020	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,650	02/26/2020
740816-AD-5	PRES & FELLOWS OF HARVAR-BOND		01/14/2020	JP MORGAN SECURITIES		690,345	500,000	673,955	640,819		(220)		(220)		640,598		49,747	49,747	8,203	10/01/2038
745310-AH-5	PUGET ENERGY INC-SECURED		05/14/2020	JP MORGAN SECURITIES		497,625	500,000	499,357	499,598		39		39		499,638		(2,013)	(2,013)	9,277	05/15/2025
747262-AU-7	QVC INC-1ST LIEN		01/27/2020	JANE		1,236,684	1,200,000	1,198,284	1,198,948		44		44		1,198,993		37,691	37,691	24,327	02/15/2025
74922M-AB-7	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		12/28/2020	PAYDOWN		8,063	8,316	5,309	7,287		929		929		8,063				49	07/25/2036
74922M-AC-5	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		12/28/2020	PAYDOWN		3,131	3,234	2,130	2,856		340		340		3,131				21	07/25/2036
74992*-AA-3	RXR Realty, LLC Sr Secured Note Series A		07/17/2020	CALL 100		1,250,000	1,250,000	1,256,250	1,251,104		(1,104)		(1,104)		1,250,000				53,625	10/01/2020
755111-BU-4	Raytheon Co-SENIOR UNSECURED NOTE		06/10/2020	EXCHANGE OFFER		646,372	700,000	635,992	645,736		636		636		646,372				22,276	10/15/2040
756109-AN-4	REALTY INCOME CORP-SENIOR UNSECURED NOTE		10/07/2020	WELLS FARGO		4,194,920	4,000,000	3,983,420	3,994,698		1,498		1,498		3,996,196		198,724	198,724	127,833	10/15/2022
758202-AK-1	RELX CAPITAL INC-SENIOR UNSECURED NOTE		01/30/2020	CALL 103.858		1,298,225	1,250,000	1,210,096	1,236,449		61,776		61,776		1,298,225				11,393	10/15/2022
75846#-AA-4	Reelcraft Ind. SR SUB NT		03/05/2020	CALL 100		835,277	835,277	835,278	834,220		(9)		(9)		835,277				37,154	02/28/2023
75974*-AA-2	Reliant NDT, LLC Senior Sub Note		09/16/2020	CALL .01			1,878													03/31/2021
759950-AW-8	RENAISSANCE HOME EQUITY -SERIES 2003-2 C		07/27/2020	PAYDOWN		8,081	8,081	7,682	8,081						8,081				55	08/25/2033
759950-DG-0	RENAISSANCE HOME EQUITY -SERIES 2004 3 C		12/28/2020	PAYDOWN		1,118	1,118	1,118	1,118						1,118				5	11/25/2034
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5		12/01/2020	PAYDOWN		(4,396)	10,477	1,253	3,318		(5,874)		(5,874)		(4,396)				358	04/01/2035
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		12/01/2020	PAYDOWN		14,726	25,455	18,369	22,798		(148)		(148)		14,726				611	08/01/2035
761118-RJ-9	RESIDENTIAL ACCREDIT LOA-SERIES 2006-Q01		12/28/2020	PAYDOWN		2,411	2,432	1,240	1,766		655		655		2,411				20	02/25/2046
76112B-H5-2	RESIDENTIAL ASSET MORTGA-SERIES 05-EFC5		01/27/2020	VARIOUS		64,273	64,303	60,163	64,303						64,303		(30)	(30)	148	10/25/2035
76251#-AA-0	Rialto Water Services LL Senior Secured		09/30/2020	SINKING PAYMENT		128,760	128,760	128,760	128,760						128,760				5,335	09/30/2042
77183#-AA-1	Rock Chalk Park Lease Backed Ce		12/01/2020	SINKING PAYMENT		27,514	27,514	27,514	27,514						27,514				954	07/01/2044
774341-AF-8	ROCKWELL COLLINS INC-SENIOR UNSECURED BO		06/10/2020	EXCHANGE OFFER		547,997	550,000	547,745	547,968		29		29		547,997				12,833	12/15/2043
774341-AL-5	ROCKWELL COLLINS INC-SENIOR UNSECURED		06/10/2020	EXCHANGE OFFER		1,304,227	1,300,000	1,304,543	1,304,256		(29)		(29)		1,304,227				36,915	04/15/2047
78403D-AJ-9	SBA TOWER TRUST-SR UNSECURED		07/14/2020	CALL 100		600,000	600,000	600,000	600,000						600,000				10,941	10/08/2020
78403D-AK-6	SBA TOWER TRUST-FIRST LIEN		07/14/2020	CALL 100		500,000	500,000	500,000	500,000						500,000				8,311	07/09/2021
784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLA		11/16/2020	PAYDOWN		77,474	77,474	73,047	73,421		4,053		4,053		77,474				778	02/15/2045
78442G-EX-0	SLM STUDENT LOAN TRUST-SERIES 2002-7CLAS		01/29/2020	JP MORGAN SECURITIES		50,000	50,000	49,750	50,000						50,000				120	03/15/2028
78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF		12/15/2020	PAYDOWN		29,220	29,220	27,989	28,340		880		880		29,220				315	06/15/2038
78442G-JY-3	SLM Student Loan Trust 2-SLMA 2003-11 B		12/15/2020	PAYDOWN		33,743	33,743	32,280	32,356		1,387		1,387		33,743				362	12/15/2038
78442G-KD-7	SLM STUDENT LOAN TRUST-SERIES 2003-12 CL		12/15/2020	PAYDOWN		10,255	10,255	9,308	9,788		467		467		10,255				107	03/15/2038
78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C		10/26/2020	PAYDOWN		20,946	20,946	17,856	19,286		(3,275)		(3,275)		20,946				(235)	10/25/2064
78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLA		10/26/2020	VARIOUS		65,544	70,700	58,681	64,085		924		924		65,009		535	535	477	10/25/2040
78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLA		10/26/2020	PAYDOWN		38,750	38,750	34,945	36,653		2,097		2,097		38,750				450	01/25/2044
78442G-QL-3	SLM Student Loan Trust 2-SLMA 2005-7 B		01/30/2020	VARIOUS		874,883	955,123	908,561	917,465		1,384		1,384		918,850		(43,967)	(43,967)	5,990	01/25/2040
78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B		10/26/2020	PAYDOWN		56,730	56,730	44,345	49,447		7,284		7,284		56,730				658	01/25/2041
78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLA		10/26/2020	PAYDOWN		13,992	13,992	12,243	13,064		928		928		13,992				156	01/25/2041
78443B-AK-2	SLM STUDENT LOAN TRUST-SERIES 2006-10 CL		01/27/2020	VARIOUS		57,669	63,882	56,216	59,148		177		177		59,325		(1,656)	(1,656)	364	03/25/2044
78446C-AB-7	SLM STUDENT LOAN TRUST-SERIES 2013-2 CLA		01/22/2020	CANTOR		576,000	600,000	546,873	575,571		(10)		(10)		575,561		439	439	1,591	06/25/2043
78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLA		06/15/2020	PAYDOWN		117,988	117,988	119,247	118,097		(109)		(109)		117,988				1,288	01/15/2043
78447M-AD-0	SLM STUDENT LOAN TRUST-SERIES 2013-1 CLA		02/03/2020	BOFAMLSEC		149,367	150,000	144,693	150,000						150,000		(633)	(633)	609	11/25/2070
78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED		12/15/2020	PAYDOWN		363,204	363,204	363,204	363,204						363,204				4,498	05/15/2031
79548K-XQ-6	SALOMON BROTHERS MORTGAG-SERIES 1997-HUD		12/01/2020	PAYDOWN		461	461	282	351		117	7	110		461				35	07/01/2024
79549A-RE-1	SALOMON BROTHERS MORTGAG-SERIES 2002-HYB		12/01/2020	PAYDOWN		2,320	2,320	2,329	2,450		(130)		(130)		2,320				75	09/01/2032
79549A-RU-5	Salomon Bros Mtg Secs VI-SERIES 2003-CB1		12/01/2020	PAYDOWN		152	152	84	120		32		32		152				6	01/01/2033
79549A-SM-2	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1		12/01/2020	PAYDOWN		3,134	3,134	2,800	2,800		334		334		3,134				140	04/01/2032
79549A-XZ-7	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		12/01/2020	PAYDOWN		5,242	5,242	4,043	4,424		818		818		5,242				163	06/01/2033
79549A-YA-1	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		12/01/2020	PAYDOWN		4,261	4,261	3,014	2,325		1,936		1,936		4,261				133	06/01/2033
79549A-YB-9	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		12/01/2020	PAYDOWN		892	1,168	297	445		529		529		892				25	06/01/2033
80557B-AC-8	SAXON ASSET SECURITIES T-SERIES 2007-3 C		01/27/2020	VARIOUS		408,540	409,646	215,555	408,734		105		105		408,839		(299)	(299)	811	09/25/2047
808626-AE-5	LEIDOS INC-SENIOR UNSECURED NOTE		12/10/2020	CITIGROUP GLOBAL MAR		3,570,133	2,650,000	3,011,085	2,909,083		(13,843)		(13,843)		2,895,240		674,893	674,893	274,303	07/01/2032
81170Y-AB-5	SEACOR Holdings Inc-SENIOR UNSECURED NOT		09/14/2020	CALL 100		203,000	203,000	184,096	199,045		3,955		3,955		203,000				5,058	11/15/2028
81211K-AK-6	SEALED AIR CORP-BOND		12/16/2020	VARIOUS		2,123,923	1,604,000	1,785,967	1,727,556		(5,900)		(5,900)		1,721,656		402,267	402,267	156,243	07/15/2033
81744F-AZ-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-3 CLA		12/20/2020	PAYDOWN		4,916	4,916	4,483	4,931		(15)		(15)		4,916				62	05/20/2034
81744F-DK-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-8 CLA		12/20/2020	PAYDOWN		29,377	29,377	28,894	29,559		(182)		(182)		29,377				245	09/20/2034
82652J-AA-5	SIERRA RECEIVABLES FUNDI-SERIES 15-3A CL		01/24/2020	VARIOUS		103,460	103,397	103,377	103,396						103,397		63	63	279	09/20/2032
82652X-AB-2	SIERRA RECEIVABLES FUNDI-SERIES 16-1A CL		10/20/2020	PAYDOWN		36,588	36,588	36,580	36,807		(218)		(218)		36,588				917	03/21/2033
83149F-AD-6	SLMA 2006 6 NT CL B		10/26/2020	PAYDOWN		71,766	71,766	55,941	62,203		9,563		9,563		71,766				794	01/25/2070
83367@-AB-7	Societe Generale Financi Lease Backed No		01/31/2020	CORPORATE ACTION		236,550	236,550	236,550	236,550						236,550				14,726	08/21/2022
83379#-AC-9	Sodexo Inc. Gtd Senior Note		08/14/2020	CA_CASH_CLOSE		6,241,710	5,600,000	5,600,000	5,600,000						6,241,710				852,737	03/04/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83401L-AA-2	SOCIAL PROFESSIONAL LOAN-SERIES 2015-A C		02/25/2020	PAYDOWN		14,714	14,714	14,714	14,714						14,714				72	03/25/2033
83402J-AC-2	SOCIAL PROFESSIONAL LOAN-SOFI 2016-B A2B		01/27/2020	VARIOUS		609,215	605,176	605,117	605,154		2		2		605,156		4,059	4,059	1,556	10/25/2032
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED		12/30/2020	SINKING PAYMENT		150,340	150,340	150,340	150,340						150,340				5,221	06/30/2035
83545*-AB-4	Sonic Healthcare Investm Gtd Senior Note		01/12/2020	MATURITY		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				46,095	01/12/2020
83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED		10/26/2020	PAYDOWN		4,755	4,755	4,577	4,729		26		26		4,755				111	10/27/2036
83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLA		12/28/2020	PAYDOWN		21,601	21,601	19,873	21,095		506		506		21,601				277	01/25/2036
840555-DA-1	SOUTH TX HIGHER ED AUTH REV SER 1 CL A-3		01/10/2020	STORMHARBOUR SECURIT		1,160,680	1,175,000	1,135,344	1,167,289		(114)		(114)		1,167,175		(6,495)	(6,495)	10,105	10/01/2046
84314#-AB-7	Southern Illinois Power Senior Secured		12/15/2020	SINKING PAYMENT		169,643	169,643	169,643	169,643						169,643				7,316	06/15/2040
84611#-AD-3	Life Storage, Inc. Gtd Senior Note		10/09/2020	CA_CASH_CLOSE		2,080,596	2,000,000	2,000,000	2,000,000						2,080,596				211,093	08/05/2021
84752C-AE-7	SPECIALTY UNDERWRITING &-SERIES 2007-AB1		12/28/2020	PAYDOWN		17,146	17,146	7,397	7,869		9,277		9,277		17,146				252	03/25/2037
848609-AA-1	Spirits NewCo LLC Senior Secured		12/31/2020	SINKING PAYMENT		160,594	160,594	160,594	160,594						160,594				5,129	06/30/2036
85234#-AB-1	Stadium Funding Trust Senior Secured		04/01/2020	SINKING PAYMENT		84,686	84,686	84,686	84,686						84,686				2,122	04/01/2039
854502-AD-3	STANLEY BLACK & DECKER-SENIOR UNSECURED		01/28/2020	VARIOUS		2,672,577	2,600,000	2,603,968	2,601,181		(40)		(40)		2,601,141		71,436	71,436	18,489	11/01/2022
858586-H#-0	Stepan Company Senior Note		06/27/2020	SINKING PAYMENT		421,429	421,429	421,429	421,429						421,429				8,134	06/27/2025
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C		12/01/2020	PAYDOWN		737	676	414	340		356		356		737				14	11/01/2030
863579-CB-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-14		12/01/2020	PAYDOWN		38,149	38,149	34,255	37,006		1,143		1,143		38,149				938	10/01/2034
863579-DV-7	STRUCTURED ADJUSTABLE RA-SERIES 2004-17		12/28/2020	PAYDOWN		23,744	8,964	2,297	321		18,395		18,395		23,744				94	11/25/2034
863579-YR-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-19X		12/28/2020	PAYDOWN		11,027	11,027	7,224	8,671		2,356		2,356		11,027				84	10/25/2035
86358R-A2-3	STRUCTURED ASSET SECURIT-SERIES 2002-6 C		12/01/2020	PAYDOWN		15,065	15,065	13,764	14,285		780		780		15,065				671	04/01/2032
86359A-6A-6	STRUCTURED ASSET SECURIT-SERIES 2003-34A		12/01/2020	PAYDOWN		37,409	37,409	6,485	18,998		18,411		18,411		37,409				657	11/01/2033
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		11/01/2020	PAYDOWN		17,396	15,710	1,665	4,004		13,074		13,074		17,396				323	11/01/2032
86359A-ZE-6	STRUCTURED ASSET SECURIT-SERIES 2003-22A		12/01/2020	PAYDOWN		37,232	37,232	9,522	18,902		18,329		18,329		37,232				874	06/01/2033
86359B-LB-5	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		12/01/2020	PAYDOWN		16,774	16,774	14,697	16,030		744		744		16,774				412	03/01/2034
86359B-LQ-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		12/01/2020	PAYDOWN		82,230	143,428	14,387	70,268		17,823		17,823		82,230				4,489	03/01/2034
86359B-MX-6	WELLS FARGO HOME EQUITY -SERIES 2004-1 C		12/28/2020	PAYDOWN		29,959	29,959	25,540	28,975		984		984		29,959				168	04/25/2034
86359D-DB-0	STRUCTURED ASSET SECURIT-SERIES 2005-WF2		01/27/2020	VARIOUS		117,867	118,680	96,625	117,006		78		78		117,083		784	784	264	05/25/2035
86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		12/25/2020	PAYDOWN		196,658	196,658	157,436	175,594		28,998	7,934	21,064		196,658				1,377	06/25/2035
86359D-ME-4	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		12/01/2020	PAYDOWN		21,837	21,837	19,872	20,409		1,428		1,428		21,837				549	06/01/2035
86359D-UL-9	LEHMAN XS TRUST-SERIES 2005-5N CLASS 1A1		12/28/2020	PAYDOWN		1,778	1,778	1,450	1,634		144		144		1,778				11	11/25/2035
86363H-AB-8	STRUCTURED ASSET SECURIT-SERIES 2007-EQ1		12/28/2020	PAYDOWN		1,511	1,511	852	690		821		821		1,511				9	03/25/2037
86363M-AB-7	STRUCTURED ASSET SECURIT-SERIES 2007-GEL		10/26/2020	PAYDOWN		25,904	25,904	15,231	25,850		54		54		25,904				178	05/25/2037
86365L-AA-9	STRUCTURED RECEIVABLES FIN LLC-SER 2010-		12/15/2020	PAYDOWN		24,023	24,023	24,021	24,022		1		1		24,023				518	08/15/2036
86738@-AB-2	Sunflower Electric Power Corporation		06/30/2020	SINKING PAYMENT		158,333	158,333	158,333	158,333						158,333				3,270	06/30/2043
86800@-AA-7	SUNVAIR INC SR SUB NT		01/31/2020	VARIOUS		10,041	7,888	7,888							10,041				2,208	08/01/2024
87246A-AE-8	TIAA SEASONED COMMERCIAL-SERIES 2007-C4		01/10/2020	PAYDOWN		464	464	458	462		2		2		464				2	08/10/2039
87246A-AG-3	TIAA SEASONED COMMERCIAL-SERIES 2007-C4		11/10/2020	PAYDOWN		500,000	500,000	488,825	500,000						500,000				24,439	08/10/2039
87342R-AB-0	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		12/10/2020	VARIOUS		181,770	180,375	181,128	181,174		1,023		1,023		182,198		(428)	(428)	8,277	05/25/2046
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		11/25/2020	PAYDOWN		21,100	21,100	21,149	21,130		(30)		(30)		21,100				655	05/25/2046
874074-AA-5	TAL ADVANTAGE LLC-SERIES 17-1A CLASS A		09/21/2020	PAYDOWN		1,383,984	1,383,984	1,400,774	1,395,856		(11,872)		(11,872)		1,383,984				93,514	04/20/2042
87407P-AR-1	TAL ADVANTAGE V LLC-ASSET BACKED NOTE CL		09/20/2020	PAYDOWN		326,958	326,958	326,847	326,922		37		37		326,958				7,475	11/21/2039
87511@-AA-5	TAMMAC MANU HSG CONTRACT TR PT CTF 2005-		12/01/2020	PAYDOWN		282,606	282,606	276,756	281,353		1,253		1,253		282,606				9,761	09/01/2034
87511@-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A		12/01/2020	PAYDOWN		206,612	206,612	204,035	207,391		(780)		(780)		206,612				6,866	02/01/2030
87511@-AD-9	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M-		12/01/2020	PAYDOWN		58,791	58,791	31,693	53,472		5,319		5,319		58,791				2,088	03/01/2032
879360-A#-2	Teledyne Technologies In Senior Note Ser		09/15/2020	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				79,500	09/15/2020
88031V-AA-7	TENASKA GATEWAY PARTNERS-SENIOR SECURED		12/30/2020	SINKING PAYMENT		95,265	95,265	95,265	95,265						95,265				3,603	12/30/2023
88342#-AA-6	Therma-Stor LLC Senior Sub Note		12/23/2020	VARIOUS		819,050	819,050	818,953	816,881		18		18		818,987		63	63	127,305	11/30/2023
885220-FS-7	THORNBURG MORTGAGE SECUR-SERIES 2004-3 C		12/28/2020	PAYDOWN		76,675	76,675	73,036	75,953		722		722		76,675				736	09/25/2044
885220-HB-2	THORNBURG MORTGAGE SECUR-SERIES 2005-1 C		12/01/2020	PAYDOWN		14,203	14,203	14,345	14,321		(117)		(117)		14,203				259	04/01/2045
89148H-B*-8	Tortoise Pipeline & Ener Senior Note Ser		04/14/2020	CA_CASH_CLOSE		380,914	377,143	377,143	377,143						380,914				8,858	12/15/2021
89334@-AA-6	Trans-Union Interstate P Senior Secured		12/31/2020	SINKING PAYMENT		116,411	116,411	116,411	116,411						116,411				4,073	12/31/2032
89407#-AF-5	Transwestern Pipeline Co Senior Note Ser		02/18/2020	CA_CASH_CLOSE		923,995	900,000	900,000	900,000						923,995				33,241	12/09/2020
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		12/17/2020	PAYDOWN		237,754	237,754	237,635	237,645		108		108		237,754				5,255	04/17/2049
89679H-AA-3	TRITON CONTAINER FINANCE-SERIES 17-1A CL		09/20/2020	PAYDOWN		1,956,672	1,956,672	1,956,315	1,956,402		270		270		1,956,672				49,360	06/20/2042
89838#-AA-5	Dartmouth College Senior Secured		12/01/2020	SINKING PAYMENT		81,733	81,733	81,733	81,733						81,733				2,204	05/01/2023
89881@-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUE		12/15/2020	SINKING PAYMENT		170,707	170,707	170,707	170,707						170,707				1,720	02/15/2032
90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SEC		12/31/2020	SINKING PAYMENT		322,234	322,234	322,234	322,234						322,234				7,706	05/31/2029
90357#-AE-6	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		5,212	5,212	5,212	5,212						5,212				904	04/01/2023
90357#-AF-3	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		(164)	(164)	(164)	(164)						(164)				94	04/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
90357#-AG-1	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		12,769	12,769	12,769	12,769						12,769				2,902	04/01/2022
90357#-AH-9	US BK TR NATL ASSN SER A BNSF 2005-W EQU		04/01/2020	SINKING PAYMENT		8,570	8,570	8,570	8,570						8,570				765	04/01/2023
90357#-AJ-5	US BK TR NATL ASSN SER A BNSF 2005-X EQU		04/01/2020	SINKING PAYMENT		7,778	7,778	7,778	7,778						7,778				205	04/01/2023
90357#-AK-2	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		5,279	5,279	5,279	5,279						5,279				277	04/01/2022
90357#-AL-0	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		9,458	9,458	9,458	9,458						9,458				249	04/01/2022
90357#-AM-8	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		4,084	4,084	4,084	4,084						4,084				108	04/01/2023
90357#-AN-6	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		2,124	2,124	2,124	2,124						2,124				244	04/01/2021
90357#-AP-1	U.S. Bank Trust National Equip Note 2005		04/01/2020	MATURITY		2,524	2,524	2,524	2,524						2,524				66	04/01/2020
90357#-AQ-9	U.S. Bank Trust National Equip Note 2005		04/01/2020	VARIOUS		2,333	2,333	2,333	2,333						2,333				1,520	04/01/2020
90357#-AR-7	US BK TR NATL ASSN SER D BNSF 2005-AA EQ		04/01/2020	SINKING PAYMENT		4,289	4,289	4,289	4,289						4,289				113	04/01/2021
90357#-AS-5	U.S. Bank Trust National Equip Note 2005		04/01/2020	MATURITY		667	667	667	667						667				17	04/01/2020
90357#-AT-3	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		8,522	8,522	8,522	8,522						8,522				225	04/01/2023
90357#-AU-0	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		1,936	1,936	1,936	1,936						1,936				51	04/01/2023
90357#-AV-8	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		8,555	8,555	8,555	8,555						8,555				225	04/01/2023
90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE		10/15/2020	VARIOUS		254,314	262,848	279,505	275,073		(5,468)		(5,468)		269,604		(15,290)	(15,290)	10,540	04/11/2026
910637-Q#-7	United Illuminating Comp Senior Note Ser		12/01/2020	MATURITY		350,000	350,000	350,000	350,000						350,000				23,135	12/01/2020
911308-AB-0	UPS OF AMERICA INC-DEBENTURE		01/27/2020	STIFEL NICOLAUS		2,458,880	1,700,000	2,466,885	2,041,645		(2,922)		(2,922)		2,038,723		420,157	420,157	46,667	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURE		01/27/2020	SUSQUEHANNA BANCSHAR		2,085,593	1,450,000	1,740,194	1,679,324		(622)		(622)		1,678,702		406,891	406,891	48,446	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE IN-SENIOR UNSECURE		01/27/2020	SUSQUEHANNA BANCSHAR		280,333	220,000	249,962	247,724		(72)		(72)		247,652		32,681	32,681	2,205	11/15/2040
913017-BA-6	United Technologies Corp-NOTE		06/10/2020	CREDIT SUISSE SECURI		1,146,072	800,000	893,645	858,422		(1,996)		(1,996)		856,426		289,646	289,646	44,500	09/15/2029
913017-CP-2	UNITED TECHNOLOGIES CORP-SENIOR UNSECURE		06/12/2020	U. S. BANCORP		600,097	500,000	498,620	498,664		17		17		498,681		101,416	101,416	12,323	05/04/2047
91830M-AG-1	VNO MORTGAGE TRUST-SERIES 2013-PENN CLAS		11/01/2020	PAYDOWN		100,000	100,000	102,355	100,283		(283)		(283)		100,000				3,684	12/01/2029
91830M-AJ-5	VNO MORTGAGE TRUST-SERIES 2013-PENN CLAS		11/01/2020	PAYDOWN		130,000	130,000	129,514	129,914		86		86		130,000				4,347	12/01/2029
91830M-AL-0	VNO MORTGAGE TRUST-SERIES 2013-PENN CLAS		11/01/2020	PAYDOWN		200,000	200,000	191,099	198,626		1,374		1,374		200,000				7,368	12/01/2029
91846H-AA-7	VX 2016 LLC Senior Secured		11/17/2020	VARIOUS		1,673,907	1,469,677	1,469,677	1,469,677						1,673,907				268,149	05/24/2028
91846H-AD-1	VX 2016 LLC Senior Secured		11/17/2020	VARIOUS		1,677,857	1,469,677	1,469,677	1,469,677						1,677,857				309,098	06/23/2028
91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CT		12/15/2020	SINKING PAYMENT		53,632	53,632	53,632	53,632						53,632				1,070	12/15/2031
91848@-AA-1	VA Bangor Lease Finance Lease Backed Ct		12/15/2020	SINKING PAYMENT		47,678	47,678	47,678	47,678						47,678				1,361	01/15/2031
91851#-AA-3	VA Billings Lease Financ Lease Backed Pa		12/15/2020	SINKING PAYMENT		50,699	50,699	50,699	50,699						50,699				1,098	02/15/2034
92428F-AB-3	Vermont Transco LLC First Mtg Bond		04/01/2020	SINKING PAYMENT		82,500	82,500	82,500	82,500						82,500				2,372	04/01/2037
927375-AA-3	VINE OIL & GAS LP / VINE-SENIOR UNSECURE		10/01/2020	BOFAMLSEC		502,500	750,000	153,750	744,899		(94)	591,055	(591,149)		153,750		348,750	348,750	63,802	04/15/2023
92903P-AC-3	VORNADO DP LLC-SERIES 2010-VNO CL A2FX R		03/10/2020	PAYDOWN		1,350,000	1,350,000	1,338,419	1,348,893		1,107		1,107		1,350,000				13,512	09/10/2028
929227-6K-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR7		12/01/2020	PAYDOWN		4,501	4,501	4,494	4,569		(68)		(68)		4,501				73	08/01/2033
929227-QB-5	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR6		12/01/2020	PAYDOWN		626	626	520	601		25		25		626				12	06/01/2042
929227-XH-4	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1		12/01/2020	PAYDOWN		3,857	3,857	1,269	2,661		1,196		1,196		3,857				54	11/01/2042
92922F-5T-1	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2020	PAYDOWN		50,187	50,187	45,309	49,693		494		494		50,187				422	11/25/2045
92922F-7Q-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2020	PAYDOWN		41,883	41,883	36,212	40,000		1,883		1,883		41,883				326	12/25/2045
92922F-B7-2	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		12/25/2020	PAYDOWN		7,855	7,855	7,541	8,036		(181)		(181)		7,855				73	11/25/2034
92922F-BW-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR9		12/01/2020	PAYDOWN		4,378	4,378	4,330	4,469		(91)		(91)		4,378				113	09/01/2033
92922F-J2-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR6		12/25/2020	PAYDOWN		46,212	46,212	44,506	47,077		(866)		(866)		46,212				371	04/25/2045
92922F-NW-4	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR2		12/01/2020	PAYDOWN		8,173	8,173	7,362	8,196		(23)		(23)		8,173				134	04/01/2044
92922F-TJ-7	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR8		12/25/2020	PAYDOWN		11,114	11,114	8,911	10,065		1,049		1,049		11,114				(186)	06/25/2044
92922F-WU-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		12/25/2020	PAYDOWN		17,731	17,731	15,435	16,964		767		767		17,731				164	07/25/2044
92922F-ZD-3	WAMU MORTGAGE PASS-THROU-SERIES 2004-RP1		12/01/2020	PAYDOWN		160,894	160,894	119,805	149,084		11,810		11,810		160,894				3,323	01/01/2034
92922F-ZF-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		12/25/2020	PAYDOWN		47,762	47,762	45,068	48,526		(763)		(763)		47,762				663	10/25/2044
92925C-BB-7	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2020	PAYDOWN		22,393	22,393	19,489	21,859		534		534		22,393				285	12/25/2045
92935J-AJ-4	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C		11/01/2020	PAYDOWN		1,200,000	1,200,000	1,223,983	1,203,950		(3,950)		(3,950)		1,200,000				51,740	02/01/2044
92935V-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C3C		12/01/2020	PAYDOWN		778,829	778,829	786,580	780,566		(1,737)		(1,737)		778,829				26,234	03/01/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C		12/01/2020	PAYDOWN		81,774	81,774	82,586	81,949		(174)		(174)		81,774				1,702	11/01/2044
92936Q-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C		12/01/2020	PAYDOWN		159,632	159,632	161,222	159,995		(363)		(363)		159,632				2,764	04/01/2045
92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B		10/26/2020	PAYDOWN		73,649	73,649	67,389	70,134		3,515		3,515		73,649				849	10/25/2040
939335-P9-0	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR1		12/01/2020	PAYDOWN		318	318	19	159		159		159		318				7	02/01/2031
939336-5V-1	WASHINGTON MUTUAL MORTGA-SERIES 2005-4 C		12/25/2020	PAYDOWN		1,584	1,700	1,260	1,488		195	19	176		1,584				20	06/25/2035
939336-KZ-5	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR3		12/01/2020	PAYDOWN		41,725	41,725	44,135	43,223		(1,498)		(1,498)		41,725				774	12/01/2032
939336-X6-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2020	PAYDOWN		110,054	110,054	101,239	110,542		(487)		(487)		110,054				1,058	01/25/2045
93934X-AB-9	WASHINGTON MUTUAL ASSET--SERIES 2006-HE5		12/28/2020	PAYDOWN		4,371	4,371	2,585	1,673		2,698		2,698		4,371				26	10/25/2036
941848-B@-1	Waters Corporation Gtd Senior Note		02/01/2020	MATURITY		600,000	600,000	600,000	600,000						600,000				300	02/01/2020
94978#-BQ-9	Wells Fargo Bank Northwe Senior Secured		01/02/2020	SINKING PAYMENT		36,601	36,601	36,601	36,601						36,601				964	01/02/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-BS-5	Wells Fargo Bank Northwe Senior Secured		01/02/2020	SINKING PAYMENT		42,140	42,140	42,140	42,140						42,140				(8,636)	01/20/2021
94978#-BT-3	Wells Fargo Bank Northwe Senior Secured		01/02/2020	SINKING PAYMENT		47,415	47,415	47,415	47,415						47,415				1,568	01/02/2022
94978#-EF-0	Wells Fargo Bank Northwe Senior Secured		01/03/2020	SINKING PAYMENT		6,889	6,889	6,889	6,889						6,889				195	01/03/2025
94978#-EL-7	Wells Fargo Bank Northwe Senior Secured		01/03/2020	SINKING PAYMENT		11,839	11,839	11,839	11,839						11,839				20	01/03/2029
94978#-EN-3	Wells Fargo Bank Northwe Senior Secured		01/03/2020	SINKING PAYMENT		20,347	20,347	20,347	20,347						20,347				43	01/03/2029
94978#-FB-8	Wells Fargo Bank Northwe Senior Secured		01/03/2020	SINKING PAYMENT		7,220	7,220	7,220	7,220						7,220				409	01/03/2029
94978#-GK-7	Wells Fargo Bank Northwe Senior Secured		01/15/2020	SINKING PAYMENT		46,010	46,010	46,010	46,010						46,010				3,401	01/30/2030
94978#-GL-5	Wells Fargo Bank Northwe Senior Secured		01/15/2020	SINKING PAYMENT		3,986	3,986	3,986	3,986						3,986				289	01/30/2030
94978#-GM-3	Wells Fargo Bank Northwe Senior Securite		01/15/2020	SINKING PAYMENT		32,973	32,973	32,973	32,973						32,973				3,577	01/30/2030
94978#-GN-1	Wells Fargo Bank Northwe Senior Secured		01/15/2020	SINKING PAYMENT		15,496	15,496	15,496	15,496						15,496				901	01/30/2030
94978#-GP-6	Wells Fargo Bank Northwe Senior Secured		01/15/2020	SINKING PAYMENT		33,913	33,913	33,913	33,913						33,913				3,591	01/30/2030
94978#-GQ-4	Wells Fargo Bank Northwe Senior Secured		01/03/2020	SINKING PAYMENT		20,894	20,894	20,894	20,894						20,894				1,185	07/03/2029
94978#-JJ-7	Wells Fargo Bank Northwe Note N319-115/N		12/26/2020	SINKING PAYMENT		89,389	89,389	89,389	89,389						89,389				1,459	09/26/2024
94978#-JK-4	Wells Fargo Bank Northwe Note A319-115/		12/09/2020	SINKING PAYMENT		89,389	89,389	89,389	89,389						89,389				1,243	09/09/2024
96188#-AA-6	WETT Holdings, LLC Senior Secured		12/31/2020	SINKING PAYMENT		25,556	25,556	25,556	25,556						25,556				689	12/18/2024
962166-BR-4	Weyerhaeuser Co-DEBENTURE		01/27/2020	RAYMOND JAMES		1,652,908	1,175,000	1,423,761	1,368,554		(847)		(847)		1,367,707		285,201	285,201	32,255	03/15/2032
963320-AT-3	Whirlpool Corp-SR UNSECURED		01/27/2020	MARKETAXESS FINANCIA		32,181	30,000	29,990	29,993						29,993		2,188	2,188	271	05/01/2025
96332H-CF-4	Whirlpool Corp-SENIOR UNSECURED NOTE		01/27/2020	U. S. BANCORP		418,196	400,000	403,280	401,161		(22)		(22)		401,139		17,057	17,057	6,084	03/01/2023
96468#-AA-7	Whitebridge Pet Brands L Senior Sub Note		01/24/2020	CORPORATE ACTION		314,324	314,324	313,266	304,493		36		36		313,307		1,017	1,017	10,073	08/18/2021
96808@-AA-8	Wild Jack Solar LLC Senior Secured		07/31/2020	SINKING PAYMENT		127,122	127,122	127,122	127,122						127,122				3,333	12/31/2034
96928*-AD-9	William Blair & Company, CTL Pass Thru C		12/15/2020	SINKING PAYMENT		130,694	130,694	130,694	130,694						130,694				5,259	12/15/2025
970631-AA-5	WILLIS ENGINE SECURITIZA-SERIES 2012-A C		03/15/2020	PAYDOWN		765,581	765,581	765,581	765,581						765,581				8,927	09/15/2037
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		12/15/2020	PAYDOWN		187,635	187,635	187,475	187,517		118		118		187,635				5,431	08/15/2042
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		12/15/2020	PAYDOWN		180,764	180,764	180,755	180,755		9		9		180,764				4,267	09/15/2043
97314@-AA-3	Wind Energy Transmission Senior Secured		12/31/2020	SINKING PAYMENT		18,889	18,889	18,889	18,889						18,889				563	12/18/2034
97786#-AF-9	Wolseley Capital, Inc. Gtd Senior Note		11/16/2020	MATURITY		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				64,140	11/16/2020
98212B-AH-6	WPX Energy Inc-SENIOR UNSECURED		09/28/2020	VARIOUS		745,208	707,000	707,000	707,000						707,000		38,208	38,208	14,210	06/01/2026
98426#-AA-4	YWI HLDGS CORP SR SUB NT	B	01/21/2020	VARIOUS		82,219	82,219	73,800	77,302	1,140	150		1,290		78,591	3,628		3,628		03/04/2021
C1467#-AA-5	CSL Group, Inc. Senior Secured		03/15/2020	SINKING PAYMENT		166,667	166,667	166,667	166,667						166,667				4,533	03/15/2021
008474-A@-7	Agnico Eagle Mines Limit Senior Note Ser	A	04/07/2020	MATURITY		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				143,405	04/07/2020
015644-A*-8	Algoma Central Corporati Senior Note	A	12/10/2020	CA_CASH_CLOSE		1,027,379	1,000,000	1,000,000	1,000,000						1,027,379				98,543	07/19/2021
015644-A@-6	Algoma Central Corporati Senior Note	B	12/10/2020	CA_CASH_CLOSE		1,292,654	1,255,986	1,642,710	1,231,717					410,994	1,679,379	(386,725)		(386,725)	129,326	07/19/2021
09784Y-A*-9	Bonavista Energy Corpora Senior Note Ser	A	09/30/2020	VARIOUS		2,212,500	2,950,000	2,212,500	2,950,000			737,500	(737,500)		2,212,500				62,688	10/25/2021
09784Y-C#-3	Bonavista Energy Corpora Senior Note Ser	A	09/30/2020	VARIOUS		1,575,000	2,100,000	1,575,000	2,100,000			525,000	(525,000)		1,575,000				39,690	05/23/2025
136385-AL-5	CANADIAN NATURAL RESOURC-SENIOR UNSECURE	A	01/27/2020	TORONTO DOMINION SEC		790,452	600,000	754,836	726,384		(339)		(339)		726,045		64,407	64,407	13,958	03/15/2038
22576C-A#-8	Crescent Point Energy Co Gtd Senior Note	A	03/24/2020	MATURITY		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				198,990	03/24/2020
292766-A#-9	Enerplus Corporation Senior Note Ser	A	05/15/2020	SINKING PAYMENT		460,000	460,000	460,000	460,000						460,000				10,120	05/15/2024
386435-AB-7	Grand Renewable Solar, L Senior Secured	B	07/31/2020	SINKING PAYMENT		188,896	188,896	197,841	193,794					4,161	197,955	(9,059)		(9,059)	5,801	01/31/2035
879068-AA-2	TEINE ENERGY LTD-SENIOR UNSECURED	A	05/27/2020	BARCLAYS CAPITAL INC		1,176,000	1,200,000	1,215,000	1,203,681		(2,073)		(2,073)		1,201,608		(25,608)	(25,608)	54,771	09/30/2022
92660F-AK-0	VIDEOTRON LTD / LTEE-SENIOR UNSECURED	A	10/06/2020	VARIOUS		1,591,993	1,501,000	1,501,000	1,501,000						1,501,000		90,993	90,993	57,097	04/15/2027
C0445#-AG-1	ARC Resources Ltd. Senior Secured	A	04/14/2020	SINKING PAYMENT		100,000	100,000	100,000	100,000						100,000				4,105	04/14/2021
C0445#-AK-2	ARC Resources Ltd. Senior Note Ser	A	05/27/2020	SINKING PAYMENT		560,000	560,000	560,000	560,000						560,000				15,008	05/27/2022
C1466#-AA-6	CPR Leasing Ltd Senior Secured	A	09/03/2020	SINKING PAYMENT		138,814	138,814	138,814	138,814						138,814				5,657	03/03/2024
C3322#-AE-8	Enermark, Inc. Senior Note Ser	A	06/18/2020	SINKING PAYMENT		620,000	620,000	620,000	620,000						620,000				24,707	06/18/2021
C4335*-AB-1	Heico Canada Holding Com Senior Note Ser		12/21/2020	SINKING PAYMENT		380,000	380,000	380,000	380,000						380,000				24,700	12/21/2022
C4861*-AB-3	Irving Oil Limited Senior Note Ser	A	03/31/2020	MATURITY		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				75,480	03/31/2020
C4931*-AJ-2	Keyera Partnership Gtd Senior Note	A	09/08/2020	MATURITY		1,850,000	1,850,000	1,850,000	1,850,000						1,850,000				95,090	09/08/2020
00084D-AL-4	ABN AMRO BANK NV-SUBORDINATED	D	05/14/2020	MORGAN		216,548	200,000	199,654	199,750		18		18		199,768		16,780	16,780	5,600	04/18/2026
001626-AQ-3	ALM XIX Ltd-SERIES 16-19A CLASS A2R	D	03/09/2020	PAYDOWN		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				56,838	04/16/2029
00183F-AA-3	Walney Extens MM 3.263 05/31/33	B	06/30/2020	CA_CASH_CLOSE		114,424	114,424	130,503	122,704					7,799	130,503	(16,079)		(16,079)	7,331	05/31/2033
00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOT	D	05/14/2020	EXCHANGE OFFER		873,318	875,000	871,894	873,201		117		117		873,318				22,074	03/15/2025
00507U-AU-5	ACTAVIS FUNDING SCS-SR UNSECURED	D	05/15/2020	EXCHANGE OFFER		1,373,602	1,365,000	1,374,580	1,373,666		(64)		(64)		1,373,602				43,225	03/15/2045
02315Q-AA-6	Ambac LSNI LLC-FIRST LIEN	D	09/30/2020	CALL 100		280	280	280	280						280				8	02/12/2023
03767V-AD-0	Apidos CLO-APID 2019-31A B	D	07/15/2020	PAYDOWN		64,706	64,706	64,706	64,706						64,706				2,906	04/15/2031
04363U-AB-2	ASCIANO FINANCE LTD-SENIOR UNSECURED NOT	D	09/23/2020	MATURITY		700,000	700,000	731,618	703,459		(3,459)		(3,459)		700,000				32,375	09/23/2020
04546K-AA-6	AASET 2018-2 US LTD-AASET 2018-2A A	C	12/16/2020	PAYDOWN		33,775	33,775	34,112	34,061		(286)		(286)		33,775				487	11/18/2038
053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B	D	10/19/2020	PAYDOWN		976,351	976,351	976,351	976,351						976,351				25,229	01/18/2025
05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	D	12/15/2020	SINKING PAYMENT		33,503	33,503	33,503	33,503						33,503				625	07/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05389L-AB-9	Avolon Aerospace Leasing Secured Note B7	D	12/15/2020	SINKING PAYMENT		106,135	106,135	106,135	106,135						106,135				2,038	07/15/2028
05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	D	12/15/2020	SINKING PAYMENT		32,892	32,892	32,892	32,892						32,892				618	08/15/2028
05389L-AF-0	Avolon Aerospace Leasing Secured Note A3	D	12/15/2020	SINKING PAYMENT		38,787	38,787	38,787	38,787						38,787				729	08/15/2028
05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	D	12/15/2020	SINKING PAYMENT		34,051	34,051	34,051	34,051						34,051				640	08/15/2028
05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	D	12/15/2020	SINKING PAYMENT		35,614	35,614	35,614	35,614						35,614				658	10/15/2028
05389L-AM-5	Avolon Aerospace Leasing Secured Note B7	D	12/15/2020	SINKING PAYMENT		34,765	34,765	34,765	34,765						34,765				725	11/15/2028
05400F-AA-9	Avolon Aerospace Funding Senior Secured	D	12/20/2020	SINKING PAYMENT		29,627	29,627	29,627	29,627						29,627				661	11/20/2028
05400F-AC-5	Avolon Aerospace Funding Senior Secured	D	12/20/2020	SINKING PAYMENT		35,029	35,029	35,029	35,029						35,029				805	12/20/2028
05400F-AE-1	Avolon Aerospace Funding Senior Secured	D	12/20/2020	SINKING PAYMENT		37,640	37,640	37,640	37,640						37,640				862	12/20/2028
05400F-AG-6	Avolon Aerospace Funding Senior Secured	D	12/20/2020	SINKING PAYMENT		37,314	37,314	37,314	37,314						37,314				871	12/20/2028
05400F-AJ-0	Avolon Aerospace Funding Senior Secured	D	12/20/2020	SINKING PAYMENT		34,700	34,700	34,700	34,700						34,700				813	12/20/2028
05400F-AL-5	Avolon Aerospace Funding Senior Secured	D	12/20/2020	SINKING PAYMENT		27,701	27,701	27,701	27,701						27,701				688	01/20/2029
05454Y-AA-3	AWAS Aviation Capital Lt Pass Thru Ctfs	C	10/07/2020	SINKING PAYMENT		140,022	140,022	140,022	140,022						140,022				4,763	10/07/2021
05616J-AE-3	BABSON CLO LTD 2015-I SUB NT	D	09/30/2020	CAPDECR		51,458		51,458							51,458					04/20/2027
05618J-AE-1	BABSON CLO LTD 2018-III-SUB NT 144A	D	07/20/2020	VARIOUS		127,718	120,649	82,190	36,095	3,017			3,017		43,557		84,161	84,161		07/20/2029
05618N-AA-0	BABSON EURO CLO 2014-2 BV-SUB NT 144A	B	02/25/2020	CAPDECR		37,566		43,672							43,672	(6,106)		(6,106)		11/26/2027
05618R-AC-7	BABSON CLO LTD 2016-I SUB NT	D	01/23/2020	CAPDECR		135,678		135,678							135,678					04/23/2027
05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A	D	07/27/2020	PAYDOWN		2,221	2,221	2,221	2,221						2,221				48	07/25/2030
067316-AC-3	BACARDI LTD-UNSECURED NOTE	D	10/17/2020	CALL 100		1,200,000	1,200,000	1,197,528	1,199,664		336		336		1,200,000				67,800	01/15/2021
06760C-AE-0	BABSON CLO LTD-SERIES 2017-1 CLASS A	D	09/30/2020	CAPDECR		178,493		178,493							178,493					07/18/2029
06760H-AB-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS	D	09/30/2020	CAPDECR		45,207		45,207							45,207					04/15/2031
06760M-AA-6	BARINGS MIDDLE MARKET CL-BMM 2017-1A	D	01/15/2020	VARIOUS			(1,494,755)	238,536	(1,480,411)						14,344		(14,344)	(14,344)		01/15/2030
06761W-AA-3	Babson CLO Ltd/Cayman Is-SERIES 19-2A CL	D	01/31/2020	BANK OF AMERICA CORP						57,246	21,153		78,399							04/15/2031
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRA-BBIRD 2016-1A A	D	12/15/2020	PAYDOWN		15,436	15,436	15,609	15,542		(107)		(107)		15,436				372	12/16/2041
12479L-AA-8	CAL FUNDING II LTD-SERIES 2012-1A CLASS	D	04/25/2020	PAYDOWN		85,000	85,000	84,982	84,997		3		3		85,000				940	10/25/2027
126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	D	10/19/2020	PAYDOWN		2,232,832	2,232,832	2,232,832	2,232,832						2,232,832				36,081	07/18/2026
126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	D	10/16/2020	PAYDOWN		3,478,994	3,478,994	3,478,994	3,478,994						3,478,994				52,654	01/16/2026
12805P-AJ-5	CAL Funding III Ltd-CAI 2018-2A A	D	10/25/2020	PAYDOWN		2,712,500	2,712,500	2,712,195	2,712,236		264		264		2,712,500				93,898	09/25/2043
13876L-AA-5	CANYC 2020-1A-A FLOATING COUP	D	10/15/2020	PAYDOWN		26,691	26,691	26,424			267		267		26,691					07/15/2028
15132H-AD-3	Cencosud SA-SENIOR UNSECURED NOTE	D	03/02/2020	CALL 109.514414		570,570	521,000	517,933	519,859		50,711		50,711		570,570				15,663	01/20/2023
227170-AG-2	CRONOS CONTAINERS PROGRA-SERIES 2014-2A	D	10/18/2020	PAYDOWN		217,593	217,593	217,525	217,580		13		13		217,593				5,362	11/18/2029
24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A	D	10/15/2020	PAYDOWN		2,472	2,472	2,472	2,472						2,472				54	04/15/2031
25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured	B	12/31/2020	SINKING PAYMENT		186,951	186,951	178,221	178,602					(539)	178,062	8,889		8,889	4,459	11/30/2040
290015-AC-0	Elmwood CLO I Ltd-EAM 2019-1A B	D	10/20/2020	PAYDOWN		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				58,320	04/20/2030
29108Q-AY-8	EMERSON PARK CLO LTD-SERIES 13-1A	D	04/15/2020	PAYDOWN		199,905	199,905	199,905	199,905						199,905				2,234	07/15/2025
37890R-AE-5	GLOBAL CONTAINER ASSET L-SERIES 2015-1A	D	12/05/2020	PAYDOWN		79,549	79,549	79,458	79,541		8		8		79,549				1,566	02/05/2030
37956A-AA-1	GLOBAL SC FINANCE SRL-SEACO 2017-1A A	D	09/17/2020	PAYDOWN		1,419,600	1,419,600	1,419,091	1,419,221		378		378		1,419,600				38,436	04/15/2037
40049J-AZ-0	GRUPO TELEVISA SAB-SENIOR UNSECURED BOND	D	07/20/2020	MERRILL LYNCH INTERN		854,400	640,000	769,673	751,682		(1,802)		(1,802)		749,880		104,520	104,520	43,224	01/15/2040
40436V-AA-9	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 A	D	02/27/2020	CALL 100		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				18,706	05/06/2030
40436V-AB-7	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 B	D	02/27/2020	CALL 100		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				34,971	05/06/2030
40436V-AC-5	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 C	D	02/27/2020	CALL 100		900,000	900,000	900,000	900,000						900,000				11,940	05/06/2030
42771L-AB-8	HERO FUNDING TRUST 2017--SERIES 17-2A CL	C	12/20/2020	PAYDOWN		57,507	57,507	57,499	57,507						57,507					09/20/2048
42771L-AC-6	HERO FUNDING TRUST 2017--SERIES 17-2A CL	C	12/20/2020	PAYDOWN		43,130	43,130	44,203	43,856		(726)		(726)		43,130				1,378	09/20/2048
46137N-AB-4	Inversiones Latin Americ Senior Secured	C	09/30/2020	SINKING PAYMENT		67,943	67,943	67,943	67,943						67,943				2,888	03/31/2033
46616K-AE-4	JFIN CLO 2013 LTD SR SECD DEF NT CL B	D	01/21/2020	PAYDOWN		1,000,000	1,000,000	964,080	1,005,279		(5,279)		(5,279)		1,000,000				12,691	01/20/2025
478375-AD-0	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE	D	03/30/2020	MATURITY		600,000	600,000	632,595	602,569		(2,569)		(2,569)		600,000				15,000	03/30/2020
48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR	D	10/15/2020	PAYDOWN		20,691	20,691	20,691	20,691						20,691				484	07/15/2030
49245P-AA-4	KERRY GROUP FIN SERVICES-SENIOR UNSECURE	D	01/27/2020	JP MORGAN SECURITIES		2,657,746	2,600,000	2,598,354	2,599,226		16		16		2,599,242		58,504	58,504	25,422	04/09/2023
49835W-AA-5	KKR PM L.P.- CorpBond	C	08/20/2020	CA_CASH_CLOSE		289,045	289,045	289,045	289,045						289,045				22,494	06/17/2031
58517#-AA-8	Meggitt PLC Senior Note Ser	D	06/15/2020	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				62,750	06/15/2020
58517#-AB-6	Meggitt PLC Senior Note Ser	D	10/05/2020	MATURITY		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				124,080	10/05/2020
64129J-AQ-3	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A A	D	02/14/2020	PAYDOWN		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				13,794	01/28/2030
64129J-AU-4	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A B	D	02/14/2020	PAYDOWN		600,000	600,000	600,000	600,000						600,000				6,656	01/28/2030
64130H-AA-9	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A A	D	03/12/2020	PAYDOWN		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				17,981	04/19/2030
64130H-AC-5	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A B	D	03/12/2020	PAYDOWN		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				12,758	04/19/2030
64130H-AE-1	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A C	D	03/12/2020	PAYDOWN		420,000	420,000	420,000	420,000						420,000				4,740	04/19/2030
65023P-AE-0	TCI-CENT CLO 2016-1 LTD.-SERIES 17-1A CL	D	01/28/2020	EXCHANGE OFFER		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				24,661	07/25/2030
669348-AB-0	Norwegian Air Shuttle AS Pass Thur Ctfs	D	03/12/2020	VARIOUS		1,843,126	1,716,961	1,712,551	1,714,530		1,770		1,770		1,842,464		662	662	157,676	12/31/2026

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
674000-AN-4	OAKTREE CLO LTD-SERIES 14-1A CLASS A1R	D	01/16/2020	BOFAMLSEC		2,884,176	2,880,000	2,880,000	2,880,000						2,880,000		4,176	4,176	17,634	05/13/2029
674000-AQ-7	OAKTREE CLO LTD-SERIES 14-1A CLASS A2R	D	01/16/2020	CANTOR		1,150,460	1,150,000	1,150,000	1,150,000						1,150,000		460	460	8,276	05/13/2029
674000-AS-3	OAKTREE CLO LTD-SERIES 14-1A CLASS BR	D	01/14/2020	DEUTSCHE BANK SECURI		569,487	570,000	570,000	570,000						570,000		(513)	(513)	4,686	05/13/2029
68620Y-A*-3	Origin Energy Finance Lt Senior Note Ser	D	12/19/2020	MATURITY		5,050,000	5,050,000	5,050,000	5,050,000						5,050,000				333,300	12/19/2020
74951P-BT-4	RESI FINANCE LIMITED PAR-SERIES 2003-C C	D	12/10/2020	PAYDOWN		8,045	8,971	1,400	4,365		4,785	1,214	3,571		8,045				122	09/10/2035
74951P-BV-9	RESI FINANCE LIMITED PAR-SERIES 2003-C C	D	03/10/2020	PAYDOWN		467	10,793	(2,931)	1,861		(4,325)		(4,325)		467				75	09/10/2035
77277L-AB-3	ROCKALL CLO BV EURO SR SECD NT CL A-1	B	06/15/2020	MATURITY		6,303,396	6,303,399	7,083,186	6,266,712	32,757			32,757	783,717	7,083,186	(779,790)		(779,790)	49,135	06/15/2020
77277L-AF-4	ROCKALL CLO BV-PFD SUB NT CL E-1A EURO	B	06/15/2020	PAYDOWN		4,626,850	4,626,850	2,285,669	2,032,772					252,897	3,321,582	(242,760)	1,548,028	1,305,268	106,016	06/15/2055
77277L-AG-2	ROCKALL CLO BV-SUB NT CL E-1B EURO	B	06/15/2020	PAYDOWN		230,955	230,955										230,955	230,955	4,501	06/15/2055
77277L-AH-0	ROCKALL CLO BV-SUB NT CL E-2 EURO	B	06/15/2020	PAYDOWN		238,107	238,107	60,834	54,103					6,731	60,834	(6,461)	183,734	177,273	2,146	06/15/2055
77277L-AJ-6	ROCKALL CLO BV-PFD SUB NT CL E-3A EURO	B	06/15/2020	PAYDOWN		2,911,530	2,911,530	1,633,154	1,323,424					309,730	1,633,154	(303,130)	1,581,506	1,278,376	66,713	06/15/2055
77277L-AK-3	ROCKALL CLO BV-SUB NT CL E-3B EURO	B	06/15/2020	PAYDOWN		145,333	145,333										145,333	145,333		06/15/2055
77340E-AC-0	ROCKFORD TOWER CLO LTD-ROCKT 2017-1A B	D	02/13/2020	PAYDOWN		1,910,000	1,910,000	1,900,450	1,910,000						1,910,000				24,140	04/15/2029
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	09/15/2020	PAYDOWN		144,094	144,094	139,771	140,486		3,608		3,608		144,094				2,181	06/15/2046
796050-AE-2	Samsung Electronics Co L-DEBENTURE	D	10/01/2020	SINKING PAYMENT		30,750	30,750	32,492	31,468		(718)		(718)		30,750				2,368	10/01/2027
85816B-CQ-1	STEELE CREEK CLO LTD-SERIES 15-1A CLASS	D	02/19/2020	GOLDMAN		1,439,870	1,440,000	1,440,000	1,440,000						1,440,000		(130)	(130)	13,780	05/21/2029
85816B-CS-7	STEELE CREEK CLO LTD-SERIES 15-1A CLASS	D	01/16/2020	CITIGROUP GLOBAL MAR		671,441	670,000	670,000	670,000						670,000		1,441	1,441	5,125	05/21/2029
87248T-AE-5	TICP CLO LTD-SERIES 2017 CLASS 7A	D	03/03/2020	PAYDOWN		700,000	700,000	700,000	700,000						700,000				12,366	07/15/2029
88315F-AA-9	TEXTAINER MARINE CONTAIN-SERIES 17-1A CL	D	08/20/2020	PAYDOWN		486,670	486,670	486,649	486,655		15		15		486,670				11,669	05/20/2042
88315F-AE-1	TEXTAINER MARINE CONTAIN-SERIES 17-2A CL	D	09/20/2020	PAYDOWN		638,315	638,315	638,202	638,235		80		80		638,315				16,255	06/20/2042
88315L-AA-6	Textainer Marine Contain-TMCL 2018-1A A	D	09/20/2020	PAYDOWN		4,490,000	4,490,000	4,436,927	4,445,220		44,780		44,780		4,490,000				134,705	07/20/2043
88315L-AC-2	TMCL 2019-1A A	D	12/10/2020	VARIOUS		1,243,617	1,230,667	1,230,263	1,230,292		303		303		1,230,595		13,022	13,022	42,294	04/20/2044
89382P-AA-3	Transocean Pontus Ltd-SECURED	D	08/01/2020	SINKING PAYMENT		4,950	4,950	4,901	4,909		41		41		4,950				227	08/01/2025
89675*-AP-2	Triton Container Interna Senior Secured	D	04/30/2020	SINKING PAYMENT		420,000	420,000	420,000	420,000						420,000				13,860	04/30/2022
89675*-AR-8	Triton Container Interna Senior Secured	D	04/30/2020	SINKING PAYMENT		180,000	180,000	180,000	180,000						180,000				5,985	04/30/2022
92912V-AN-5	VOYA CLO LTD-VOYA 2014-2A A1R	D	03/12/2020	PAYDOWN		950,000	950,000	950,000	950,000						950,000				12,375	04/17/2030
92912V-AQ-8	VOYA CLO LTD-VOYA 2014-2A A2AR	D	03/12/2020	PAYDOWN		1,990,000	1,990,000	1,990,000	1,990,000						1,990,000				29,172	04/17/2030
92912V-AS-4	VOYA CLO LTD-VOYA 2014-2A BR	D	03/12/2020	PAYDOWN		980,000	980,000	980,000	980,000						980,000				17,567	04/17/2030
947075-AE-7	WEATHERFORD INTL LTD-SENIOR UNSECURED NO	D	11/30/2020	CORPORATE ACTION		768,800	3,100,000	50,657	768,800						768,800				63,292	03/15/2038
94707V-AB-6	WEATHERFORD INTL LTD-SENIOR UNSECURED NO	D	01/31/2020	CORPORATE ACTION		917,600	3,700,000	34,180	917,600						917,600				72,844	09/15/2040
97342V-AJ-3	WINDMW GMBH SR SEC NT SER E	B	12/30/2020	SINKING PAYMENT		873,280	873,280	804,598	835,089					(64,239)	770,850	102,430		102,430	10,927	12/31/2021
B0909@-AC-2	Befimmo S.A. Senior Note Ser	D	05/30/2020	MATURITY		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				81,249	05/30/2020
E5R239-AA-6	Financiera Marsyc SA-SECURED	B	06/30/2020	CA_CASH_CLOSE		329,882	329,882	366,148	329,471					36,676	366,148	(36,266)		(36,266)	4,265	12/31/2025
E6732#-AA-1	ITEPESA 3.34%	B	06/30/2020	CA_CASH_CLOSE		50,363	50,363	49,466	49,999		302		302	(532)	49,769	594		594	1,712	06/30/2038
E6732@-AA-3	ITEMOSA 3.40%	B	06/30/2020	CA_CASH_CLOSE		97,773	97,773	95,522	97,069		583		583	(1,543)	96,109	1,664		1,664	3,386	09/30/2041
E7827*-AA-9	AUTOPISTA DEL SOL CONCESIONARIA EURO SEC	B	12/30/2020	SINKING PAYMENT		124,613	124,613	116,942	116,022					847	116,870	7,743		7,743	4,363	12/30/2045
F84700-ZZ-3	COSMELUX INTL EURO SECD BDS	B	03/25/2020	EXCHANGE OFFER		1,991,785	1,921,310	1,976,420	1,951,599					40,186	1,991,785				16,067	07/19/2024
F8493@-AF-6	Sodexo Senior Note Ser	D	07/08/2020	CA_CASH_CLOSE		1,052,657	944,000	944,000	944,000						1,052,657				144,871	03/29/2023
F8568@-AA-7	Sonepar S.A. Senior Note	D	05/15/2020	SINKING PAYMENT		950,000	950,000	950,000	950,000						950,000				22,705	05/15/2024
F9731#-AF-4	Vicat SA Senior Note Ser	D	12/01/2020	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				178,800	12/01/2020
G0566*-AB-5	Arqiva PP Financing plc Gtd Senior Secu	B	08/25/2020	VARIOUS		5,400,000	4,995,132	5,814,444	5,057,182					757,262	6,219,311	(819,311)		(819,311)	647,067	06/30/2025
G0566*-AC-3	Arqiva PP Financing plc Gtd Senior Secu	B	08/25/2020	CA_CASH_CLOSE		2,554,195	2,362,140	3,056,760	2,387,340					669,420	3,248,815	(694,620)		(694,620)	269,744	06/29/2029
G0753*-AA-0	BBC Commercial Holdings Senior Note Ser	D	06/24/2020	MATURITY		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				70,460	06/24/2020
G1093*-AC-3	BIIF Bidco Limited Senior Secured Notes	B	12/31/2020	SINKING PAYMENT		294,700	294,700	294,050							294,051	649		649	2,818	12/31/2037
G1910#-AQ-9	Cobham PLC Senior Note Ser	D	03/13/2020	CA_CASH_CLOSE		1,888,517	1,650,000	1,650,000	1,650,000						1,888,517				264,876	10/28/2024
G2003*-AA-4	Campo Palomas Finance Lt Senior Secured	D	11/15/2020	SINKING PAYMENT		65,780	65,780	65,780	65,780						65,780				1,753	11/15/2036
G2615*-AC-0	DCC Treasury 2010 Limite Gtd Senior Note	D	03/24/2020	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				41,160	03/24/2020
G3426#-AB-5	GIP III Jupiter LTD Senior Secured Notes	B	12/31/2020	SINKING PAYMENT		121,675	121,675	118,674	122,927					(4,253)	118,674	3,001		3,001	3,804	03/31/2036
G5241#-AE-7	Kerry Group Financial Se Senior Note Ser	D	01/20/2020	MATURITY		700,000	700,000	700,000	700,000						700,000				16,905	01/20/2020
G7444@-AA-8	Red Dorsal Finance Limit Senior Secured	D	04/12/2020	SINKING PAYMENT		105,579	105,579	105,344	105,579						105,579				2,332	10/12/2031
G75463-AA-0	Reventazon Finance Trust Senior Secured	D	11/15/2020	SINKING PAYMENT		309,750	309,750	309,750	309,750						309,750				18,727	11/15/2033
G8030*-AE-0	SENIOR PLC USD SR NT SER C	D	10/08/2020	MATURITY		300,000	300,000	300,000	300,000						300,000				21,120	10/08/2020
G8967#-AG-8	Triton Container Interna Senior Secured	D	09/30/2020	MATURITY		300,000	300,000	300,000	300,000						300,000				24,330	09/30/2020
G8967#-AJ-2	Triton Container Interna Senior Secured	D	06/30/2020	SINKING PAYMENT		260,000	260,000	260,000	260,000						260,000				6,695	06/30/2023
G9605#-AB-5	Whitbread Group PLC Senior Note Ser	D	08/13/2020	MATURITY		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				57,530	08/13/2020
K3752#-AE-8	Copenhagen Airports A/S Senior Note Ser	D	06/29/2020	MATURITY		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				43,500	06/29/2020
K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT	B	12/31/2020	VARIOUS		266,474	426,887	412,173	409,906		62		62	(2,952)	251,833	14,641		14,641	13,974	12/31/2036
L4155J-AB-6	GARFUNKELUX HOLDCO 3 SA-SECURED	B	11/05/2020	CALL 100		314,400	314,400	370,486	318,756		(432)		(432)	49,789	368,113	(53,713)		(53,713)	26,142	11/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N2887P-CD-3	EDP FINANCE BV-SR UNSECURED	B	05/15/2020	BARCLAYS BANK PLC		203,857	194,076	183,599	194,886		480		480	(6,372)	188,993	(1,394)	16,258	14,864	4,181	04/22/2025
N4282*-AB-2	Koninklijke FrieslandCam Senior Note Ser	D	04/16/2020	MATURITY		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				102,060	04/16/2020
N6777#-AG-4	Overseas Assistance Fin Gtd Senior Note	D	09/30/2020	SINKING PAYMENT		683,333	683,333	683,333	683,333						683,333				32,530	03/30/2024
N7516#-AB-9	ROCKALL CLO BV Variable Funding Note- US	D	06/15/2020	DIRECT		790,000	790,000	790,000	790,000						790,000				14,003	06/15/2021
N7516#-AC-7	ROCKALL CLO BV Variable Funding Note - G	B	06/15/2020	DIRECT		1,914,224	1,914,224	2,129,453	2,020,722					108,731	2,129,453	(215,229)		(215,229)	20,159	06/15/2021
P0091#-AA-7	Aeris Holding Costa Rica Senior Secured	D	11/15/2020	SINKING PAYMENT		103,162	103,162	103,162	103,162						103,162				6,298	11/15/2025
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	04/30/2020	BANK LOANS BARINGS CA															11,083	12/31/2040
P7003*-AA-3	La Bufa Wind S.A.P.I de Senior Secured N	D	12/31/2020	SINKING PAYMENT		15,164	15,164	15,164	15,164						15,164				714	09/30/2037
P7077@-AF-1	Nassau Airport Developme Senior Note	D	12/31/2020	SINKING PAYMENT		140,000	140,000	140,000	140,000						140,000				6,125	11/30/2033
P7077@-AH-7	Nassau Airport Developme Senior Note Ser	D	12/31/2020	SINKING PAYMENT		80,625	80,625	80,625	80,625						80,625				3,323	03/31/2035
P7077@-AK-0	Nassau Airport Developme Senior Note Ser	D	12/31/2020	SINKING PAYMENT		33,250	33,250	33,250	33,250						33,250				1,415	06/30/2035
Q0695R-AA-0	Aurizon Network Sr Unsecd Term Note	B	10/28/2020	MATURITY		1,588,050	1,588,050	1,740,159	1,588,412		572		572	151,175	1,740,158	(143,533)	(8,575)	(152,108)	89,929	10/28/2020
Q3079#-AA-6	DBCT Finance Pty Limited Gtd Senior Note	D	04/28/2020	MATURITY		3,236,269	3,100,000	3,100,000	3,100,000						3,236,269				81,065	04/28/2020
Q7134#-AD-4	Onesteel Finance Pty Ltd Gtd Senior Note	D	12/10/2020	VARIOUS			97,295	72,351												06/28/2021
Q7134#-AE-2	Onesteel Finance Pty Ltd Gtd Senior Note	D	12/10/2020	VARIOUS			90,715	67,462												06/28/2023
Q7160#-AE-9	Orica Finance Ltd. Gtd Senior Note	D	10/25/2020	MATURITY		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				54,511	10/25/2020
Y806M#-AA-3	Adani Transmission Limit Senior Secured	D	09/11/2020	SINKING PAYMENT		73,750	73,750	73,750							73,750				1,918	03/11/2050
Y806M#-AB-1	Adani Transmission Limit Senior Secured	D	09/11/2020	SINKING PAYMENT		11,800	11,800	11,800							11,800				285	03/11/2050
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						364,920,887	357,407,825	349,115,449	339,126,787	333,963	1,230,992	2,084,941	(519,986)	3,509,685	356,859,053	(3,695,692)	11,757,526	8,061,834	15,594,450	XXX
47231@-AE-0	JEFFERIES FINANCE LLC-REVOLVING CR FACIL	B	01/03/2020	DIRECT		5,149,000	5,149,000	5,149,000	5,149,000						5,149,000					03/01/2020
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu	B	12/29/2020	VARIOUS		199,532,222	196,626,192	196,626,192	194,251,192		98,977	(74,453)	173,430		196,369,445	74,648	3,941,954	4,016,602	2,969,834	12/31/2022
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						204,681,222	201,775,192	201,775,192	199,400,192		98,977	(74,453)	173,430		201,518,445	74,648	3,941,954	4,016,602	2,969,834	XXX
00118@-AF-4	AEP HIdgs Initial Term Ln	B	11/17/2020	CA_CASH_CLOSE		1,929,538	1,929,538	1,904,269	1,904,269		25,269		25,269		1,929,538				145,135	08/31/2021
00118@-AG-2	Arrowhead Electrical Pro Term Loan EUR	B	11/17/2020	CA_CASH_CLOSE		1,996,758	1,996,759	1,958,285	1,872,091		19,968		19,968	86,194	1,978,252	18,506		18,506	159,171	08/31/2021
00190N-AJ-8	PODS LLC		05/11/2020	CA_CASH_CLOSE		7,401	7,401	7,389	7,389		12		12		7,401				124	12/06/2024
01881U-AE-5	Alliant Holdings LP TL B (Apr'18) (		01/22/2020	VARIOUS		446,281	444,375	444,375	444,375						444,375		1,906	1,906	3,157	05/09/2025
02034D-AC-1	Almonde Inc USD 1L Term Loa		01/27/2020	BANK LOANS BARINGS CA		695,574	696,410	692,928	692,928						692,928		2,646	2,646	9,697	06/13/2024
02337N-AB-5	Trimark Inc. 1st Lien Term L		05/22/2020	VARIOUS		100,447	151,691	151,312	151,312		1		1		151,313		(50,866)	(50,866)	2,732	09/13/2024
03759D-AF-5	Apex Tool Group LLC - 2019 Term Loan B		01/27/2020	BANK LOANS BARINGS CA		244,139	245,366	240,562	240,562						240,562		3,577	3,577	2,924	08/01/2024
03827F-AX-9	Applied Systems Inc. 1st Lien TL		10/29/2020	VARIOUS		441,000	441,000	441,000	441,000						441,000				21,640	09/19/2024
03879R-AB-8	Arbor Pharmaceuticals In TL B		12/31/2020	CA_CASH_CLOSE		22,500	22,500	21,150	21,180		1,320		1,320		22,500				1,059	07/05/2023
04546D-AB-0	Associated Asphalt Partn Term Loan B due		12/09/2020	VARIOUS		352,470	438,589	436,396	436,396		16		16		436,413		(83,943)	(83,943)	27,727	04/05/2024
05549D-AB-4	Epic Health Services, In First Lien TL		09/30/2020	CA_CASH_CLOSE		3,375	3,375	3,341	3,341		34		34		3,375				98	03/08/2024
05604X-AP-1	BWAY Holding Company New Term Loan B		01/28/2020	BANK LOANS BARINGS CA		731,250	731,250	727,594	727,594						727,594		3,656	3,656	11,555	04/03/2024
086582-A*-4	BESTOP, INC. TERM LOAN		09/30/2020	CA_CASH_CLOSE		83,185	83,185	81,438	81,629		1,556		1,556		83,185				2,149	07/30/2021
09522U-AD-5	Blucora Inc.		09/30/2020	CA_CASH_CLOSE		644	644	646	646		(2)		(2)		644				18	05/22/2024
09858@-AF-9	Boomerang Tube LLC Term A Ln		01/31/2020	CA_CASH_CLOSE		3,157	3,157	3,157							3,157				17	06/30/2022
10330J-AU-2	Boyd Gaming Corporation Repriced TL B2		10/15/2020	CA_CASH_CLOSE		72,611	72,611	72,611	72,611						72,611				57	09/15/2023
12644H-AV-1	CTI Foods Holding Co LLC - First Out Te		09/30/2020	CA_CASH_CLOSE		910	910	901	446		9		9		910				17	04/15/2024
12644H-AW-9	CTI Foods Holding Co LLC - Second Out T		09/30/2020	CA_CASH_CLOSE		579	579	579	544	35			35		579				38	04/15/2024
13134N-AG-6	Calpine Construction Finance Company L.P		12/31/2020	CA_CASH_CLOSE		4,503	4,503	4,502	4,502		1		1		4,503				147	01/15/2025
137767-SS-9	Cannon Safe Inc. - Super Priority Term L		02/11/2020	VARIOUS		6,745	6,745	6,409	6,381		217		217		6,626		119	119	59	02/28/2020
137767-TT-6	Alpha Guardian (fka Cann Superpriority T		02/11/2020	VARIOUS		31,159	31,159	31,047	30,882	34	49		83		31,096		63	63		07/31/2023
14441J-AB-2	Carr Management Inc. - Revolver		01/31/2020	CA_CASH_CLOSE		57,600	57,600	57,600	57,600						57,600				1,268	10/22/2020
14726@-AA-0	CASCADE DRILLING, L.P. 2015 1ST LIEN T		10/01/2020	CA_CASH_CLOSE		14,160	14,160	13,936	13,961		199		199		14,160				656	09/01/2021
15911A-AC-7	Change Healthcare Holdin New TL B due 20		12/31/2020	CA_CASH_CLOSE		26,471	26,471	26,404	26,404		66		66		26,471				879	01/26/2024
16117L-BX-6	Charter Communications Operating LLC - 2		12/31/2020	CA_CASH_CLOSE		4,421	4,421	4,426	4,426		(5)		(5)		4,421				86	02/01/2027
21751#-AA-1	COPPER MOUNTAIN SOLAR 3 CONSTRUCTION FA		06/30/2020	CA_CASH_CLOSE		116,477	116,477	116,477	116,477						116,477				3,434	06/30/2025
21775#-AD-7	CORA Health Delayed Draw Term Loan		08/31/2020	VARIOUS		16,853	16,853	16,853	16,853						16,853					05/02/2025
22412@-AA-2	CPV MARYLAND, LLC CONSTRUCTION FA		09/30/2020	CA_CASH_CLOSE		190,172	190,172	190,172	190,172						190,172				5,931	12/31/2021
23248R-AB-0	Cvent, Inc. Re-priced TL B		12/31/2020	CA_CASH_CLOSE		4,500	4,500	4,489	4,489		11		11		4,500				150	11/29/2024
23361*-AA-3	DRB Systems, LLC First Lien TL		09/30/2020	CA_CASH_CLOSE		1,313	1,313	1,281	1,281		33		33		1,313				53	10/06/2023
24702N-BE-9	Dell International LLC - 2019 Term Loan		12/09/2020	VARIOUS		518,064	518,064	519,742	519,742		(21)		(21)		519,722		(1,658)	(1,658)	17,094	09/19/2025
25213Y-AK-1	DexKo Global Inc.		09/30/2020	CA_CASH_CLOSE		1,806	1,806	1,821	1,821		(15)		(15)		1,806				41	07/24/2024
25463#-AA-1	Direct Travel, Inc. Term Loan		03/31/2020	CA_CASH_CLOSE		7,923	7,923	7,844	7,844		79		79		7,923				86	12/01/2021
25463E-AD-8	Direct Travel, Inc. Delayed Draw B		03/31/2020	CA_CASH_CLOSE		849	849	849	849						849				17	06/01/2021
27031*-AB-2	EARTHCOLOR INC TERM LOAN		09/30/2020	VARIOUS		4,704	4,704				4,704		4,704		4,704				16	08/17/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28249G-AC-0	EIF Channelview Cogenera TL B		06/30/2020	CA_CASH_CLOSE		262	262	260	260		1		1		262				7	04/11/2025
30204K-AB-2	ExGen Renewables IV, LLC TL B		10/16/2020	VARIOUS		193,296	193,296	192,813	192,813		53		53		192,865		431	431	6,558	11/28/2024
31659H-AQ-4	Fieldwood Energy LLC Exit 1st Lien TL		10/07/2020	BANK LOANS BARINGS CA		128,181	640,907	112,614	623,337			510,723	(510,723)		112,613		15,568	15,568	11,755	04/11/2022
33887@-AB-3	Flavor Producers First Lien Term		09/30/2020	CA_CASH_CLOSE		1,766	1,766	1,739	1,739		26		26		1,766				97	12/15/2023
36194@-AA-6	GCS Acq Corp/Global Claims Term Loan A		10/09/2020	CA_CASH_CLOSE		14,178	14,178	14,001	14,001		177		177		14,178				647	09/19/2022
36249Y-AN-0	Canyon Companies S.A.R.L USD TLB (Jul'17		01/31/2020	CA_CASH_CLOSE		264,285	264,285	263,624	263,624		661		661		264,285				4,323	06/16/2023
36250L-AP-9	GTT Communications, Inc. USD TL B (Apr'1	B	01/02/2020	BANK LOANS BARINGS CA		337,036	406,067	404,037	404,037						404,037		(67,001)	(67,001)	3,283	05/31/2025
36740U-AN-2	Gates Global LLC Repriced EUR TL	B	12/31/2020	CA_CASH_CLOSE		892	892	821			38		38		858	34		34		03/31/2024
36740U-AP-7	Gates Global LLC 2017 Term Ln B		12/31/2020	CA_CASH_CLOSE		68,819	68,819	69,010	69,010		(191)		(191)		68,819				2,748	04/01/2024
38133U-AC-7	Golden West Packaging Gr Term Loan		09/30/2020	CA_CASH_CLOSE		13,005	13,005	12,940	12,940		65		65		13,005				356	06/20/2023
38870#-AA-1	GraphPad Software, Inc. Unitranche		09/30/2020	CA_CASH_CLOSE		16,051	16,051	15,730	15,730		321		321		16,051				633	12/15/2023
39808C-A@-4	Gridiron Funding, LLC		11/30/2020	CA_CASH_CLOSE		204,970	204,970	202,144	185,618		2,827		2,827		204,970				3,534	05/15/2024
40227U-AB-2	Gulf Finance, LLC TL B		12/31/2020	CA_CASH_CLOSE		8,769	8,769	8,506	8,508		261		261		8,769				372	08/25/2023
40416V-AB-1	CD&R Plumb Buyer, LLC Term Loan B		10/30/2020	CA_CASH_CLOSE		1,467	1,467	1,463	1,463		4		4		1,467				30	07/19/2024
41151P-AM-7	Harbor Freight Tools USA Inc.		01/24/2020	BANK LOANS BARINGS CA		1,045,335	1,042,728	1,045,335	1,045,335						1,045,335				15,006	08/18/2023
41152#-AA-4	Harbor Hydro I, LLC - Term Loan		07/31/2020	CA_CASH_CLOSE		20,175	20,175	19,873	19,876		300		300		20,175				626	02/21/2023
42330E-AB-8	Helix Gen Funding, LLC TL B		09/30/2020	CA_CASH_CLOSE		11,972	11,972	11,912	11,912		60		60		11,972				480	06/03/2024
42804V-AS-0	HTZ TL B1 1L USD		05/19/2020	VARIOUS		279,561	424,125	423,065	423,097		5		5		423,102		(143,541)	(143,541)	8,582	06/30/2023
43110E-AF-3	Highline Aftermarket Acq TL B		11/09/2020	CA_CASH_CLOSE		463,079	463,079	462,714	462,714		365		365		463,079				20,832	04/25/2025
43455J-AT-5	Hoffmaster Group Inc. Repriced 1st Li		12/31/2020	CA_CASH_CLOSE		79	79	55			24		24		79				1	11/23/2023
43534*-AB-1	Hollandia Produce LP Equipment Term		07/01/2020	CA_CASH_CLOSE		35,992	35,992	35,992	35,992						35,992				7,773	12/12/2020
43534*-AC-9	Hollandia Produce LP Equipment Acqui		07/01/2020	CA_CASH_CLOSE		4,194	4,194	4,194	4,194						4,194				96	12/12/2020
43534*-AD-7	Hollandia Produce LP Real Estate Ter		07/01/2020	CA_CASH_CLOSE		53,664	53,664	53,664	53,664						53,664				2,970	12/11/2020
44908X-AT-5	Hyland Software Inc. TL B (add-on)		12/22/2020	VARIOUS		86,352	86,036	86,448	86,448		(3)		(3)		86,445		(93)	(93)	4,282	07/01/2024
45249#-AA-0	Image Intl Holdco Initial Term Ln		09/30/2020	CA_CASH_CLOSE		16,206	16,206	15,922	15,922		284		284		16,206				996	07/10/2023
45672L-AE-5	Infor (US), Inc. Extended USD Te		05/22/2020	CA_CASH_CLOSE		394,363	394,363	393,624	393,624		739		739		394,363				26,370	02/01/2022
47579S-AT-7	Jeld-Wen Inc. Amended TL B		12/31/2020	CA_CASH_CLOSE		2,224	2,224	2,224	2,224						2,224				93	12/06/2024
48275@-AA-3	KREF Lending VII 2018-1 Term Loan		02/27/2020	CA_CASH_CLOSE		1,174,866	1,174,866	1,174,866	1,174,866						1,174,866				28,837	04/17/2023
48275@-AB-1	KREF Lending VII 2018-2 Term Loan		02/27/2020	CA_CASH_CLOSE		146,257	146,257	146,257	146,257						146,257				4,863	06/07/2023
48275@-AH-8	KREF Lending VII LLC - Term Loan Series		08/17/2020	CA_CASH_CLOSE		57,711	57,711	57,711							57,711				556	10/24/2025
48562R-AL-3	KAR Auction Services Inc. - 2019 Term Lo		09/30/2020	CA_CASH_CLOSE		1,645	1,645	1,642	1,642		4		4		1,645				34	09/19/2026
50212X-AX-4	LPL Holdings Inc. - 2019 Term Loan B1		09/30/2020	CA_CASH_CLOSE		4,002	4,002	3,999	3,999		4		4		4,002				57	11/11/2026
53186*-AA-3	Life Extension Institute Term Loan B		09/30/2020	CA_CASH_CLOSE		9,290	9,290	9,151	9,162		128		128		9,290				515	02/19/2022
54047#-AA-6	Loftware, Inc. First Lien Term		09/28/2020	CA_CASH_CLOSE		10,125	10,125	9,923	9,923		203		203		10,125				507	02/28/2023
55368*-AE-0	MSHC Inc (HVAC Holdings/ 2L Term Loan		10/30/2020	CA_CASH_CLOSE		803,571	803,571	795,536	795,536		8,036		8,036		803,571				58,256	07/31/2024
55368*-AG-5	MSHC Inc (HVAC Holdings/ 2L DDTL		10/30/2020	CA_CASH_CLOSE		535,714	535,714	535,714	535,714						535,714				26,311	07/31/2024
55368*-AH-3	MSHC Inc (HVAC Holdings/ Second Lien DDT		10/30/2020	CA_CASH_CLOSE		1,124,576	1,124,576	1,124,576	1,124,576						1,124,576				81,527	07/31/2024
55371*-AA-3	MRI Software LLC Delayed Draw Te		02/10/2020	CA_CASH_CLOSE		125,284	125,284	125,284	125,284						125,284				2,136	07/05/2023
55371*-AC-9	MRI Software LLC Unitranche		02/10/2020	CA_CASH_CLOSE		401,672	401,672	397,655	397,655		4,017		4,017		401,672				6,795	07/05/2023
55371*-AE-5	MRI Software LLC Incremental Ter		02/10/2020	CA_CASH_CLOSE		955,689	955,689	946,132	946,132		9,557		9,557		955,689				28,654	06/30/2023
55371*-AF-2	MRI Software LLC Second Incremen		02/10/2020	CA_CASH_CLOSE		122,033	122,033	120,813	120,813		1,220		1,220		122,033				2,065	06/30/2023
55371*-AG-0	MRI Software LLC Third Increment		02/10/2020	CA_CASH_CLOSE		25,137	25,137	24,886	24,886		251		251		25,137				425	06/30/2023
55371*-AH-8	MRI Software LLC June '18 Increm		02/10/2020	CA_CASH_CLOSE		122,622	122,622	121,396	121,396		1,226		1,226		122,622				2,074	06/30/2023
55377V-AK-6	MTS Sys Corp New Tranche B Term Loan		12/15/2020	CA_CASH_CLOSE		4,500	4,500	4,534	4,534		(34)		(34)		4,500				129	07/05/2023
594088-AQ-9	Michaels Stores Term Loan B		03/06/2020	VARIOUS		1,269,095	1,301,541	1,299,550	1,299,550		6		6		1,299,555		(30,460)	(30,460)	10,269	01/28/2023
62871N-AK-1	NAB Hldgs 2018 Refi Term Loan		06/11/2020	VARIOUS		103,319	113,516	113,729	113,729		(1)		(1)		113,729		(10,410)	(10,410)	4,491	07/01/2024
628770-A@-8	NAS, LLC 1ST LIEN TERM L		11/03/2020	CA_CASH_CLOSE		698,978	698,978	688,090	689,240		9,738		9,738		698,978				45,438	06/01/2021
64072U-AE-2	Neptune Finco TLB		10/15/2020	CA_CASH_CLOSE		2,697	2,697	2,684	2,684		13		13		2,697				43	07/17/2025
64072U-AK-8	CSC Holdings LLC Term Loan B		10/15/2020	CA_CASH_CLOSE		2,204	2,204	2,204	2,204						2,204				64	04/15/2027
64108@-AA-3	Net Health Systems, Inc. Unitranche		12/31/2020	CA_CASH_CLOSE		31,875	31,875	31,238	31,238		638		638		31,875				1,647	12/15/2023
64755#-AB-5	New Mountain Learning, L DDTL	B	09/11/2020	CA_CASH_CLOSE		148,221	148,221	148,221	148,221						148,221				30,700	03/15/2024
65340M-AQ-6	Niacet Corporation Second Lien Ter	B	09/11/2020	CA_CASH_CLOSE		242,880	242,880	214,215	225,797		4,858		4,858	(11,582)	219,072	23,808		23,808	14,918	02/01/2022
67611Y-AF-2	Odyssey Logistics 2018 1st Lien Term Loa		07/20/2020	VARIOUS		302,211	335,735	336,994	336,994		(2)		(2)		336,992		(34,781)	(34,781)	9,043	10/12/2024
68287*-AA-9	1A Smart Start, Inc. Second Lien Ter		08/19/2020	CA_CASH_CLOSE		4,500,000	4,500,000	4,410,000	4,410,000		90,000		90,000		4,500,000				357,248	12/22/2022
74274N-AC-7	Proampac PG Borrower LLC - 2016 1st Lien		11/02/2020	VARIOUS		599,200	610,253	610,253	610,253						610,253		(11,053)	(11,053)	26,477	11/18/2023
74274N-AG-8	ProAmpac Intermediate In Incremental Fir		12/21/2020	BANK LOANS BARINGS CA		557,923	562,768	552,469							552,470		5,453	5,453		10/30/2025
74339D-AB-4	PROJECT ALPHA TERM LOAN B		01/21/2020	VARIOUS		442,069	439,875	437,676	437,676		6		6		437,681		4,388	4,388	6,547	04/26/2024
74979X-AC-3	RPX Corp 2018 Term Loan		10/23/2020	CA_CASH_CLOSE		476,558	476,558	456,304	456,304		20,254		20,254		476,558				28,041	06/19/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75972J-AB-0	Renaissance Learning, In Term Loan B		12/31/2020	CA_CASH_CLOSE		3,200	3,200	3,192	3,192		8		8		3,200				88	05/08/2025
76027@-AA-5	REP HS ACQ/HEMASOURCE INCRMNTL TERM LN		10/30/2020	CA_CASH_CLOSE		73,413	73,413	72,312	72,312		1,101		1,101		73,413				2,516	07/14/2023
76086#-AB-9	RESA Power, LLC Sr. Secured Ter		09/30/2020	CA_CASH_CLOSE		25,512	25,512	25,002	25,002		510		510		25,512				1,640	10/25/2022
76086#-AC-7	RESA Power, LLC DDTL		09/30/2020	CA_CASH_CLOSE		1,646	1,646	1,646	1,646						1,646				106	10/25/2022
78466Y-AL-2	SRS Distribution, Inc. Term Loan B		10/30/2020	CA_CASH_CLOSE		3,321	3,321	3,313	3,313		8		8		3,321				77	08/25/2022
786486-A*-1	SAFETY HOLDINGS INC-INITIAL TERM LOAN		09/30/2020	CA_CASH_CLOSE		10,888	10,888	10,725	10,735		153		153		10,888				616	04/29/2022
786486-A@-9	SambaSafety, Inc. Incremental Ter		09/30/2020	CA_CASH_CLOSE		775	775	758	758		17		17		775				52	04/29/2022
81608#-AB-8	SEKO Worldwide, LLC Term Loan		09/30/2020	CA_CASH_CLOSE		2,750	2,750	2,750	2,750						2,750				129	01/06/2024
84130C-WW-6	Southcross Energy Partners L.P. 2019 DI		01/31/2020	VARIOUS		(29,161)											(29,161)	(29,161)	781	04/30/2020
84130D-AD-0	SOUTHCROSS ENERGY PARTNE 1ST LIEN TERM L		01/31/2020	BANK LOANS BARINGS CA		1,517	151,746	28,832	28,832						28,831		(27,314)	(27,314)	43,169	07/15/2021
84148D-AB-4	SOUTHEAST POWERGEN, LLC TERM LOAN B		09/30/2020	CA_CASH_CLOSE		13,216	13,216	13,084	13,114		102		102		13,216				537	11/05/2021
84763N-AB-6	PPC Industries Inc. First Lien Term		09/30/2020	CA_CASH_CLOSE		486	486	485	485		1		1		486				12	01/17/2025
85235@-AA-4	Cannon Safe, Inc. Term Loan		02/11/2020	BANK LOANS BARINGS CA		528,563	528,563	14,366							14,366		514,197	514,197		07/31/2023
89616@-AA-5	Trident (former US Joine Unitranche		09/30/2020	CA_CASH_CLOSE		21,764	21,764	21,274	21,274		490		490		21,764				1,330	04/30/2024
90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC		12/30/2020	VARIOUS		9,808,794	9,808,794	9,808,794	9,808,794						9,808,794				483,982	04/25/2024
90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC		12/30/2020	VARIOUS		4,217,271	4,217,271	4,217,271	4,217,271						4,217,271				159,731	04/25/2024
90343K-AR-3	U.S. Silica Company TLB due Apr 202		12/31/2020	CA_CASH_CLOSE		1,846	1,846	1,837	1,837		9		9		1,846				65	05/01/2025
90350D-AE-8	US Farathane Term Loan B-4		01/27/2020	BANK LOANS BARINGS CA		412,302	429,481	431,092	431,092						431,092		(18,790)	(18,790)	3,588	12/23/2021
90351N-AE-5	USI Inc Term Loan B		01/24/2020	BANK LOANS BARINGS CA		735,324	733,125	731,138	731,138						731,138		4,186	4,186	12,004	05/16/2024
91834#-AA-5	Van Pool Transportation DDTL		09/30/2020	CA_CASH_CLOSE		4,386	4,386	4,386	4,386						4,386				279	05/21/2024
91834#-AC-1	VP Holding Co Term A Loan		09/30/2020	CA_CASH_CLOSE		9,927	9,927	9,728	9,728		199		199		9,927				467	05/22/2024
92261#-AA-5	Velocity Technology Solu Senior TL		09/30/2020	CA_CASH_CLOSE		10,288	10,288	10,185	10,185		103		103		10,288				663	11/30/2023
92531S-AZ-6	Vertafore Inc. Term Loan B		09/03/2020	CA_CASH_CLOSE		445,500	445,500	443,273	443,273		2,228		2,228		445,500				14,487	07/02/2025
92565E-AB-9	VICI Properties Inc. First Lien TL B		01/24/2020	CA_CASH_CLOSE		216,461	216,461	215,920	215,920		541		541		216,461				1,419	12/13/2024
92849#-AA-6	Vitalyst, LLC Term Loan		09/30/2020	CA_CASH_CLOSE		103,799	103,799	101,463	101,463		2,335		2,335		103,799				7,839	08/31/2022
95081H-AR-5	WESCO AIRCRAFT HARDWARE TERM LOAN B		01/09/2020	CA_CASH_CLOSE		453,150	453,150	452,017	452,403		747		747		453,150				2,183	02/26/2021
97246F-AF-3	Wilsonart, LLC Term Loan B		12/30/2020	CA_CASH_CLOSE		3,958	3,958	3,958	3,958						3,958				163	12/19/2023
97382T-AB-6	WINEBOW GROUP INC 1ST LIEN TERM L		10/30/2020	CA_CASH_CLOSE		1,950	1,950	1,940	1,943		7		7		1,950				80	06/25/2021
98141*-AA-2	WORLD 50, INC. TERM LOAN B		01/10/2020	CA_CASH_CLOSE		950,910	950,910	940,817	942,240		8,670		8,670		950,910				8,570	12/11/2020
68620#-AA-1	Original Cakerie US TERM LN	A	09/30/2020	CA_CASH_CLOSE		2,890	2,890	2,890	2,890						2,890				96	07/20/2021
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	A	11/03/2020	CA_CASH_CLOSE		996,211	996,211	986,248	928,561	57,688	9,962		67,650		996,211				54,673	12/01/2020
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA	B	09/30/2020	CA_CASH_CLOSE		28,131	28,131	29,061	27,969		1,559		1,559	1,228	30,757	(2,626)		(2,626)	224	06/30/2033
C6901L-AH-0	1011778 B.C. Unlimited Liability Company		01/22/2020	BANK LOANS BARINGS CA		836,462	832,301	830,220	830,220						830,220		6,242	6,242	4,359	11/14/2026
C9413P-AZ-6	Valeant Pharm Initial Term Loan	C	12/31/2020	CA_CASH_CLOSE		28,399	28,399	28,427	28,427		(28)		(28)		28,399				796	05/31/2025
01983#-AA-3	Allnex (Luxembourg) & Cy USD Term B-3 du	C	09/30/2020	CA_CASH_CLOSE		2,091	2,091	2,091	2,091						2,091				51	09/14/2023
069721-DB-1	Questel Acquisition Fac	B	12/17/2020	CA_CASH_CLOSE		1,222,383	1,222,383	1,170,736	1,119,587					51,164	1,170,736	51,647		51,647	16,267	06/28/2025
08274B-9J-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE	C	09/30/2020	CA_CASH_CLOSE		2,102	2,102	2,081	2,086		16		16		2,102				54	08/29/2021
20676#-AA-5	CONDOR BORROWER LLC Term Loan	C	09/30/2020	CA_CASH_CLOSE		335,762	335,762	329,886	329,886		5,876		5,876		335,762				17,697	10/20/2024
39843P-AH-6	Grifols S.A. EUR TLB (Nov'19	B	09/30/2020	CA_CASH_CLOSE		1,378	1,378	1,341			14		14		1,355	23		23		11/15/2027
48270C-AA-3	KST Electric Power Company S.A.P de C.V.	D	06/30/2020	CA_CASH_CLOSE		119,600	119,600	119,600							119,600				251	12/31/2037
70454F-YY-0	PCB Creation SAS Senior Term Loa	B	01/23/2020	CA_CASH_CLOSE		210,707	210,707	219,161	209,177		4,846		4,846	9,985	224,008	(13,301)		(13,301)	11,377	12/21/2024
70454F-ZZ-6	PCB Creation SAS Senior Term Loa	B	02/28/2020	CA_CASH_CLOSE		104,877	104,877	109,581	104,588		2,412		2,412	4,992	111,993	(7,116)		(7,116)	2,801	12/21/2024
81172U-AB-1	SEADRILL PARTNERS FINCO TERM LOAN B	C	06/15/2020	VARIOUS		157,430	808,541	171,988	803,161		1,770	631,033	(629,263)		173,898		(16,468)	(16,468)	28,042	02/21/2021
D1200Y-AR-8	Springer Nature Deutschland GmbH - USD T	D	12/30/2020	CA_CASH_CLOSE		3,506	3,506	3,500	3,500		6		6		3,506				98	08/15/2024
D2000*-AA-0	ColourOZ MidCo Sarl EUR 1st Lien Te	B	12/31/2020	CA_CASH_CLOSE		2,968	2,968	2,434			454		454		2,888	80		80		09/07/2021
D2000*-AB-8	ColourOZ MidCo Sarl EUR 1st Lien Te	B	09/30/2020	CA_CASH_CLOSE		38	38	32			6		6		37	1		1		09/07/2021
D2000*-AC-6	ColourOZ MidCo Sarl EUR Term Loan I	B	09/30/2020	CA_CASH_CLOSE		2,978	2,978	2,482			455		455		2,936	42		42		09/07/2021
D2000*-AD-4	ColourOZ MidCo Sarl EUR Term Loan A	B	09/30/2020	CA_CASH_CLOSE		2,575	2,575	2,146			394		394		2,539	36		36		09/07/2021
D2000*-AE-2	Flint Group US LLC EUR Incremental	B	12/31/2020	CA_CASH_CLOSE		588	588	482			90		90		572	16		16		09/07/2021
D3000@-AA-6	Flint Group GmbH EUR Incremental	B	12/31/2020	CA_CASH_CLOSE		25	25	21			4		4		24	1		1		09/07/2021
E363A6-DE-9	Deoleo S.A. - EUR Senior Term Loan	B	12/24/2020	CA_CASH_CLOSE		35,924	35,924	34,200							34,199	1,725		1,725		06/24/2025
F7638#-AA-3	Questel Term Loan B (EU	B	12/17/2020	CA_CASH_CLOSE		698,820	698,820	646,201	626,452		14,850		14,850	19,749	661,051	37,769		37,769	9,300	06/28/2025
F7638#-AB-1	Questel Term Loan B (US	D	12/17/2020	CA_CASH_CLOSE		631,858	631,858	618,431	618,431		13,427		13,427		631,858				21,237	06/28/2025
G0128@-AA-6	AGILITY TRAINS EAST LIMI GBP Revolver	B	09/30/2020	CA_CASH_CLOSE		53,697	53,697	58,621	55,161					3,461	58,622	(4,925)		(4,925)	95	09/30/2043
G0391#-AB-2	Anord Mardix Term Loan - GBP	B	02/29/2020	PIK NOTE BUY UP										(84)						02/20/2025
G0756@-AA-5	BigHand Ltd. TLB - Last Out	B	10/13/2020	CA_CASH_CLOSE		3,474,364	3,474,364	3,671,904	3,458,348		95,545		95,545	213,556	3,767,449	(293,085)		(293,085)	140,325	03/29/2025
G2490#-AA-0	Craighouse CDA 2 LTD CDN Tranche A FAC	B	09/30/2020	CA_CASH_CLOSE		214,905	214,905	223,487	225,173					(1,686)	223,487	(8,582)		(8,582)	1,746	09/30/2034
G2656#-AA-0	DANU II - TermLoan Prime	B	06/30/2020	CA_CASH_CLOSE		158,429	158,429	178,218	163,014					15,204	178,218	(19,789)		(19,789)	2,433	06/30/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2656#-AB-8	DANU II - TermLoan Prime	B	07/01/2020	CA_CASH_CLOSE		36,479	36,479	41,168	37,656					3,512	41,167	(4,688)		(4,688)	921	06/30/2030
G2885*-AA-7	DUBLIN WASTE TO ENERGY GROUP-Tranche A	B	10/30/2020	CA_CASH_CLOSE		106,992	106,992	111,847	106,769					5,077	111,847	(4,855)		(4,855)		12/24/2032
G2905#-AD-3	EG Finco Limited EUR TLB1 (Jan'1	B	09/30/2020	CA_CASH_CLOSE		2,869	2,869	2,685			137		137		2,822	47		47		01/31/2025
G4035@-AA-0	Inspiring Learning Unitranche	B	07/20/2020	VARIOUS		52,690	599,433	560,119	605,218					(46,720)	560,119	18,696	(526,125)	(507,429)		10/25/2023
G4945#-AA-7	Group IMD Term Loan B (GB	B	09/21/2020	BANK LOANS BARINGS CA		1,597,429	1,597,429	1,552,956	1,590,520					(37,296)	1,553,224	(19,427)	63,632	44,205		09/07/2023
G4945#-AB-5	IRIDIUM BIDCO LTD GBP FAC B3 LN	B	09/21/2020	BANK LOANS BARINGS CA		125,320	125,320	127,409	124,757					2,653	127,409	(7,102)	5,013	(2,089)		09/16/2023
G5503*-AA-2	LISTRAC BIDCO LIMITED GBP TERM LOAN B	B	03/03/2020	CA_CASH_CLOSE		1,007	1,007	1,089	861	147	33		180	84	1,126	(119)		(119)		06/30/2022
G5503*-AB-0	Listrac Bidco Limited - GBP Acquisition	B	03/04/2020	CA_CASH_CLOSE		54	54	60	46	10			10	4	60	(6)		(6)		06/30/2022
G6031#-AA-7	MerseyLink - Revolver OAM	B	09/30/2020	CA_CASH_CLOSE		107,792	107,792	113,189	112,894					295	113,189	(5,397)		(5,397)		03/31/2032
G6361@-AA-9	NYOP EDUCATION (ABERDEEN AMORTISING TERM	B	09/30/2020	CA_CASH_CLOSE		258,606	258,607	300,311	240,592		30,557		30,557	62,783	333,932	(75,326)		(75,326)		03/31/2037
G6469@-AA-0	Newcastle Estate A1	B	06/12/2020	CA_CASH_CLOSE		182,779	182,779	175,450	179,096		9,124		9,124	(3,646)	184,573	(1,794)		(1,794)	1,206	07/15/2049
G6469@-AB-8	Newcastle Estate A2	B	06/12/2020	CA_CASH_CLOSE		62,025	62,025	59,636	60,875		3,044		3,044	(1,239)	62,679	(654)		(654)	415	06/12/2028
G6562A-AF-4	Nomad Foods Europe Midco Limited	C	05/15/2020	CA_CASH_CLOSE		3,299	3,299	3,298	3,298		1		1		3,299				49	05/15/2024
G6902#-AA-3	PARC ADFER LTD GBP TERM LN FAC	B	09/30/2020	CA_CASH_CLOSE		91,401	91,401	101,574	95,623					5,951	101,575	(10,174)		(10,174)	342	10/15/2042
G6S84#-AA-3	MINTAKA BIDCO LTD Unitranche Fac	B	07/01/2020	CA_CASH_CLOSE		1,423,677	1,423,677	1,467,985	1,481,614		39,151		39,151	(13,629)	1,507,136	(83,459)		(83,459)		12/18/2024
G7239#-AA-5	Pretoria Energy Co GBP Fltg Rt Fac	B	06/30/2020	CA_CASH_CLOSE		94,644	94,644	93,199	98,392					(5,193)	93,198	1,446		1,446	2,015	12/10/2028
G7255#-AA-4	Process Measurement Tech Facility A2-2	B	11/25/2020	CA_CASH_CLOSE		88,742	88,742	80,141	85,760		2,219		2,219	(5,619)	82,360	6,382		6,382		03/07/2024
G7255#-AB-2	Process Measurement Tech Facility A2-1	D	11/25/2020	CA_CASH_CLOSE		133,601	133,601	130,261	130,261		3,340		3,340		133,601				8,944	03/07/2024
G7255#-AC-0	PROCESS SENSING TECH GBP FAC A TRANCHE A	B	11/25/2020	CA_CASH_CLOSE		1,932,838	1,932,839	1,826,493	1,867,898		48,321		48,321	(41,406)	1,874,814	58,024		58,024		07/05/2024
G7255#-AD-8	Michell Instruments Ltd. Facility A3-1	B	11/25/2020	CA_CASH_CLOSE		1,561,263	1,561,263	1,436,250	1,430,306		39,032		39,032	5,944	1,475,282	85,981		85,981	85,197	07/05/2024
G7255*-AA-8	Michell Instruments Ltd. Facility A	B	11/25/2020	CA_CASH_CLOSE		1,107,079	1,107,080	986,267	1,069,884		27,677		27,677	(83,617)	1,013,944	93,135		93,135		10/26/2023
G8278#-AA-5	SOUTH HOOK LNG TERM CO LTD GBP TERM LN	B	07/23/2020	CA_CASH_CLOSE		204,040	204,040	185,164	198,805		10,202		10,202	(13,640)	195,367	8,673		8,673	1,778	01/23/2030
G8766#-AA-4	Textainer Marine Contain Series 2018-I C	C	12/21/2020	CA_CASH_CLOSE		325,490	325,490	325,490	325,490						325,490				13,652	02/15/2028
G9341J-AG-5	Veritas Bermuda Ltd. Repriced USD TL	C	08/20/2020	CA_CASH_CLOSE		437,625	437,625	435,984	435,984		1,641		1,641		437,625				16,685	01/27/2023
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE	C	09/30/2020	CA_CASH_CLOSE		2,102	2,102	2,081	2,086		16		16		2,102				54	08/29/2021
L0166M-AE-8	Alison Bidco S.a.r.l.- EUR 1st Lien Term	B	09/30/2020	CA_CASH_CLOSE		2,064	2,064	1,572			465		465		2,036	28		28		08/30/2021
L0174#-AA-1	Allnex (Luxembourg) & Cy USD Term B-2 du	C	09/30/2020	CA_CASH_CLOSE		2,776	2,776	2,776	2,776						2,776				68	09/14/2023
L0175#-AA-0	Alpha Trains Holdco Sarl EURO TERM LN FA	B	06/30/2020	CA_CASH_CLOSE		43,420	43,420	42,218	43,419					(1,201)	42,219	1,201		1,201	760	03/05/2030
L0175*-AA-4	ALPHA TRAINS FINANCE S.A EUR JUNIOR NOTE	B	03/31/2020	CA_CASH_CLOSE		2,523,330	2,523,330	2,511,255	2,582,670					(71,415)	2,511,255	12,075		12,075	72,051	03/06/2022
L1957L-AB-7	Consolidated Energy Fina First Lien TL	D	09/30/2020	CA_CASH_CLOSE		1,269	1,269	1,266	1,266		3		3		1,269				14	05/02/2025
L3669#-AA-7	Finerge Renewable Group 2.368 31/12/2035	B	12/31/2020	CA_CASH_CLOSE		509,677	509,677	494,071	494,599					(529)	494,071	15,606		15,606	11,948	12/31/2035
L5582B-AT-4	ION Trading Technologies Incremental USD	D	09/30/2020	VARIOUS		112,427	118,767	118,244	118,244		15		15		118,259		(5,832)	(5,832)	1,938	11/21/2024
L5582B-AU-1	ION Trading Technologies Repriced EUR TL	B	12/31/2020	CA_CASH_CLOSE		3,377	3,377	3,081			169		169		3,250	127		127		11/21/2024
L6232U-AF-4	MALLINCKRODT INTL FIN SA-1L GTD SR SECD	C	01/29/2020	BANK LOANS BARINGS CA		84,530	100,387	100,470	100,470						100,471		(15,941)	(15,941)	8,343	09/24/2024
P3596#-AA-1	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	06/30/2020	CA_CASH_CLOSE		67,574	67,574	67,574	67,574						67,574				3,339	06/30/2037
Q0146#-AA-1	AESTHETICS AUSTRALIA GROUP FAC B LN	B	10/06/2020	CA_CASH_CLOSE		53,464	53,463	57,225	50,662		1,871		1,871	6,564	59,097	(5,633)		(5,633)	1,590	09/08/2023
Q0569#-AA-9	SEQ Schools	B	09/30/2020	CA_CASH_CLOSE		41,120	41,120	47,349	42,453					4,896	47,349	(6,229)		(6,229)	323	12/31/2038
Q7677@-AB-3	PLENARY HEALTH FIN CO PTY LTD AUST SER B	B	10/01/2020	CA_CASH_CLOSE		133,360	133,360	151,652	137,923					13,729	151,467	(18,107)		(18,107)	1,060	06/30/2040
W9818#-AA-2	Verisure Holding AB EUR TLB1-E (May	B	07/20/2020	CA_CASH_CLOSE		183,524	183,524	175,694			5,432		5,432		181,126	2,398		2,398	400	10/21/2022
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						67,872,245	70,233,297	67,861,792	67,780,851	57,914	600,977	1,141,756	(482,865)	178,523	68,469,492	(154,887)	(442,360)	(597,247)	2,609,936	XXX
8399997. Total - Bonds - Part 4						665,767,841	657,308,650	647,087,778	634,070,783	391,877	2,002,934	3,152,244	(757,433)	3,688,208	654,681,908	(3,775,931)	15,715,690	11,939,758	21,826,798	XXX
8399998. Total - Bonds - Part 5						209,002,129	207,557,759	206,737,231			100,453		100,453		206,837,685	137,353	1,173,265	1,310,618	2,146,530	XXX
8399999. Total - Bonds						874,769,970	864,866,409	853,825,009	634,070,783	391,877	2,103,387	3,152,244	(656,980)	3,688,208	861,519,593	(3,638,578)	16,888,955	13,250,376	23,973,328	XXX
00117@-12-4	AFC-Dell Holding Corp. Perpetual Pref St		12/31/2019	EXCHANGE OFFER	17.000	1,676	0.00	1,676	1,676						1,676					
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,676	XXX	1,676	1,676						1,676					XXX
05590*-12-1	BCC Group Holdings, Inc. Preferred Stock		12/22/2020	CORPORATE ACTION	8.000	74,873	0.00	82,335	82,300	35			35		82,335		(7,462)	(7,462)		
486606-4#-0	KAYNE ANDERSON MLP INVT CO-REDEEM PREF S		06/01/2020	VARIOUS	28,000.000	3,041,085	0.00	700,000	700,000						3,039,485		1,600	1,600	4,377	
60471#-11-8	MIRI Holdings, Inc. Preferred Stock		01/22/2020	CORPORATE ACTION	534.000	53,377	0.00	53,377	53,377						53,377					
89147L-2#-6	Tortoise Energy Infrastr-Mand Redeem Pre		04/09/2020	CA_CASH_CLOSE	76,403.000	771,670	0.00	764,030	764,030						771,670				11,241	
59047@-RR-2	MES Partners, Inc. (Mill Preferred Stock		09/22/2020	VARIOUS	(539.000)	(2,529,999)	0.00	(193,968)							(2,529,999)					
89147L-3#-5	Tortoise Energy Infrastr-Mand Redeem Pre		04/09/2020	CA_CASH_CLOSE	72,382.000	731,058	0.00	723,820	723,820						731,058				5,718	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,142,064	XXX	2,129,594	2,323,527	35			35		2,147,926		(5,862)	(5,862)	21,337	XXX
8999997. Total - Preferred Stocks - Part 4						2,143,740	XXX	2,131,270	2,325,203	35			35		2,149,602		(5,862)	(5,862)	21,337	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999998. Total - Preferred Stocks - Part 5						193,968	XXX	193,968	2,325,203						193,968					XXX
8999999. Total - Preferred Stocks						2,337,708	XXX	2,325,238	4,650,406	35			35		2,343,570		(5,862)	(5,862)	21,337	XXX
05534Y-XX-2	BCC Group Holdings, Inc. Common Stock Cl		12/22/2020	CORPORATE ACTION	237.000	140,342		260	127,044	(126,784)			(126,784)		260		140,082	140,082		
12644H-XY-0	CTI FOODS HOLDING CO LLC		05/03/2019	BARINGSLLC	147.000					(7,788)			(7,788)							
55406@-10-2	Mid-America Pet Foods (M Common Stock		12/16/2020	CORPORATE ACTION	147.000	513,106		3	718,228	(718,225)			(718,225)		(1,400,701)		1,913,807	1,913,807		
60471#-10-0	MIRI Holdings, Inc. Common Stock		01/22/2020	CORPORATE ACTION	76.000	51,028		76	50,233	(50,158)			(50,158)		75		50,953	50,953		
62973*-10-3	NSi Industries Holdings, Common Stock		02/27/2020	CORPORATE ACTION	48.000	213,896		47,570	167,724	(120,156)			(120,156)		47,570		166,326	166,326	2,811	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						918,372	XXX	47,909	1,063,229	(1,023,111)			(1,023,111)		(1,352,796)		2,271,168	2,271,168	2,811	XXX
9799997. Total - Common Stocks - Part 4						918,372	XXX	47,909	1,063,229	(1,023,111)			(1,023,111)		(1,352,796)		2,271,168	2,271,168	2,811	XXX
9799998. Total - Common Stocks - Part 5						1,510,259	XXX	1,504,495	1,063,229						1,504,495	185	5,580	5,765		XXX
9799999. Total - Common Stocks						2,428,631	XXX	1,552,404	2,126,458	(1,023,111)			(1,023,111)		151,699	185	2,276,748	2,276,933	2,811	XXX
9899999. Total - Preferred and Common Stocks						4,766,339	XXX	3,877,642	6,776,864	(1,023,076)			(1,023,076)		2,495,269	185	2,270,886	2,271,071	24,148	XXX
9999999 - Totals						879,536,309	XXX	857,702,651	640,847,647	(631,198)	2,103,387	3,152,244	(1,680,055)	3,688,208	864,014,862	(3,638,393)	19,159,841	15,521,447	23,997,476	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00287Y-CN-7	AbbVie Inc-SENIOR UNSECURED		05/15/2020	EXCHANGE OFFER	11/20/2020	EXCHANGE OFFER	1,365,000	1,374,580	1,373,497	1,373,497		(1,083)		(1,083)					44,126	
00287Y-DC-0	AbbVie Inc-SENIOR UNSECURED		05/14/2020	EXCHANGE OFFER	11/20/2020	EXCHANGE OFFER	875,000	871,019	872,689	872,689		1,669		1,669					22,628	
015271-AP-4	Alexandria Real Estate E-SENIOR UNSECURE		04/08/2020	WELLS FARGO	10/07/2020	SUNTRUST CAPITAL MAR	400,000	406,932	458,500	406,403		(529)		(529)			52,097	52,097	14,947	7,516
025644-AA-3	Ascent Resources - Utica LLC Subordinate		09/01/2020	PIK NOTE BUY UP	11/16/2020	CA_CASH_CLOSE	361,159	341,661	545,351	341,661							19,498	19,498	210,676	
254687-GA-8	Walt Disney Co/The-SENIOR UNSECURED		05/11/2020	MORGAN	10/08/2020	BRILEY	5,000,000	4,992,850	5,782,150	4,992,758		(92)		(92)			789,392	789,392	79,167	
27409L-AE-3	East Ohio Gas Co/The-SENIOR UNSECURED		06/02/2020	JP MORGAN SECURITIES	10/05/2020	SEAPORT GROUP	800,000	788,608	807,208	788,658		50		50			18,549	18,549	7,400	
37310P-AD-3	Georgetown University/Th-SENIOR UNSECURE		04/02/2020	VARIOUS	12/10/2020	BOFAMLSEC	1,400,000	1,342,439	1,392,608	1,343,284		845		845			49,324	49,324	32,847	3,973
539830-BQ-1	Lockheed Martin Corp-SENIOR UNSECURED		05/15/2020	MORGAN	06/05/2020	GOLDMAN	600,000	594,798	611,772	594,798							16,974	16,974	887	
60053*-AA-8	Miller Environmental Ser Senior Sub Note		06/30/2020	PIK NOTE BUY UP	09/22/2020	DLB ACCOUNTING ONLY	37,044	9,261	34,706	11,539		2,278		2,278		23,167		23,167		
60053*-AB-6	Miller Environmental Ser Senior Sub Note		06/30/2020	PIK NOTE BUY UP	09/22/2020	DLB ACCOUNTING ONLY	26,458	6,614	24,789	8,241		1,627		1,627		16,548		16,548		
69387@-AA-4	PPC EVENT SERVICES, INC. SR SUB NT		06/30/2020	VARIOUS	07/22/2020	EXCHANGE OFFER	29,225	27,266	27,258	27,258		(8)		(8)					244	
75513E-AC-5	Raytheon Technologies Co-SENIOR UNSECURE		05/14/2020	DEUTSCHE BANK SECURI	06/10/2020	CREDIT SUISSE SECURI	1,800,000	1,794,006	1,922,238	1,793,989		(17)		(17)			128,249	128,249	3,750	
75513E-BF-7	Raytheon Technologies Co-SENIOR UNSECURE		06/10/2020	EXCHANGE OFFER	12/10/2020	EXCHANGE OFFER	550,000	547,745	548,020	548,020		275		275					26,033	
75513E-BG-5	Raytheon Technologies Co-SENIOR UNSECURE		06/10/2020	EXCHANGE OFFER	12/10/2020	EXCHANGE OFFER	1,300,000	1,304,543	1,304,182	1,304,182		(361)		(361)					36,915	
832432-AC-2	Smithsonian Institution-UNSECURED		06/12/2020	JP MORGAN SECURITIES	12/10/2020	JP MORGAN SECURITIES	600,000	602,532	606,408	602,482		(50)		(50)			3,926	3,926	7,905	
832432-AU-2	Smithsonian Institution-UNSECURED		06/12/2020	JP MORGAN SECURITIES	12/10/2020	JP MORGAN SECURITIES	600,000	602,121	611,394	602,067		(54)		(54)			9,327	9,327	7,759	
872540-AU-3	TJX Cos Inc/The-SENIOR UNSECURED		03/30/2020	BOFAMLSEC	12/04/2020	CA_CASH_CLOSE	1,800,000	1,789,398	2,469,636	1,789,460		62		62			10,540	10,540	778,311	
88342#-AA-6	Therma-Stor LLC Senior Sub Note		09/30/2020	PIK NOTE BUY UP	12/23/2020	CORPORATE ACTION	3,121	3,126	3,121	3,126							(5)	(5)	174	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							17,547,007	17,399,499	19,395,527	17,404,112		4,612		4,612		39,715	1,097,871	1,137,586	1,273,769	11,489
47231@-AE-0	JEFFERIES FINANCE LLC-REVOLVING CR FACIL		12/01/2020	DIRECT	12/08/2020	DIRECT	94,300,000	94,300,000	94,300,000	94,300,000									318,888	
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		11/24/2020	DIRECT	12/01/2020	DLB ACCOUNTING ONLY	90,551,075	90,551,075	90,551,075	90,551,075									543,398	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							184,851,075	184,851,075	184,851,075	184,851,075									862,286	
14441J-AB-2	Carr Management Inc. - Revolver		07/09/2020	Barings	07/30/2020	CA_CASH_CLOSE	145,360	145,360	145,360	145,360									2,904	
14726@-AA-0	CASCADE DRILLING, L.P. 2015 1ST LIEN T		08/26/2020	PIK NOTE BUY UP	10/01/2020	CA_CASH_CLOSE	250	250	250	250										
21775#-AD-7	CORA Health Delayed Draw Term Loan		06/12/2020	Barings	08/25/2020	CA_CASH_CLOSE	268,902	268,902	268,902	268,902										
33887@-AB-3	Flavor Producers First Lien Term		06/30/2020	PIK NOTE BUY UP	09/30/2020	CA_CASH_CLOSE	854	854	854	854										
64755#-AB-5	New Mountain Learning, L DDTL		06/30/2020	Barings	09/11/2020	CA_CASH_CLOSE	1,397	1,397	1,397	1,397									177	
647551-TT-7	New Mountain Learning - Super Priority D		06/30/2020	VARIOUS	09/11/2020	CA_CASH_CLOSE	38,121	38,121	38,121	38,121									1,152	
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	A	08/27/2020	VARIOUS	09/30/2020	CA_CASH_CLOSE	1,835	1,835	1,835	1,835									13	
D2000*-AA-0	ColourOZ MidCo Sarl EUR 1st Lien Te	B	09/30/2020	PIK NOTE BUY UP	12/31/2020	CA_CASH_CLOSE	515	491	515	491						24		24		
D2000*-AE-2	Flint Group US LLC EUR Incremental	B	09/30/2020	PIK NOTE BUY UP	12/31/2020	CA_CASH_CLOSE	105	100	105	100						5		5		
D2910#-AA-5	HSE24 Finance & Service EUR TLB	B	06/15/2020	Barings	11/19/2020	CA_CASH_CLOSE	104,569	96,130	104,569	99,790		3,660		3,660		4,779		4,779		
D3000@-AA-6	Flint Group GmbH EUR Incremental	B	09/30/2020	PIK NOTE BUY UP	12/31/2020	CA_CASH_CLOSE	5	4	5	4										
E363A5-KX-1	Deoleo, S.A. Perfected TLB	B	06/15/2020	Barings	06/24/2020	VARIOUS	475,411	206,932	294,511	232,765		25,833		25,833		(128)	61,875	61,747	417	
E8000#-AC-8	Xfera Moviles SAU Repriced EUR TL	B	06/15/2020	Barings	09/23/2020	CA_CASH_CLOSE	315,387	301,404	315,387	304,810		3,406		3,406		10,577		10,577		
F9062P-AD-6	Technicolor S.A. New EUR TL B (M	B	06/15/2020	Barings	09/22/2020	BANK LOANS BABSON CA	210,672	92,769	101,291	92,769						3,444	5,077	8,521		
G4035@-AA-0	Inspiring Learning Unitranche	B	07/20/2020	PIK NOTE BUY UP	07/20/2020	BANK LOANS BABSON CA	29,534	29,039	2,596	29,039						496	(26,938)	(26,442)		
G91990-QQ-0	Tunstall Group Holdings Term Loan B EUR	B	06/15/2020	Barings	08/03/2020	BANK LOANS BABSON CA	160,079	124,543	135,202	124,543						5,121	5,539	10,660		
G91990-WW-0	Tunstall Group Holdings Term Loan B GBP	B	06/15/2020	Barings	08/03/2020	BANK LOANS BABSON CA	341,699	269,593	279,646	269,593						10,600	(547)	10,053		
G9341J-AH-3	Veritas Bermuda Ltd. Repriced EUR TL		06/15/2020	Barings	08/20/2020	CA_CASH_CLOSE	908,248	826,201	908,248	866,709		40,508		40,508		41,539		41,539	1,106	
N7900#-AA-5	Al Avocado B.V. EUR TLB (Jul'19	B	06/15/2020	Barings	11/30/2020	VARIOUS	516,784	458,884	516,784	459,193		309		309		27,204	30,388	57,592		
N7900H-AC-7	MediArena Acquisition B. GBP 1st Lien Te	B	06/15/2020	Barings	07/02/2020	CA_CASH_CLOSE	353,263	351,737	353,263	356,153		4,416		4,416		(2,890)		(2,890)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
N7900H-AD-5	MediArena Acquisition B. EUR 1st Lien Te	B	06/15/2020	Barings	07/02/2020	CA_CASH_CLOSE	636,687	631,861	636,686	639,820		7,959		7,959		(3,133)		(3,133)	1,691	
N7900H-AG-8	MediArena Acquisition B. USD 2nd Lien Te	D	06/15/2020	Barings	07/02/2020	CA_CASH_CLOSE	650,000	640,250	650,000	650,000		9,750		9,750					3,015	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							5,159,677	4,486,657	4,755,527	4,582,498		95,841		95,841		97,638	75,394	173,032	10,475	
8399998. Total - Bonds							207,557,759	206,737,231	209,002,129	206,837,685		100,453		100,453		137,353	1,173,265	1,310,618	2,146,530	11,489
59047@-RR-2	MES Partners, Inc. (Mill Preferred Stock		09/22/2020	Various	09/22/2020	DLB ACCOUNTING ONLY	539.000	193,968	193,968	193,968										
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								193,968	193,968	193,968										
8999998. Total - Preferred Stocks								193,968	193,968	193,968										
59047@-WW-5	MES Partners, Inc. (Mill Warrant		09/22/2020	Various	09/22/2020	DLB ACCOUNTING ONLY	148,694.000													
716367-VV-6	Peterson Party Center, I Common Stock US		07/21/2020	Various	07/22/2020	DLB ACCOUNTING ONLY	25,964.000	25,964	25,964	25,964										
723449-MM-3	Pinnacle Operating Corporation - NWC Esc		01/16/2020	DIRECT	05/15/2020	BARINGSLLC	112,490.000	101,241	106,821	101,241							5,580	5,580		
09784Y-40-5	Bonavista Energy Corp - Common Stock	A	09/30/2020	Various	09/30/2020	DLB ACCOUNTING ONLY	510,761.000	1,374,741	1,374,741	1,374,741										
923PRN-90-1	ATU Auto-Teile-Unger Handels GmbH & Co K	B	06/01/2020	BLOCKCROSS	08/18/2020	BARINGSLLC	229,005.000	2,549	2,733	2,549						185		185		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								1,504,495	1,510,259	1,504,495						185	5,580	5,765		
9799998. Total - Common Stocks								1,504,495	1,510,259	1,504,495						185	5,580	5,765		
9899999. Total - Preferred and Common Stocks								1,698,463	1,704,227	1,698,463						185	5,580	5,765		
9999999 - Totals								208,435,694	210,706,356	208,536,148		100,453		100,453		137,538	1,178,845	1,316,383	2,146,530	11,489

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
55309@-10-0	M M L Bay State Life Ins Co.		70416	43-0581430	8BI	NO		274,509,526		12,501.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								274,509,526		XXX	XXX
1899999. Total Common Stocks								274,509,526		XXX	XXX
1999999 - Totals								274,509,526		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: $ 291,329,152
2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
BROWN-FORMAN CORPORATION COMMERCIAL PAPE	@		12/08/2020	WELLS FARGO	03/08/2021	14,995,049		1,799			15,000,000	14,993,250			0.000	0.180	N/A		
INTERCONTINENTAL EXCHANGE, INC. COMMERCI	@		12/15/2020	CITIGROUP GLOBAL MAR	03/31/2021	9,992,335		1,463			10,000,000	9,990,872			0.000	0.310	N/A		
NESTLE CAPITAL CORP. COMMERCIAL PAPER	@		11/19/2020	CITIGROUP GLOBAL MAR	07/27/2021	9,988,497		2,386			10,000,000	9,986,111			0.000	0.200	N/A		
SPIRE INC. COMMERCIAL PAPER	@		12/16/2020	JP MORGAN SECURITIES	03/23/2021	1,998,605		275			2,000,000	1,998,329			0.000	0.310	N/A		
WASTE MANAGEMENT, INC. COMMERCIAL PAPER	@		09/21/2020	MIZUHO SECURITIES	09/01/2021	10,966,545		13,845			11,000,000	10,952,700			0.000	0.452	N/A		
CDP FINANCIAL INC COMMERCIAL PAPER	@	A	10/26/2020	CITIGROUP GLOBAL MAR	04/27/2021	9,994,198		3,348			10,000,000	9,990,850			0.000	0.180	N/A		
SUNCOR ENERGY INC. COMMERCIAL PAPER	@	A	12/15/2020	CITIGROUP GLOBAL MAR	03/25/2021	6,994,350		1,156			7,000,000	6,993,194			0.000	0.350	N/A		
AUSTRALIA AND NEW ZEALAND BANKING GROUP	@	D	08/24/2020	CITIGROUP GLOBAL MAR	02/19/2021	14,995,914		10,747			15,000,000	14,985,167			0.000	0.200	N/A		
SWEDBANK AB COMMERCIAL PAPER	@	D	10/27/2020	WELLS FARGO	04/27/2021	9,992,747		4,122			10,000,000	9,988,625			0.000	0.225	N/A		
TORONTO-DOMINION BANK (THE) COMMERCIAL P	@		09/24/2020	JP MORGAN SECURITIES	03/24/2021	9,995,442		5,498			10,000,000	9,989,944			0.000	0.200	N/A		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						99,913,682		44,639			100,000,000	99,869,042			XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						99,913,682		44,639			100,000,000	99,869,042			XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						99,913,682		44,639			100,000,000	99,869,042			XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						99,913,682		44,639			100,000,000	99,869,042			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						99,913,682		44,639			XXX	99,869,042			XXX	XXX	XXX		

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ..... 1B $ ..... 1C $ ..... 1D $ 69,961,847 1E $ ..... 1F $ ..... 1G $ .....

2A $ 29,951,835 2B $ ..... 2C $ .....

3A $ ..... 3B $ ..... 3C $ .....

4A $ ..... 4B $ ..... 4C $ .....

5A $ ..... 5B $ ..... 5C $ .....

6 $ .....

SCHEDULE DB - PART A - SECTION 1

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

1 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
72847 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2024		25,000,000	4.46000000	1,557,000			7,245,496		7,245,496	2,217,590						0001
72902 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2014	03/05/2024		20,000,000	3.96000000	949,200			4,883,357		4,883,357	1,626,268						0001
72910 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/05/2014	03/05/2021		15,000,000	3.73500000	1,179,000			8,961,971		8,961,971	3,509,530						0001
122871 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2020	01/20/2021		4,270,500	3285.00000000		242,801		617,830		617,830	375,029						0003
122873 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2020	01/20/2021		1,430,800	2044.00000000		51,555		80,147		80,147	28,592						0003
122899 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2020	01/20/2021		11,295,000	251.00000000		391,050		42,945		42,945	(348,105)						0003
123747 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021		2,338,000	3340.00000000		92,736		307,785		307,785	215,049						0003
123750 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021		1,011,000	2022.00000000		23,430		76,055		76,055	52,625						0003
123787 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/25/2020	02/25/2021		10,732,800	258.00000000		141,024		7,909		7,909	(133,115)						0003
124759 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2021		2,712,000	2712.00000000		143,460		1,044,835		1,044,835	901,375						0003
124766 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2021		1,126,300	1609.00000000		54,005		378,868		378,868	324,863						0003
124799 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2020	03/25/2021		13,420,000	244.00000000		229,350		371,968		371,968	142,618						0003
125516 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/21/2020	03/25/2021		5,109,200	241.00000000		126,564		197,303		197,303	70,739						0003
125518 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/21/2020	04/09/2021		9,655,800	242.00000000		222,243		337,415		337,415	115,172						0003
125941 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/04/2020	04/12/2021		5,105,300	2687.00000000		712,025		2,036,181		2,036,181	1,324,156						0003
125943 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/04/2020	04/12/2021		1,886,400	1572.00000000		206,208		690,984		690,984	484,776						0003
125981 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/04/2020	04/26/2021		6,706,800	243.00000000		132,204		216,472		216,472	84,268						0003
126717 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/01/2020	05/17/2021		1,884,521	1643.00000000		221,428		569,991		569,991	348,562						0003
126719 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/01/2020	05/17/2021		4,022,853	2913.00000000		495,779		1,194,541		1,194,541	698,762						0003
126729 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/01/2020	05/17/2021		15,742,512	243.00000000		345,299		535,885		535,885	190,586						0003
127545 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/01/2020	06/15/2021		3,484,125	3097.00000000		317,700		793,996		793,996	476,296						0003
127547 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/01/2020	06/15/2021		1,525,750	1795.00000000		114,079		306,229		306,229	192,151						0003
127549 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2020	06/15/2021		16,192,305	243.00000000		349,834		547,053		547,053	197,219						0003
128404 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2020	07/16/2021		3,972,441	3201.00000000		406,701		778,991		778,991	372,290						0003
128410 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2020	07/16/2021		1,320,803	1837.00000000		96,684		232,510		232,510	135,826						0003
128461 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2020	07/16/2021		17,260,495	245.00000000		411,434		498,663		498,663	87,229						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
129111 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2020	08/16/2021		4,400,220	3390.00000000		526,988		632,016		632,016	105,028						0003
129114 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/02/2020	08/16/2021		1,580,256	1888.00000000		125,801		244,819		244,819	119,018						0003
129149 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/02/2020	08/16/2021		21,797,256	247.00000000		540,960		553,071		553,071	12,111						0003
129973 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/02/2020	09/15/2021		5,023,500	3349.00000000		449,250		795,090		795,090	345,840						0003
129975 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/02/2020	09/15/2021		1,607,400	1880.00000000		96,530		259,245		259,245	162,716						0003
130057 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/02/2020	09/15/2021		21,771,000	246.00000000		496,485		631,817		631,817	135,332						0003
130776 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/28/2020	10/12/2021		19,840,000	248.00000000		312,000		450,302		450,302	138,302						0003
130910 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/03/2020	10/15/2021		5,473,600	3421.00000000		415,392		777,743		777,743	362,351						0003
130912 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/03/2020	10/15/2021		2,058,100	1871.00000000		131,120		344,231		344,231	213,111						0003
130936 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2020	10/27/2021		5,535,000	246.00000000		126,675		153,625		153,625	26,950						0003
131757 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/02/2020	11/15/2021		5,434,485	3545.00000000		523,320		624,197		624,197	100,877						0003
131760 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/02/2020	11/15/2021		1,925,532	1981.00000000		167,184		223,514		223,514	56,330						0003
131799 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/02/2020	11/15/2021		22,889,408	248.00000000		512,243		539,010		539,010	26,767						0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,685,200	9,951,539		39,184,061	XXX	39,184,061	15,495,085					XXX	XXX
72848 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2024		36,000,000	4.46000000	2,242,100			46,766		46,766	(41,132)						0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										2,242,100			46,766	XXX	46,766	(41,132)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										5,927,300	9,951,539		39,230,827	XXX	39,230,827	15,453,953					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										3,685,200	9,951,539		39,184,061	XXX	39,184,061	15,495,085					XXX	XXX
0449999999. Total Purchased Options - Put Options										2,242,100			46,766	XXX	46,766	(41,132)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										5,927,300	9,951,539		39,230,827	XXX	39,230,827	15,453,953					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
122872 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2020	01/20/2021		4,478,500	3445.00000000		(129,961)		(416,367)		(416,367)	(286,406)						0003
122874 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2020	01/20/2021		1,504,300	2149.00000000		(21,903)		(23,277)		(23,277)	(1,374)						0003
122902 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2020	01/20/2021		12,420,000	276.00000000		(18,000)					18,000						0003
123748 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021		2,450,000	3500.00000000		(44,380)		(209,322)		(209,322)	(164,942)						0003
123751 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021		1,061,000	2122.00000000		(10,280)		(37,350)		(37,350)	(27,070)						0003
123788 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/25/2020	02/25/2021		11,356,800	273.00000000		(18,304)					18,304						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
124765 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2021		2,836,000	2836.00000000		(98,980)		(924,788)		(924,788)	(825,808)						0003
124767 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2021		1,180,200	1686.00000000		(28,658)		(326,758)		(326,758)	(298,100)						0003
124800 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2020	03/25/2021		14,245,000	259.00000000		(22,000)		(11,089)		(11,089)	10,911						0003
125517 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/21/2020	03/25/2021		5,427,200	256.00000000		(22,472)		(16,158)		(16,158)	6,314						0003
125519 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/21/2020	04/09/2021		10,294,200	258.00000000		(34,314)		(22,540)		(22,540)	11,774						0003
125942 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/04/2020	04/12/2021		5,346,600	2814.00000000		(562,400)		(1,804,317)		(1,804,317)	(1,241,917)						0003
125944 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/04/2020	04/12/2021		1,981,200	1651.00000000		(152,400)		(599,333)		(599,333)	(446,933)						0003
125982 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/04/2020	04/26/2021		7,148,400	259.00000000		(12,972)		(10,285)		(10,285)	2,687						0003
126718 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/01/2020	05/17/2021		1,977,428	1724.00000000		(159,915)		(483,256)		(483,256)	(323,341)						0003
126720 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/01/2020	05/17/2021		4,214,812	3052.00000000		(371,572)		(1,019,076)		(1,019,076)	(647,504)						0003
126730 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/01/2020	05/17/2021		16,779,056	259.00000000		(40,166)		(38,695)		(38,695)	1,471						0003
127546 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/01/2020	06/15/2021		3,646,125	3241.00000000		(221,231)		(654,150)		(654,150)	(432,919)						0003
127548 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/01/2020	06/15/2021		1,599,700	1882.00000000		(72,556)		(241,998)		(241,998)	(169,442)						0003
127550 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2020	06/15/2021		17,258,465	259.00000000		(37,982)		(43,972)		(43,972)	(5,990)						0003
128409 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2020	07/16/2021		4,142,458	3338.00000000		(298,423)		(638,603)		(638,603)	(340,180)						0003
128411 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2020	07/16/2021		1,380,480	1920.00000000		(65,206)		(183,532)		(183,532)	(118,326)						0003
128462 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2020	07/16/2021		18,317,260	260.00000000		(56,361)		(56,562)		(56,562)	(201)						0003
129113 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2020	08/16/2021		4,589,728	3536.00000000		(403,548)		(488,238)		(488,238)	(84,690)						0003
129115 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/02/2020	08/16/2021		1,652,238	1974.00000000		(83,700)		(188,499)		(188,499)	(104,799)						0003
129150 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/02/2020	08/16/2021		23,120,976	262.00000000		(84,718)		(82,177)		(82,177)	2,541						0003
129974 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/02/2020	09/15/2021		5,227,500	3485.00000000		(333,105)		(639,318)		(639,318)	(306,213)						0003
129976 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/02/2020	09/15/2021		1,679,220	1964.00000000		(57,157)		(203,540)		(203,540)	(146,383)						0003
130058 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/02/2020	09/15/2021		23,010,000	260.00000000		(98,235)		(130,828)		(130,828)	(32,593)						0003
130777 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/28/2020	10/12/2021		21,000,000	262.50000000		(46,400)		(67,895)		(67,895)	(21,495)						0003
130911 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/03/2020	10/15/2021		5,699,200	3562.00000000		(295,920)		(612,946)		(612,946)	(317,026)						0003
130914 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/03/2020	10/15/2021		2,151,600	1956.00000000		(85,536)		(272,099)		(272,099)	(186,563)						0003
130938 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2020	10/27/2021		5,872,500	261.00000000		(21,375)		(30,238)		(30,238)	(8,863)						0003
131758 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/02/2020	11/15/2021		5,670,567	3699.00000000		(375,033)		(464,720)		(464,720)	(89,687)						0003
131761 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/02/2020	11/15/2021		2,018,844	2077.00000000		(106,920)		(160,827)		(160,827)	(53,907)						0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
131802 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/02/2020	11/15/2021		24,181,552	262.00000000		(98,757)		(116,777)		(116,777)	(18,020)						0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(4,590,840)		(11,219,532)	XXX	(11,219,532)	(6,628,692)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(4,590,840)		(11,219,532)	XXX	(11,219,532)	(6,628,692)					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(4,590,840)		(11,219,532)	XXX	(11,219,532)	(6,628,692)					XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(4,590,840)		(11,219,532)	XXX	(11,219,532)	(6,628,692)					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap 011985 /597 /[Quarterly] LIBOR [0.21438%]/Semi-Annual FIXED 6.215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/31/2001	08/02/2031		2,000,000	6.215% [LIBOR]			107,103	1,083,590		1,083,590	179,047				32,542		0001
Interest Rate Swap 013468 /599 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 6.1575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/24/2002	05/28/2032		25,000,000	6.1575% [LIBOR]			1,316,057	14,218,173		14,218,173	2,411,033				422,234		0001
Interest Rate Swap 013520 /600 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 6.0949%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/04/2002	06/07/2032		30,000,000	6.0949% [LIBOR]			1,600,221	16,874,633		16,874,633	2,902,726				507,346		0001
Interest Rate Swap 014589 /606 /[Quarterly] LIBOR [0.20863%]/Annual FIXED 5.79%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2003	01/21/2028		13,000,000	5.79% [LIBOR]			627,840	4,653,650		4,653,650	777,129				172,709		0001
Interest Rate Swap 028444 /623 /[Quarterly] LIBOR [0.213%]/Semi-Annual FIXED 5.3745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2007	02/07/2022		50,000,000	5.3745% [LIBOR]			2,264,401	2,853,050		2,853,050	(959,895)				262,202		0001
Interest Rate Swap 028859 /624 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 5.237%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/01/2007	03/05/2037		30,000,000	5.237% [LIBOR]			1,320,307	18,321,645		18,321,645	4,011,775				603,366		0001
Interest Rate Swap 030501 /626 /[Semi-Annual] FIXED [4.98%]/Quarterly LIBOR 0.21263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2007	05/23/2027		15,000,000	LIBOR [4.98%]			(612,883)	(4,165,982)		(4,165,982)	(848,047)				189,737		0001
Interest Rate Swap 030469 /625 /[Semi-Annual] FIXED [4.77%]/Quarterly LIBOR 0.22538%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2007	06/05/2027		20,000,000	LIBOR [4.77%]			(786,805)	(5,310,956)		(5,310,956)	(1,163,350)				253,772		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 033750 /1492 /[At Maturity] FIXED [4.669%]/At Maturity LIBOR 0.251%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/19/2008	09/25/2029		44,221,048	LIBOR [4.669%]			(2,774,654)	(28,419,982)		(28,419,982)	(6,964,053)				653,664		0001
Interest Rate Swap 033748 /1628 /[At Maturity] FIXED [4.663%]/At Maturity LIBOR 0.251%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/19/2008	03/25/2026		75,402,556	LIBOR [4.663%]			(4,720,387)	(29,719,422)		(29,719,422)	(6,581,215)				863,022		0001
Interest Rate Swap /6614 /[Semi-Annual] FIXED [4.82%]/Quarterly LIBOR 0.21263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/20/2008	08/22/2028		75,000,000	LIBOR [4.82%]			(2,956,944)	(23,247,323)		(23,247,323)	(5,185,595)				1,036,521		0001
Interest Rate Swap /10878 /[Semi-Annual] FIXED [3.765%]/Quarterly LIBOR 0.24013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/24/2009	03/30/2046		12,500,000	LIBOR [3.765%]			(349,163)	(6,680,180)		(6,680,180)	(2,271,970)				314,059		0001
Interest Rate Swap /10892 /[Semi-Annual] FIXED [3.9425%]/Quarterly LIBOR 0.251%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/24/2009	03/27/2029		27,500,000	LIBOR [3.9425%]			(827,088)	(7,006,322)		(7,006,322)	(2,118,683)				394,699		0001
Interest Rate Swap /15812 /[Quarterly] LIBOR [0.2245%]/Semi-Annual FIXED 3.8225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	10/08/2009	10/13/2029		50,000,000	3.8225% [LIBOR]			1,418,937	12,887,987		12,887,987	3,963,512				741,198		0001
Interest Rate Swap /17140 /[Semi-Annual] FIXED [3.956%]/Quarterly LIBOR 0.22875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	12/15/2009	12/17/2021		50,000,000	LIBOR [3.956%]			(1,595,671)	(1,811,228)		(1,811,228)	384,372				244,949		0001
Interest Rate Swap /17579 /[Semi-Annual] FIXED [4.865%]/Quarterly LIBOR 0.24125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	01/13/2010	07/15/2041		45,000,000	LIBOR [4.865%]			(1,752,562)	(29,916,752)		(29,916,752)	(7,336,486)				1,019,724		0001
Interest Rate Swap /18933 /[Semi-Annual] FIXED [4.55%]/Quarterly LIBOR 0.2375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	03/30/2010	04/01/2040		61,000,000	LIBOR [4.55%]			(2,178,486)	(35,193,524)		(35,193,524)	(9,270,049)				1,338,530		0001
Interest Rate Swap /18948 /[Semi-Annual] FIXED [4.529%]/Quarterly LIBOR 0.23725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	03/31/2010	04/06/2040		50,000,000	LIBOR [4.529%]			(1,769,582)	(28,553,127)		(28,553,127)	(7,471,803)				1,097,440		0001
Interest Rate Swap /19005 /[Semi-Annual] FIXED [4.7025%]/Quarterly LIBOR 0.23688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	04/05/2010	04/07/2040		50,000,000	LIBOR [4.7025%]			(1,860,478)	(30,200,441)		(30,200,441)	(7,642,629)				1,097,725		0001
Interest Rate Swap /19192 /[Semi-Annual] FIXED [4.5%]/Quarterly LIBOR 0.21838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	04/16/2010	04/20/2040		40,000,000	LIBOR [4.5%]			(1,414,122)	(22,754,892)		(22,754,892)	(6,158,327)				878,863		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /19244 /[Semi-Annual] FIXED [4.47625%]/Quarterly LIBOR 0.20863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/19/2010	04/21/2040		40,000,000	LIBOR [4.47625%]			(1,406,316)	(22,334,435)		(22,334,435)	(5,846,177)				878,863		0001
Interest Rate Swap /19272 /[Semi-Annual] FIXED [4.5%]/Quarterly LIBOR 0.21575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2010	04/22/2040		50,000,000	LIBOR [4.5%]			(1,772,323)	(28,456,979)		(28,456,979)	(7,596,687)				1,098,579		0001
Interest Rate Swap /19282 /[Semi-Annual] FIXED [4.431%]/Quarterly LIBOR 0.20913%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/21/2010	04/23/2040		36,000,000	LIBOR [4.431%]			(1,255,185)	(19,976,048)		(19,976,048)	(5,371,302)				790,977		0001
Interest Rate Swap /19514 /[Quarterly] LIBOR [0.23225%]/Semi-Annual FIXED 4.0133%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2010	05/06/2025		100,000,000	4.0133% [LIBOR]			3,160,494	15,859,489		15,859,489	4,125,449				1,042,833		0001
Interest Rate Swap /19824 /[Quarterly] LIBOR [0.20488%]/Semi-Annual FIXED 3.92%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2010	05/24/2040		40,000,000	3.92% [LIBOR]			1,210,633	18,707,544		18,707,544	5,927,841				880,909		0001
Interest Rate Swap /20364 /[Semi-Annual] FIXED [3.74%]/Quarterly LIBOR 0.23038%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2010	06/09/2025		35,000,000	LIBOR [3.74%]			(1,040,511)	(5,227,970)		(5,227,970)	(1,558,896)				368,748		0001
Interest Rate Swap /20676 /[Semi-Annual] FIXED [3.90625%]/Quarterly LIBOR 0.22875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2010	06/17/2030		56,000,000	LIBOR [3.90625%]			(1,759,291)	(15,725,435)		(15,725,435)	(4,896,435)				861,199		0001
Interest Rate Swap /20906 /[Quarterly] LIBOR [0.24013%]/Semi-Annual FIXED 3.3225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/28/2010	06/30/2022		75,000,000	3.3225% [LIBOR]			1,763,104	3,511,641		3,511,641	484,836				459,279		0001
Interest Rate Swap /21022 /[Quarterly] LIBOR [0.2375%]/Semi-Annual FIXED 3.25%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/29/2010	07/01/2022		100,000,000	3.25% [LIBOR]			2,271,288	4,579,823		4,579,823	700,845				612,372		0001
Interest Rate Swap /23104 /[Quarterly] LIBOR [0.24488%]/Semi-Annual FIXED 2.9075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2010	09/23/2022		150,000,000	2.9075% [LIBOR]			3,033,670	7,019,563		7,019,563	2,133,449				986,471		0001
Interest Rate Swap /24302 /[Semi-Annual] FIXED [3.87125%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/12/2010	11/16/2040		100,000,000	LIBOR [3.87125%]			(2,997,900)	(46,682,296)		(46,682,296)	(15,043,917)				2,229,350		0001
Interest Rate Swap /24326 /[Semi-Annual] FIXED [3.955%]/Quarterly LIBOR 0.222%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2010	11/17/2040		50,000,000	LIBOR [3.955%]			(1,540,681)	(24,110,417)		(24,110,417)	(7,556,175)				1,114,955		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /24451 /[Semi-Annual] FIXED [3.51375%]/Quarterly LIBOR 0.231%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2010	11/19/2025		150,000,000	LIBOR [3.51375%]			(3,957,458)	(22,637,906)		(22,637,906)	(7,719,887)				1,658,501		0001
Interest Rate Swap /25451 /[Quarterly] LIBOR [0.23813%]/Semi-Annual FIXED 4.134%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2010	12/24/2040		45,000,000	4.134% [LIBOR]			1,459,292	23,263,706		23,263,706	6,912,974				1,005,727		0001
Interest Rate Swap /25908 /[Quarterly] LIBOR [0.30313%]/Semi-Annual FIXED 5.11%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/10/2011	01/12/2021		25,000,000	5.11% [LIBOR]			1,031,344	37,305		37,305	(814,230)				21,651		0001
Interest Rate Swap /26018 /[Quarterly] LIBOR [0.21838%]/Semi-Annual FIXED 5.435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/18/2011	01/20/2021		25,000,000	5.435% [LIBOR]			1,117,577	68,800		68,800	(889,383)				30,619		0001
Interest Rate Swap /26964 /[Quarterly] LIBOR [0.20488%]/Semi-Annual FIXED 3.81375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/22/2011	02/24/2023		50,000,000	3.81375% [LIBOR]			1,460,166	3,883,008		3,883,008	593,450				366,572		0001
Interest Rate Swap /27786 /[Quarterly] LIBOR [0.22875%]/Semi-Annual FIXED 3.6475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/15/2011	03/17/2023		100,000,000	3.6475% [LIBOR]			2,882,842	7,619,239		7,619,239	1,426,523				743,303		0001
Interest Rate Swap /27787 /[Quarterly] LIBOR [0.22875%]/Semi-Annual FIXED 3.39875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2021		115,000,000	3.39875% [LIBOR]			3,029,206	770,071		770,071	(1,511,082)				263,498		0001
Interest Rate Swap /27881 /[Quarterly] LIBOR [0.23638%]/Semi-Annual FIXED 3.5475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/16/2011	03/18/2023		60,000,000	3.5475% [LIBOR]			1,660,414	4,456,320		4,456,320	920,043				446,990		0001
Interest Rate Swap /28857 /[Quarterly] LIBOR [0.2165%]/Semi-Annual FIXED 5.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2011	04/27/2021		39,000,000	5.83% [LIBOR]			1,904,727	708,032		708,032	(1,380,419)				112,019		0001
Interest Rate Swap /29396 /[Semi-Annual] FIXED [4.03%]/Quarterly LIBOR 0.22038%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/16/2011	05/18/2041		8,600,000	LIBOR [4.03%]			(271,639)	(4,344,321)		(4,344,321)	(1,330,677)				194,168		0001
Interest Rate Swap /29797 /[Semi-Annual] FIXED [4.24%]/Quarterly LIBOR 0.22438%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2011	05/29/2042		9,000,000	LIBOR [4.24%]			(301,094)	(5,084,904)		(5,084,904)	(1,466,955)				208,219		0001
Interest Rate Swap /31104 /[Semi-Annual] FIXED [4.3%]/Quarterly LIBOR 0.23838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/30/2011	07/05/2042		13,600,000	LIBOR [4.3%]			(450,192)	(7,870,270)		(7,870,270)	(2,241,960)				315,450		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /31347 /[Quarterly] LIBOR [0.2245%]/Semi-Annual FIXED 3.6125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	07/11/2011	07/13/2026		75,000,000	3.6125% [LIBOR]			1,970,906	12,913,472		12,913,472	4,242,278				882,645		0001
Interest Rate Swap /31445 /[Quarterly] LIBOR [0.24125%]/Semi-Annual FIXED 3.5525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	07/13/2011	07/15/2026		15,000,000	3.5525% [LIBOR]			387,312	2,533,425		2,533,425	869,934				176,529		0001
Interest Rate Swap /32601 /[Quarterly] LIBOR [0.221%]/Semi-Annual FIXED 3.2775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	08/11/2011	08/15/2041		50,000,000	3.2775% [LIBOR]			1,206,253	18,344,049		18,344,049	7,422,232				1,135,506		0001
Interest Rate Swap /33136 /[Semi-Annual] FIXED [2.282%]/Quarterly LIBOR 0.2065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	08/23/2011	08/25/2021		150,000,000	LIBOR [2.282%]			(2,084,711)	(2,047,217)		(2,047,217)	(606,616)				604,669		0001
Interest Rate Swap /33228 /[Semi-Annual] FIXED [2.4525%]/Quarterly LIBOR 0.233%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/24/2011	08/26/2021		75,000,000	LIBOR [2.4525%]			(1,175,770)	(1,108,405)		(1,108,405)	(193,292)				304,651		0001
Interest Rate Swap /33279 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 2.8175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/26/2011	08/31/2026		80,000,000	2.8175% [LIBOR]			1,538,392	10,370,584		10,370,584	5,125,715				951,630		0001
Interest Rate Swap /33499 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 2.73125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2026		50,000,000	2.73125% [LIBOR]			985,210	6,245,964		6,245,964	3,243,480				596,343		0001
Interest Rate Swap /33532 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 2.70375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/02/2011	09/06/2026		50,000,000	2.70375% [LIBOR]			971,460	6,222,861		6,222,861	3,266,211				596,343		0001
Interest Rate Swap /33567 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 2.9925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/02/2011	09/06/2041		25,000,000	2.9925% [LIBOR]			557,917	7,887,907		7,887,907	3,705,544				568,441		0001
Interest Rate Swap /33797 /[Quarterly] LIBOR [0.2195%]/Semi-Annual FIXED 2.96375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/09/2011	09/13/2041		20,000,000	2.96375% [LIBOR]			446,280	6,200,131		6,200,131	2,952,346				454,973		0001
Interest Rate Swap /34029 /[Semi-Annual] FIXED [2.26625%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	09/16/2011	09/20/2021		50,000,000	LIBOR [2.26625%]			(707,001)	(745,983)		(745,983)	(261,380)				212,132		0001
Interest Rate Swap /34880 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 2.4025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/07/2011	10/11/2023		130,000,000	2.4025% [LIBOR]			1,843,958	7,879,269		7,879,269	4,436,970				1,083,767		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /34953 /[Quarterly] LIBOR [0.2245%]/Semi-Annual FIXED 2.35%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2011	10/13/2021		125,000,000	2.35% [LIBOR]			1,706,718	2,118,993		2,118,993	661,883				555,512		0001
Interest Rate Swap /35036 /[Quarterly] LIBOR [0.23375%]/Semi-Annual FIXED 2.393%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021		100,000,000	2.393% [LIBOR]			1,405,967	1,734,907		1,734,907	489,947				444,410		0001
Interest Rate Swap /35055 /[Quarterly] LIBOR [0.23375%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2011	10/14/2021		93,750,000	2.375% [LIBOR]			1,301,219	1,613,473		1,613,473	476,250				416,634		0001
Interest Rate Swap /35069 /[Quarterly] LIBOR [0.23375%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021		93,750,000	2.375% [LIBOR]			1,301,219	1,613,217		1,613,217	475,690				416,634		0001
Interest Rate Swap /35552 /[Quarterly] LIBOR [0.21438%]/Semi-Annual FIXED 3.09625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2031		100,000,000	3.09625% [LIBOR]			2,193,720	21,933,441		21,933,441	9,500,381				1,645,448		0001
Interest Rate Swap /35879 /[Semi-Annual] FIXED [2.875%]/Quarterly LIBOR 0.213%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/04/2011	11/08/2041		150,000,000	LIBOR [2.875%]			(3,028,605)	(44,252,218)		(44,252,218)	(22,213,945)				3,425,456		0001
Interest Rate Swap /36515 /[Quarterly] LIBOR [0.2065%]/Semi-Annual FIXED 2.08875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/23/2011	11/25/2021		82,000,000	2.08875% [LIBOR]			981,177	1,413,891		1,413,891	782,736				391,115		0001
Interest Rate Swap /36613 /[Quarterly] LIBOR [0.2065%]/Semi-Annual FIXED 2.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/23/2011	11/25/2021		68,000,000	2.09% [LIBOR]			814,509	1,171,797		1,171,797	663,652				324,339		0001
Interest Rate Swap /36856 /[Quarterly] LIBOR [0.22763%]/Semi-Annual FIXED 5.14%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2011	12/02/2021		25,000,000	5.14% [LIBOR]			1,061,311	1,138,738		1,138,738	(493,769)				119,896		0001
Interest Rate Swap /37080 /[Quarterly] LIBOR [0.23038%]/Semi-Annual FIXED 5.205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2011	12/09/2021		25,000,000	5.205% [LIBOR]			1,109,472	1,177,787		1,177,787	(503,038)				121,192		0001
Interest Rate Swap /37231 /[Quarterly] LIBOR [0.2195%]/Semi-Annual FIXED 5.22%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2011	12/14/2021		34,000,000	5.22% [LIBOR]			1,524,950	1,630,863		1,630,863	(680,365)				166,565		0001
Interest Rate Swap /37746 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 5.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2012	01/09/2022		25,000,000	5.33% [LIBOR]			1,088,700	1,316,833		1,316,833	(498,817)				126,861		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /37938 /[Quarterly] LIBOR [0.21775%]/Semi-Annual FIXED 5.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2012	01/17/2022		25,000,000	5.45% [LIBOR]			1,123,500	1,377,934		1,377,934	(520,009)				128,087		0001
Interest Rate Swap /38626 /[Semi-Annual] FIXED [1.9325%]/Quarterly LIBOR 0.213%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2012	02/07/2022		100,000,000	LIBOR [1.9325%]			(1,086,802)	(1,922,241)		(1,922,241)	(1,385,620)				524,404		0001
Interest Rate Swap /39411 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 2.08875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/24/2012	02/28/2022		10,000,000	2.08875% [LIBOR]			119,548	220,661		220,661	131,797				53,852		0001
Interest Rate Swap /40086 /[Quarterly] LIBOR [0.2195%]/Semi-Annual FIXED 2.865%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/08/2012	03/12/2042		60,000,000	2.865% [LIBOR]			1,281,193	17,784,815		17,784,815	8,982,716				1,381,304		0001
Interest Rate Swap /40143 /[Quarterly] LIBOR [0.2195%]/Semi-Annual FIXED 2.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/12/2012	03/14/2042		60,000,000	2.83% [LIBOR]			1,257,088	17,363,586		17,363,586	8,931,548				1,381,629		0001
Interest Rate Swap /40244 /[Quarterly] LIBOR [0.2165%]/Semi-Annual FIXED 2.945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/13/2012	03/15/2042		80,000,000	2.945% [LIBOR]			1,767,769	24,955,126		24,955,126	12,042,994				1,842,173		0001
Interest Rate Swap /40426 /[Quarterly] LIBOR [0.23863%]/Semi-Annual FIXED 3.10452%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	03/20/2042		55,000,000	3.10452% [LIBOR]			1,238,749	18,838,373		18,838,373	8,337,363				1,266,792		0001
Interest Rate Swap /40502 /[Quarterly] LIBOR [0.23863%]/Semi-Annual FIXED 2.659%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2012	03/21/2024		150,000,000	2.659% [LIBOR]			2,663,377	11,605,342		11,605,342	5,694,487				1,347,915		0001
Interest Rate Swap /41056 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 3.077%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/04/2012	04/10/2042		100,000,000	3.077% [LIBOR]			2,104,057	33,816,970		33,816,970	15,176,179				2,306,513		0001
Interest Rate Swap /41095 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 5.623%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2012	04/11/2022		5,000,000	5.623% [LIBOR]			231,946	346,663		346,663	(93,044)				28,284		0001
Interest Rate Swap /41106 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 5.625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2012	04/11/2022		5,000,000	5.625% [LIBOR]			232,046	346,947		346,947	(94,451)				28,284		0001
Interest Rate Swap /41641 /[Semi-Annual] FIXED [2.079%]/Quarterly LIBOR 0.21475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2012	04/26/2022		150,000,000	LIBOR [2.079%]			(1,699,977)	(3,738,518)		(3,738,518)	(2,373,442)				861,684		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /43324 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 2.3325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2012	06/06/2042		65,000,000	2.3325% [LIBOR]			1,021,585	12,343,444		12,343,444	8,767,858				1,504,508		0001
Interest Rate Swap /45425 /[Semi-Annual] FIXED [2.375%]/Quarterly LIBOR 0.21438%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2012	08/01/2042		75,000,000	LIBOR [2.375%]			(1,117,887)	(15,291,939)		(15,291,939)	(10,966,820)				1,742,439		0001
Interest Rate Swap /49611 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 2.5575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/27/2012	11/29/2042		36,000,000	2.5575% [LIBOR]			598,676	8,727,454		8,727,454	5,404,303				842,546		0001
Interest Rate Swap /50978 /[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2022		200,000,000	LIBOR [1.846%]			(1,925,170)	(6,516,510)		(6,516,510)	(5,483,252)				1,407,125		0001
Interest Rate Swap /51044 /[Semi-Annual] FIXED [1.7925%]/Quarterly LIBOR 0.251%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2012	12/27/2022		110,000,000	LIBOR [1.7925%]			(943,353)	(3,492,564)		(3,492,564)	(3,100,692)				775,870		0001
Interest Rate Swap /53788 /[Quarterly] LIBOR [0.22063%]/Semi-Annual FIXED 3.745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/11/2013	02/13/2023		100,000,000	3.745% [LIBOR]			2,885,093	7,508,235		7,508,235	1,199,310				728,011		0001
Interest Rate Swap /56346 /[Quarterly] LIBOR [0.2375%]/Semi-Annual FIXED 2.2835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2013	04/03/2025		80,000,000	2.2835% [LIBOR]			1,032,995	6,575,140		6,575,140	4,322,545				825,591		0001
Interest Rate Swap /56773 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 2.77125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2013	04/09/2043		40,000,000	2.77125% [LIBOR]			718,420	11,486,031		11,486,031	6,129,028				944,034		0001
Interest Rate Swap /58709 /[Semi-Annual] FIXED [3.06875%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/13/2013	05/15/2043		100,000,000	LIBOR [3.06875%]			(2,203,755)	(34,844,488)		(34,844,488)	(15,749,035)				2,365,375		0001
Interest Rate Swap /59069 /[Semi-Annual] FIXED [2.06875%]/Quarterly LIBOR 0.21263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2013	05/22/2023		100,000,000	LIBOR [2.06875%]			(1,191,342)	(4,460,440)		(4,460,440)	(3,136,731)				772,981		0001
Interest Rate Swap /67281 /[Quarterly] LIBOR [0.251%]/Semi-Annual FIXED 3.063%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	09/24/2013	09/26/2025		75,000,000	3.063% [LIBOR]			1,614,485	9,411,445		9,411,445	4,018,980				816,433		0001
Interest Rate Swap /71287 /[Semi-Annual] FIXED [3.662%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/17/2013	12/19/2033		60,000,000	LIBOR [3.662%]			(1,700,093)	(19,093,149)		(19,093,149)	(6,655,966)				1,080,417		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /71314 /[Semi-Annual] FIXED [3.686%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2033		28,000,000	LIBOR [3.686%]			(793,450)	(8,995,157)		(8,995,157)	(3,107,098)				504,194		0001
Interest Rate Swap /72918 /[Semi-Annual] FIXED [4.46%]/Quarterly LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2014	03/07/2034		9,200,000	LIBOR [4.46%]				(2,657,159)		(2,657,159)	(831,647)				167,063		0001
Interest Rate Swap /72926 /[Semi-Annual] FIXED [4.235%]/Quarterly LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2014	03/09/2051		6,600,000	LIBOR [4.235%]				(4,793,330)		(4,793,330)	(1,631,564)				181,320		0001
Interest Rate Swap /73275 /[Quarterly] LIBOR [0.23863%]/Semi-Annual FIXED 3.032%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/19/2026		200,000,000	3.032% [LIBOR]			4,406,978	26,765,418		26,765,418	11,774,975				2,284,732		0001
Interest Rate Swap /73787 /[Quarterly] LIBOR [0.23375%]/Semi-Annual FIXED 3.0135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/10/2014	04/14/2026		67,000,000	3.0135% [LIBOR]			1,357,733	8,989,482		8,989,482	4,004,084				770,500		0001
Interest Rate Swap /74148 /[Quarterly] LIBOR [0.23225%]/Semi-Annual FIXED 2.924%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/01/2014	05/06/2026		100,000,000	2.924% [LIBOR]			2,071,194	13,057,360		13,057,360	6,100,117				1,156,503		0001
Interest Rate Swap /74253 /[Quarterly] LIBOR [0.213%]/Semi-Annual FIXED 3.2835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/07/2014	05/09/2034		18,000,000	3.2835% [LIBOR]			437,035	4,971,900		4,971,900	2,033,814				328,962		0001
Interest Rate Swap /74345 /[Quarterly] LIBOR [0.221%]/Semi-Annual FIXED 3.2375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/14/2014	05/16/2034		40,000,000	3.2375% [LIBOR]			945,660	10,823,251		10,823,251	4,522,072				731,574		0001
Interest Rate Swap /74740 /[Quarterly] LIBOR [0.22763%]/Semi-Annual FIXED 2.741%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/29/2014	06/02/2026		75,000,000	2.741% [LIBOR]			1,384,684	9,149,168		9,149,168	4,724,043				873,034		0001
Interest Rate Swap /74947 /[Semi-Annual] FIXED [2.292%]/Quarterly LIBOR 0.2195%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/10/2014	06/12/2021		20,000,000	LIBOR [2.292%]			(312,464)	(189,819)		(189,819)	(22,736)				67,823		0001
Interest Rate Swap /77369 /[Quarterly] LIBOR [0.23013%]/Semi-Annual FIXED 2.649%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/14/2014	10/16/2029		90,000,000	2.649% [LIBOR]			1,515,697	14,136,336		14,136,336	7,964,342				1,334,157		0001
Interest Rate Swap /77439 /[Quarterly] LIBOR [0.21775%]/Semi-Annual FIXED 2.476%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/17/2029		60,000,000	2.476% [LIBOR]			912,000	8,528,707		8,528,707	5,352,750				889,944		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /77832 /[Semi-Annual] FIXED [2.1985%]/Quarterly LIBOR 0.21363%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/07/2014	11/12/2021		65,000,000	LIBOR [2.1985%]			(872,357)	(1,130,466)		(1,130,466)	(523,911)				303,140		0001
Interest Rate Swap /79081 /[Quarterly] LIBOR [0.234%]/Semi-Annual FIXED 2.21%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/06/2015	01/08/2027		140,000,000	2.21% [LIBOR]			1,722,789	13,898,456		13,898,456	10,048,868				1,717,498		0001
Interest Rate Swap /79234 /[Quarterly] LIBOR [0.23013%]/Semi-Annual FIXED 2.356%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/14/2015	01/16/2045		15,000,000	2.356% [LIBOR]			208,666	3,179,634		3,179,634	2,379,302				367,806		0001
Interest Rate Swap /79434 /[Quarterly] LIBOR [0.21438%]/Semi-Annual FIXED 2.072%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/28/2015	01/30/2030		50,000,000	2.072% [LIBOR]			585,291	5,419,072		5,419,072	4,619,472				753,326		0001
Interest Rate Swap /79503 /[Quarterly] LIBOR [0.21575%]/Semi-Annual FIXED 2.001%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/30/2015	02/03/2030		25,000,000	2.001% [LIBOR]			285,209	2,550,876		2,550,876	2,317,399				376,870		0001
Interest Rate Swap /79504 /[Quarterly] LIBOR [0.21575%]/Semi-Annual FIXED 2.008%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/30/2015	02/03/2030		25,000,000	2.008% [LIBOR]			286,959	2,566,493		2,566,493	2,316,752				376,870		0001
Interest Rate Swap /79634 /[Semi-Annual] FIXED [1.91%]/Quarterly LIBOR 0.22063%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2015	02/13/2022		200,000,000	LIBOR [1.91%]			(2,100,186)	(3,852,754)		(3,852,754)	(2,914,762)				1,058,301		0001
Interest Rate Swap /79635 /[Semi-Annual] FIXED [1.911%]/Quarterly LIBOR 0.22063%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2015	02/13/2022		100,000,000	LIBOR [1.911%]			(1,051,093)	(1,927,496)		(1,927,496)	(1,456,422)				529,150		0001
Interest Rate Swap /79677 /[Semi-Annual] FIXED [1.9925%]/Quarterly LIBOR 0.231%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/17/2015	02/19/2022		115,000,000	LIBOR [1.9925%]			(1,284,614)	(2,364,825)		(2,364,825)	(1,618,542)				613,932		0001
Interest Rate Swap /80124 /[Semi-Annual] FIXED [2.002%]/Quarterly LIBOR 0.23038%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2015	03/09/2022		135,000,000	LIBOR [2.002%]			(1,667,100)	(2,908,697)		(2,908,697)	(1,962,406)				736,338		0001
Interest Rate Swap /80484 /[Quarterly] LIBOR [0.23638%]/Semi-Annual FIXED 3.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2015	03/18/2045		4,800,000	3.45% [LIBOR]			128,153	2,129,179		2,129,179	756,962				118,113		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /80538 /[Semi-Annual] LIBOR [1.12913%]/Semi-Annual FIXED 3.197%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	04/13/2027		1,000,000	3.197% [LIBOR]			11,272	134,750		134,750	89,844				12,540		0001
Interest Rate Swap /80542 /[Semi-Annual] LIBOR [1.17913%]/Semi-Annual FIXED 3.34%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	04/13/2030		1,000,000	3.34% [LIBOR]			12,193	105,877		105,877	72,593				15,240		0001
Interest Rate Swap /80671 /[Quarterly] LIBOR [0.251%]/Semi-Annual FIXED 2.1845%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/24/2015	03/26/2030		50,000,000	2.1845% [LIBOR]			637,074	5,961,536		5,961,536	4,640,026				759,934		0001
Interest Rate Swap /82572 /[Semi-Annual] FIXED [2.9705%]/Quarterly LIBOR 0.2375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/29/2015	07/01/2045		75,000,000	LIBOR [2.9705%]			(1,493,841)	(25,067,259)		(25,067,259)	(12,327,886)				1,856,534		0001
Interest Rate Swap /82747 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 2.6155%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/08/2015	07/10/2030		30,000,000	2.6155% [LIBOR]			492,767	4,825,539		4,825,539	2,786,426				463,060		0001
Interest Rate Swap /83032 /[Quarterly] LIBOR [0.21438%]/Semi-Annual FIXED 2.4685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/28/2015	07/30/2027		175,000,000	2.4685% [LIBOR]			2,742,392	21,187,303		21,187,303	13,034,566				2,244,507		0001
Interest Rate Swap /83150 /[Quarterly] LIBOR [0.22013%]/Semi-Annual FIXED 4.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/31/2015	08/04/2045		22,500,000	4.0% [LIBOR]			706,816	12,940,264		12,940,264	4,158,698				557,868		0001
Interest Rate Swap /84229 /[Semi-Annual] FIXED [2.8025%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	09/17/2015	09/21/2045		20,000,000	LIBOR [2.8025%]			(383,817)	(6,277,980)		(6,277,980)	(3,359,777)				497,293		0001
Interest Rate Swap /85111 /[Semi-Annual] FIXED [2.736%]/Quarterly LIBOR 0.21363%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2045		50,000,000	LIBOR [2.736%]			(939,794)	(15,022,153)		(15,022,153)	(8,383,750)				1,246,746		0001
Interest Rate Swap /85114 /[Semi-Annual] FIXED [2.27%]/Quarterly LIBOR 0.21363%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2025		110,000,000	LIBOR [2.27%]			(1,554,946)	(9,876,738)		(9,876,738)	(6,703,373)				1,213,744		0001
Interest Rate Swap /85118 /[Semi-Annual] FIXED [2.0045%]/Quarterly LIBOR 0.21363%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2022		150,000,000	LIBOR [2.0045%]			(1,722,131)	(5,088,633)		(5,088,633)	(3,724,285)				1,025,610		0001
Interest Rate Swap /85161 /[Semi-Annual] FIXED [2.604%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/12/2015	11/16/2035		60,000,000	LIBOR [2.604%]			(1,038,390)	(11,993,673)		(11,993,673)	(7,175,603)				1,157,238		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /85242 /[Semi-Annual] FIXED [2.325%]/Quarterly LIBOR 0.21775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/18/2015	01/19/2028		30,000,000	LIBOR [2.325%]			(408,175)	(3,475,312)		(3,475,312)	(2,361,410)				398,278		0001
Interest Rate Swap /86620 /[Quarterly] LIBOR [0.21575%]/Semi-Annual FIXED 1.968%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/20/2016	01/22/2028		30,000,000	1.968% [LIBOR]			303,794	2,729,969		2,729,969	2,424,757				398,842		0001
Interest Rate Swap /87052 /[Quarterly] LIBOR [0.21363%]/Semi-Annual FIXED 1.713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/10/2016	02/12/2028		25,000,000	1.713% [LIBOR]			214,147	1,832,500		1,832,500	2,065,655				333,542		0001
Interest Rate Swap /87057 /[Quarterly] LIBOR [0.221%]/Semi-Annual FIXED 1.685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2016	02/16/2031		25,000,000	1.685% [LIBOR]			202,913	1,847,646		1,847,646	2,469,277				397,846		0001
Interest Rate Swap /87061 /[Quarterly] LIBOR [0.221%]/Semi-Annual FIXED 1.675%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2016	02/16/2031		25,000,000	1.675% [LIBOR]			200,413	1,822,914		1,822,914	2,469,939				397,846		0001
Interest Rate Swap /87548 /[Quarterly] LIBOR [0.23038%]/Semi-Annual FIXED 3.15%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/07/2016	03/09/2026		40,000,000	3.15% [LIBOR]			953,156	5,575,466		5,575,466	2,309,145				455,631		0001
Interest Rate Swap /87683 /[Semi-Annual] FIXED [1.8355%]/Quarterly LIBOR 0.2165%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/11/2016	03/15/2026		80,000,000	LIBOR [1.8355%]			(880,169)	(5,732,699)		(5,732,699)	(5,395,657)				913,017		0001
Interest Rate Swap /88044 /[Quarterly] LIBOR [0.24013%]/Semi-Annual FIXED 3.265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/24/2016	03/30/2046		25,000,000	3.265% [LIBOR]			573,326	10,554,526		10,554,526	4,441,571				628,117		0001
Interest Rate Swap /88558 /[Quarterly] LIBOR [0.21575%]/Semi-Annual FIXED 1.891%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2016	05/03/2028		73,000,000	1.891% [LIBOR]			752,510	6,336,592		6,336,592	6,060,675				988,874		0001
Interest Rate Swap /88705 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 1.8255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/03/2016	05/05/2028		35,000,000	1.8255% [LIBOR]			339,153	2,872,425		2,872,425	2,918,957				474,440		0001
Interest Rate Swap /89352 /[Quarterly] LIBOR [0.233%]/Semi-Annual FIXED 1.9775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/24/2016	05/26/2031		27,000,000	1.9775% [LIBOR]			295,027	2,797,010		2,797,010	2,680,532				435,571		0001
Interest Rate Swap /89605 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 1.718%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/03/2016	06/07/2028		46,000,000	1.718% [LIBOR]			437,288	3,426,132		3,426,132	3,886,553				627,356		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /89616 /[Semi-Annual] FIXED [3.73%]/Quarterly LIBOR 0.21575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH LCH	1V8Y6QCX6YMJ2OELII46	06/03/2016	08/03/2040		70,000,000	LIBOR [3.73%]			(2,008,885)	(30,575,793)		(30,575,793)	(10,539,178)				1,549,121		0001
Interest Rate Swap /90528 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 1.4145%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	07/08/2016	07/12/2028		40,000,000	1.4145% [LIBOR]			171,950	2,084,561		2,084,561	3,468,161				548,817		0001
Interest Rate Swap /90571 /[Quarterly] LIBOR [0.2245%]/Semi-Annual FIXED 1.0165%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/11/2016	07/13/2021		5,000,000	1.0165% [LIBOR]			1,594	21,882		21,882	73,802				18,371		0001
Interest Rate Swap /91070 /[Quarterly] LIBOR [0.22038%]/Semi-Annual FIXED 1.74125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/16/2016	08/18/2036		45,000,000	1.74125% [LIBOR]			391,431	3,498,996		3,498,996	5,410,209				889,533		0001
Interest Rate Swap /91155 /[Quarterly] LIBOR [0.20488%]/Semi-Annual FIXED 4.4%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/22/2016	08/24/2046		17,000,000	4.4% [LIBOR]			596,119	11,636,003		11,636,003	3,363,071				430,490		0001
Interest Rate Swap /91340 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 1.592%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/30/2016	09/01/2031		25,000,000	1.592% [LIBOR]			174,592	1,601,985		1,601,985	2,532,675				408,312		0001
Interest Rate Swap /91673 /[Quarterly] LIBOR [0.2195%]/Semi-Annual FIXED 4.24%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/12/2016	09/14/2026		52,000,000	4.24% [LIBOR]			1,822,676	10,993,396		10,993,396	2,878,989				621,286		0001
Interest Rate Swap /92047 /[Quarterly] LIBOR [0.21475%]/Semi-Annual FIXED 3.045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	10/26/2041		36,600,000	3.045% [LIBOR]	(380,139)		768,350	11,930,840		11,930,840	5,552,286				835,210		0001
Interest Rate Swap /92066 /[Quarterly] LIBOR [0.2195%]/Semi-Annual FIXED 2.892%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	03/13/2042		58,000,000	2.892% [LIBOR]	(603,185)		1,252,597	17,428,887		17,428,887	8,817,782				1,335,260		0001
Interest Rate Swap /92097 /[Semi-Annual] FIXED [4.025%]/Quarterly LIBOR 0.2195%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	12/13/2041		12,000,000	LIBOR [4.025%]	96,453		(395,118)	(6,176,563)		(6,176,563)	(1,943,322)				274,627		0001
Interest Rate Swap /92099 /[Semi-Annual] FIXED [4.23%]/Quarterly LIBOR 0.22438%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	05/29/2042		9,000,000	LIBOR [4.23%]	75,360		(300,194)	(5,071,156)		(5,071,156)	(1,504,009)				208,219		0001
Interest Rate Swap /92922 /[Semi-Annual] FIXED [1.6865%]/Quarterly LIBOR 0.213%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/04/2016	11/08/2026		37,000,000	LIBOR [1.6865%]			(307,311)	(2,488,972)		(2,488,972)	(2,738,202)				447,838		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /93002 /[Semi-Annual] FIXED [1.83625%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/09/2016	11/14/2026		35,000,000	LIBOR [1.83625%]			(339,933)	(2,663,866)		(2,663,866)	(2,560,630)				424,352		0001
Interest Rate Swap /93050 /[Semi-Annual] FIXED [2.025%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2026		100,000,000	LIBOR [2.025%]			(1,159,986)	(8,713,249)		(8,713,249)	(7,190,192)				1,212,436		0001
Interest Rate Swap /93058 /[Semi-Annual] FIXED [2.0074%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2026		40,000,000	LIBOR [2.0074%]			(456,954)	(3,444,190)		(3,444,190)	(2,880,772)				484,974		0001
Interest Rate Swap /93089 /[Semi-Annual] FIXED [2.165%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/14/2016	11/16/2026		65,000,000	LIBOR [2.165%]			(839,573)	(6,194,703)		(6,194,703)	(4,611,909)				788,083		0001
Interest Rate Swap /93512 /[Semi-Annual] FIXED [1.865%]/Quarterly LIBOR 0.22538%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/01/2016	12/05/2021		120,000,000	LIBOR [1.865%]			(1,234,829)	(1,877,147)		(1,877,147)	(1,463,903)				578,619		0001
Interest Rate Swap /94227 /[Semi-Annual] FIXED [2.741%]/Quarterly LIBOR 0.2195%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/12/2016	12/14/2046		24,000,000	LIBOR [2.741%]			(481,475)	(7,452,057)		(7,452,057)	(4,142,937)				611,411		0001
Interest Rate Swap /94451 /[Semi-Annual] FIXED [2.789%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/16/2016	12/20/2046		55,000,000	LIBOR [2.789%]			(1,065,213)	(17,688,701)		(17,688,701)	(9,541,192)				1,401,421		0001
Interest Rate Swap /96679 /[Quarterly] LIBOR [0.23575%]/Semi-Annual FIXED 2.564%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2017	03/22/2029		40,000,000	2.564% [LIBOR]			672,393	5,783,668		5,783,668	3,413,650				573,760		0001
Interest Rate Swap /96712 /[Quarterly] LIBOR [0.23813%]/Semi-Annual FIXED 2.4745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/22/2017	03/24/2029		65,000,000	2.4745% [LIBOR]			1,029,191	8,932,721		8,932,721	5,578,886				932,926		0001
Interest Rate Swap /97188 /[Quarterly] LIBOR [0.21775%]/Semi-Annual FIXED 2.3055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/17/2017	04/19/2029		50,000,000	2.3055% [LIBOR]			670,542	6,206,342		6,206,342	4,348,910				720,243		0001
Interest Rate Swap /98471 /[Quarterly] LIBOR [0.21925%]/Semi-Annual FIXED 2.325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/14/2017	06/16/2032		70,000,000	2.325% [LIBOR]			1,112,675	10,104,862		10,104,862	7,248,855				1,184,842		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /99617 /[Quarterly] LIBOR [0.21263%]/Semi-Annual FIXED 2.2465%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2029		25,000,000	2.2465% [LIBOR]			342,273	3,035,616		3,035,616	2,230,528				367,423		0001
Interest Rate Swap /99624 /[Quarterly] LIBOR [0.21263%]/Semi-Annual FIXED 4.46%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/21/2017	08/23/2047		15,000,000	4.46% [LIBOR]			534,883	10,781,999		10,781,999	3,083,665				387,177		0001
Interest Rate Swap /99863 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 2.15%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2029		12,000,000	2.15% [LIBOR]			150,659	1,363,824		1,363,824	1,077,769				176,669		0001
Interest Rate Swap /99868 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 2.1765%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2029		35,000,000	2.1765% [LIBOR]			448,696	4,057,008		4,057,008	3,139,683				515,285		0001
Interest Rate Swap /103884 /[Semi-Annual] FIXED [2.6185%]/Quarterly LIBOR 0.22375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/15/2018	02/20/2021		150,000,000	LIBOR [2.6185%]			(2,616,229)	(507,764)		(507,764)	957,448				280,624		0001
Interest Rate Swap /105437 /[Quarterly] LIBOR [0.23013%]/Semi-Annual FIXED 2.851%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/12/2018	04/16/2025		3,000,000	2.851% [LIBOR]			56,583	320,116		320,116	150,104				31,068		0001
Interest Rate Swap 033749 /105599 /[At Maturity] FIXED [4.64%]/At Maturity LIBOR 0.251%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/18/2018	06/25/2026		50,687,657	LIBOR [4.64%]	200,000		(3,127,428)	(20,647,886)		(20,647,886)	(4,774,803)				593,825		0001
Interest Rate Swap /105665 /[Semi-Annual] FIXED [3.091%]/Quarterly LIBOR 0.21475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2030		60,000,000	LIBOR [3.091%]			(1,287,191)	(12,149,121)		(12,149,121)	(5,406,063)				915,860		0001
Interest Rate Swap /106263 /[Semi-Annual] FIXED [3.139%]/Quarterly LIBOR 0.222%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2028		30,000,000	LIBOR [3.139%]			(679,608)	(5,341,141)		(5,341,141)	(2,297,893)				407,492		0001
Interest Rate Swap /106264 /[Semi-Annual] FIXED [3.2005%]/Quarterly LIBOR 0.222%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2038		20,000,000	LIBOR [3.2005%]			(465,372)	(6,288,318)		(6,288,318)	(2,691,929)				416,893		0001
Interest Rate Swap /109617 /[Quarterly] LIBOR [0.23863%]/Semi-Annual FIXED 4.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2018	09/19/2048		11,000,000	4.45% [LIBOR]			398,364	8,124,962		8,124,962	2,339,893				289,626		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /109707 /[Semi-Annual] FIXED [3.199%]/Quarterly LIBOR 0.23863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2018	09/21/2048		40,000,000	LIBOR [3.199%]			(926,234)	(17,435,287)		(17,435,287)	(7,570,291)				1,053,186		0001
Interest Rate Swap /110129 /[Semi-Annual] FIXED [3.138%]/Quarterly LIBOR 0.23838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2023		65,000,000	LIBOR [3.138%]			(1,396,354)	(5,242,953)		(5,242,953)	(1,806,999)				539,931		0001
Interest Rate Swap /110130 /[Semi-Annual] FIXED [3.1705%]/Quarterly LIBOR 0.23838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2025		48,000,000	LIBOR [3.1705%]			(1,046,754)	(6,298,027)		(6,298,027)	(2,543,919)				524,168		0001
Interest Rate Swap /110304 /[Semi-Annual] FIXED [3.2445%]/Quarterly LIBOR 0.22475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/09/2018	10/11/2025		80,000,000	LIBOR [3.2445%]			(1,808,343)	(10,819,088)		(10,819,088)	(4,218,996)				875,443		0001
Interest Rate Swap /113897 /[Quarterly] LIBOR [0.233%]/Semi-Annual FIXED 2.8115%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/25/2019	02/27/2034		40,000,000	2.8115% [LIBOR]			766,859	8,555,557		8,555,557	4,465,039				725,534		0001
Interest Rate Swap /114558 /[Quarterly] LIBOR [0.23575%]/Semi-Annual FIXED 2.7825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2039		35,000,000	2.7825% [LIBOR]			664,819	8,883,257		8,883,257	4,777,075				747,191		0001
Interest Rate Swap /114563 /[Quarterly] LIBOR [0.251%]/Semi-Annual FIXED 2.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2031		32,000,000	2.6% [LIBOR]			543,293	5,290,727		5,290,727	3,100,890				512,000		0001
Interest Rate Swap /114631 /[Quarterly] LIBOR [0.251%]/Semi-Annual FIXED 2.5895%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/22/2019	03/26/2034		25,000,000	2.5895% [LIBOR]			419,787	4,663,158		4,663,158	2,797,402				454,835		0001
Interest Rate Swap /114675 /[Quarterly] LIBOR [0.251%]/Semi-Annual FIXED 3.4425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2019	03/27/2029		50,000,000	3.4425% [LIBOR]			1,253,797	10,856,533		10,856,533	4,068,511				717,635		0001
Interest Rate Swap /115978 /[Quarterly] LIBOR [0.21263%]/Semi-Annual FIXED 2.525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	05/17/2019	05/21/2039		18,000,000	2.525% [LIBOR]			296,907	3,803,430		3,803,430	2,440,537				386,057		0001
Interest Rate Swap /116440 /[Quarterly] LIBOR [0.2305%]/Semi-Annual FIXED 2.345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	05/31/2019	06/04/2049		10,000,000	2.345% [LIBOR]			152,618	2,331,459		2,331,459	1,760,157				266,599		0001
Interest Rate Swap /116501 /[Quarterly] LIBOR [0.22538%]/Semi-Annual FIXED 2.268%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	06/03/2019	06/05/2039		15,000,000	2.268% [LIBOR]			214,804	2,513,064		2,513,064	2,009,844				321,976		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /116630 /[Quarterly] LIBOR [0.22063%]/Semi-Annual FIXED 2.325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	06/07/2019	06/11/2039		10,000,000	2.325% [LIBOR]			160,498	1,774,015		1,774,015	1,344,563				214,767		0001
Interest Rate Swap /116880 /[Quarterly] LIBOR [0.23863%]/Semi-Annual FIXED 2.202%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	06/18/2019	06/20/2039		52,000,000	2.202% [LIBOR]			701,871	8,132,348		8,132,348	6,952,513				1,117,395		0001
Interest Rate Swap /116898 /[Quarterly] LIBOR [0.23863%]/Semi-Annual FIXED 2.2485%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/19/2019	06/21/2039		35,000,000	2.2485% [LIBOR]			477,780	5,752,997		5,752,997	4,692,447				752,296		0001
Interest Rate Swap /118141 /[Quarterly] LIBOR [0.213%]/Semi-Annual FIXED 1.807%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	08/05/2019	08/07/2034		75,000,000	1.807% [LIBOR]			720,977	6,537,613		6,537,613	8,456,005				1,382,932		0001
Interest Rate Swap /118197 /[Quarterly] LIBOR [0.213%]/Semi-Annual FIXED 1.726%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	08/07/2019	08/09/2039		35,000,000	1.726% [LIBOR]			304,665	2,618,201		2,618,201	4,585,765				754,938		0001
Interest Rate Swap /118356 /[Quarterly] LIBOR [0.221%]/Semi-Annual FIXED 1.499%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	08/14/2019	08/16/2029		115,000,000	1.499% [LIBOR]			719,498	6,656,725		6,656,725	10,608,947				1,689,170		0001
Interest Rate Swap /118652 /[Quarterly] LIBOR [0.22438%]/Semi-Annual FIXED 1.5725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	08/23/2019	08/28/2039		30,000,000	1.5725% [LIBOR]			203,768	1,453,240		1,453,240	3,905,133				647,958		0001
Interest Rate Swap /120219 /[Semi-Annual] FIXED [1.6235%]/Quarterly LIBOR 0.20863%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/17/2019	10/21/2026		50,000,000	LIBOR [1.6235%]			(331,520)	(3,171,606)		(3,171,606)	(3,702,211)				602,599		0001
Interest Rate Swap /120893 /[Semi-Annual] FIXED [1.729%]/Quarterly LIBOR 0.221%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	11/12/2019	11/14/2024		85,000,000	LIBOR [1.729%]			(734,388)	(4,643,779)		(4,643,779)	(4,609,675)				836,073		0001
Interest Rate Swap /121362 /[Quarterly] LIBOR [0.2305%]/Semi-Annual FIXED 1.7605%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2019	12/04/2029		7,000,000	1.7605% [LIBOR]			65,917	563,155		563,155	648,907				104,591		0001
Interest Rate Swap /123148 /[Quarterly] LIBOR [0.20588%]/Semi-Annual FIXED 1.7255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/06/2020	02/10/2035		55,000,000	1.7255% [LIBOR]			492,343	4,190,551		4,190,551	4,190,551				1,033,356		0001
Interest Rate Swap /123186 /[Quarterly] LIBOR [0.21363%]/Semi-Annual FIXED 1.76%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/07/2020	02/11/2050		20,000,000	1.76% [LIBOR]			184,486	1,793,667		1,793,667	1,793,667				539,537		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap /123377 /[Quarterly] LIBOR [0.22375%]/Semi-Annual FIXED 1.5565%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/18/2020	02/20/2032		20,000,000	1.5565% [LIBOR]			146,795	1,190,790		1,190,790	1,190,790				333,766		0001
Interest Rate Swap /123580 /[Quarterly] LIBOR [0.2065%]/Semi-Annual FIXED 1.475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/21/2020	02/25/2032		38,000,000	1.475% [LIBOR]			248,249	1,926,923		1,926,923	1,926,923				634,441		0001
Interest Rate Swap /123948 /[Semi-Annual] FIXED [1.1805%]/Quarterly LIBOR 0.22538%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/03/2020	03/05/2032		50,000,000	LIBOR [1.1805%]			(235,462)	(935,495)		(935,495)	(935,495)				835,913		0001
Interest Rate Swap /124106 /[Semi-Annual] FIXED [0.761%]/Quarterly LIBOR 0.2195%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2020	03/13/2035		70,000,000	LIBOR [0.761%]			(177,749)	3,803,542		3,803,542	3,803,542				1,318,901		0001
Interest Rate Swap /124327 /[Semi-Annual] FIXED [0.92%]/Quarterly LIBOR 0.22875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/13/2020	03/17/2050		40,000,000	LIBOR [0.92%]			(144,861)	4,888,044		4,888,044	4,888,044				1,080,926		0001
Interest Rate Swap /124328 /[Semi-Annual] FIXED [0.955%]/Quarterly LIBOR 0.22875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	03/13/2020	03/17/2050		25,000,000	LIBOR [0.955%]			(97,441)	2,834,028		2,834,028	2,834,028				675,578		0001
Interest Rate Swap /124642 /[Semi-Annual] FIXED [0.7525%]/Quarterly LIBOR 0.251%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2020	03/25/2050		65,000,000	LIBOR [0.7525%]			(83,798)	10,704,359		10,704,359	10,704,359				1,757,406		0001
Interest Rate Swap /125210 /[Quarterly] LIBOR [0.22475%]/Semi-Annual FIXED 0.811%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	CITIBANK N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	04/07/2020	04/09/2030		3,100,000	0.811% [LIBOR]			4,168	(17,045)		(17,045)	(17,045)				47,218		0001
Interest Rate Swap /126581 /[Semi-Annual] FIXED [0.679%]/Quarterly LIBOR 0.22438%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	05/26/2020	05/28/2030		90,000,000	LIBOR [0.679%]			(198,098)	1,682,628		1,682,628	1,682,628				1,380,408		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(611,511)		23,723,846	11,827,653	XXX	11,827,653	108,629,197				148,961,137	XXX	XXX
Currency Swap /45337 /GBP/ USD[Quarterly] FIXED [3.733%]/Quarterly FIXED 3.585%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2012	10/20/2024		10,000,000	3.585% [3.733%]			53,303	1,341,100		1,341,100	22,722				97,596		0002
Currency Swap /49143 /GBP/ USD[Semi-Annual] FIXED [4.08%]/Semi-Annual FIXED 4.095%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2012	12/12/2027		6,744,750	4.095% [4.08%]			53,679	947,580		947,580	21,744				88,905		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /49984 /CAD/ USD[Monthly] FIXED [5.635%]/Monthly FIXED 4.9%	ASSET HEDGE	Schedule B	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	12/03/2012	03/01/2023		7,973,181	4.9% [5.635%]			52,895	1,711,821		1,711,821	(197,652)				58,726		0002
Currency Swap /55665 /GBP/ USD[Semi-Annual] FIXED [4.48%]/Semi-Annual FIXED 4.84%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2028		9,500,000	4.84% [4.48%]			93,741	890,081		890,081	(33,917)				128,338		0002
Currency Swap /61607 /GBP/ USD[Semi-Annual] FIXED [3.75%]/Semi-Annual FIXED 4.22%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2026		1,387,800	4.22% [3.75%]			15,251	192,739		192,739	(627)				16,581		0002
Currency Swap /61608 /GBP/ USD[Semi-Annual] FIXED [4.07%]/Semi-Annual FIXED 4.555%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2030		1,387,800	4.555% [4.07%]			16,204	181,368		181,368	(8,115)				21,611		0002
Currency Swap /75431 /GBP/ USD[Semi-Annual] BPLib [2.12988%]/Semi-Annual FIXED 5.092%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2029		5,447,999	5.092% [2.12988]			167,134	1,885,139		1,885,139	122,131				79,418		0002
Currency Swap /75814 /[Semi-Annual] FIXED [3.95%]/Semi-Annual FIXED 3.9453%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	07/22/2014	10/22/2024		1,349,339	3.9453% [3.95%]			10,540	246,658		246,658	(25,333)				13,169		0002
Currency Swap /76938 /GBP/ USD[Semi-Annual] FIXED [3.63%]/Semi-Annual FIXED 4.05%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	09/16/2014	12/16/2024		3,300,356	4.05% [3.63%]			38,824	610,532		610,532	(13,221)				32,838		0002
Currency Swap /77708 /GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.375%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	10/31/2014	12/10/2044		3,200,000	4.375% [3.91%]			39,648	362,521		362,521	(83,681)				78,302		0002
Currency Swap /77835 /EUR/ USD[Semi-Annual] FIXED [2.69%]/Semi-Annual FIXED 4.531%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/07/2014	12/10/2024		3,224,000	4.531% [2.69%]			66,281	139,752		139,752	(156,545)				31,997		0002
Currency Swap /78058 /AUD/ USD[Quarterly] [1.97%]/Quarterly LIBOR 1.6535%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	11/24/2014	11/21/2024		3,862,436	1.6535% [1.97%]			22,918	381,284		381,284	(383,941)				38,090		0002
Currency Swap /78873 /CAD/ USD[Quarterly] FIXED [5.375%]/Quarterly FIXED 5.172%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	12/23/2014	04/30/2034		3,379,000	5.172% [5.375%]			17,332	402,709		402,709	(93,587)				61,684		0002
Currency Swap /80832 /CAD/ USD[Monthly] FIXED [3.8%]/Monthly FIXED 3.802%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	01/23/2015	04/01/2025		2,800,692	3.802% [3.8%]			8,016	94,266		94,266	(77,298)				28,869		0002
Currency Swap /79737 /EUR/ USD[Semi-Annual] FIXED [1.39%]/Semi-Annual FIXED 3.385%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	02/19/2015	04/13/2025		2,733,360	3.385% [1.39%]			54,458	(109,874)		(109,874)	(132,620)				28,307		0002
Currency Swap /79944 /GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi-Annual FIXED 3.41%	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	02/26/2015	04/29/2025		2,774,160	3.41% [2.84%]			28,999	384,269		384,269	(16,206)				28,863		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /80550 /EUR/ USD[Semi-Annual] FIXED [2.197%]/Semi-Annual FIXED 4.415%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2015	12/31/2029		4,027,949	4.415% [2.197%]			84,771	(495,697)		(495,697)	(252,113)				60,419		0002
Currency Swap /80688 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2015	06/01/2025		474,939	3.764% [3.5%]			2,463	16,646		16,646	(12,985)				4,993		0002
Currency Swap /80690 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2015	06/01/2025		639,714	3.764% [3.5%]			3,318	22,422		22,422	(17,490)				6,725		0002
Currency Swap /80691 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2015	06/01/2025		643,591	3.764% [3.5%]			3,338	22,557		22,557	(17,596)				6,765		0002
Currency Swap /80746 /CAD/ USD[Quarterly] FIXED [5.375%]/Quarterly FIXED 5.341%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2015	04/30/2034		1,846,278	5.341% [5.375%]			6,697	88,602		88,602	(61,678)				33,717		0002
Currency Swap /80798 /EUR/ USD[Quarterly] FIXED [2.59%]/Quarterly FIXED 4.64%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/27/2015	12/31/2036		2,235,760	4.64% [2.59%]	13,255		47,733	(37,618)		(37,618)	(121,021)				44,715		0002
Currency Swap /80935 /GBP/ USD[Quarterly] FIXED [3.03%]/Quarterly FIXED 3.676%	ASSET HEDGE	Schedule D	Currency	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/02/2015	04/20/2027		5,000,000	3.676% [3.03%]			52,250	505,766		505,766	(26,088)				62,799		0002
Currency Swap /81053 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi-Annual FIXED 4.3425%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2030		1,464,400	4.3425% [3.57%]			17,780	134,690		134,690	(14,556)				22,365		0002
Currency Swap /81068 /GBP/ USD[Semi-Annual] FIXED [3.81%]/Semi-Annual FIXED 4.59%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2035		1,464,400	4.59% [3.81%]			18,324	102,206		102,206	(33,972)				27,717		0002
Currency Swap /81086 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 4.76%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2040		2,050,160	4.76% [3.98%]			26,085	64,221		64,221	(82,736)				45,069		0002
Currency Swap /81256 /GBP/ USD[Semi-Annual] FIXED [3.03%]/Semi-Annual FIXED 3.608%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2015	05/21/2040		4,809,600	3.608% [3.03%]			49,104	158,175		158,175	(161,984)				105,893		0002
Currency Swap /81259 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi-Annual FIXED 4.05%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/22/2015	06/01/2030		4,959,900	4.05% [3.47%]			53,519	521,185		521,185	(34,747)				76,155		0002
Currency Swap /81311 /GBP/ USD[Semi-Annual] FIXED [2.77%]/Semi-Annual FIXED 3.2575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/24/2015	05/27/2025		2,118,200	3.2575% [2.77%]			19,234	243,990		243,990	(4,391)				22,241		0002
Currency Swap /81447 /GBP/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 4.283%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2015	05/27/2035		4,992,160	4.283% [3.68%]			58,921	487,933		487,933	(92,218)				94,752		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /82440 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-Annual FIXED 4.465%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2015	06/25/2022		1,533,030	4.465% [2.61%]			27,652	(134,212)		(134,212)	(114,267)				9,357		0002
Currency Swap /84526 /GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi-Annual FIXED 3.089%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/02/2015	01/06/2023		1,979,900	3.089% [2.84%]			13,784	215,502		215,502	(24,327)				14,070		0002
Currency Swap /84527 /GBP/ USD[Semi-Annual] FIXED [3.05%]/Semi-Annual FIXED 3.456%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/02/2015	01/06/2026		1,370,700	3.456% [3.05%]			12,148	163,481		163,481	(243)				15,356		0002
Currency Swap /84837 /GBP/ USD[Semi-Annual] FIXED [3.76%]/Semi-Annual FIXED 4.36%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2035		1,070,300	4.36% [3.76%]			12,889	107,603		107,603	(19,027)				20,678		0002
Currency Swap /84838 /GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.58%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2040		1,070,300	4.58% [3.91%]			13,896	80,901		80,901	(35,141)				23,891		0002
Currency Swap /84854 /GBP/ USD[Semi-Annual] FIXED [3.99%]/Semi-Annual FIXED 4.7135%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/27/2015	12/08/2045		2,907,000	4.7135% [3.99%]			39,736	134,559		134,559	(155,123)				72,588		0002
Currency Swap /85055 /GBP/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 3.7475%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2015	03/03/2027		4,880,000	3.7475% [3.34%]			45,708	581,858		581,858	1,100				60,657		0002
Currency Swap /85251 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual FIXED 4.131%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/19/2015	02/18/2041		3,056,000	4.131% [3.38%]			39,501	255,685		255,685	(104,174)				68,573		0002
Currency Swap /85252 /GBP/ USD[Semi-Annual] FIXED [3.46%]/Semi-Annual FIXED 4.264%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2015	02/18/2046		305,600	4.264% [3.46%]			4,151	18,310		18,310	(15,151)				7,661		0002
Currency Swap /85414 // USD[Annual] FIXED [1.01%]/Semi-Annual FIXED 4.26%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2015	08/15/2026		2,063,476	4.26% [1.01%]			65,301	(108,367)		(108,367)	(96,780)				24,481		0002
Currency Swap /85415 // USD[Annual] FIXED [1.17%]/Semi-Annual FIXED 4.4%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2015	08/15/2028		4,913,039	4.4% [1.17%]			153,831	(163,852)		(163,852)	(189,045)				67,855		0002
Currency Swap /85442 /EUR/ USD[Semi-Annual] FIXED [2.48%]/Semi-Annual FIXED 4.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/25/2015	12/15/2035		4,337,800	4.128% [2.48%]			63,045	(1,018,142)		(1,018,142)	(447,190)				83,889		0002
Currency Swap /85804 /EUR/ USD[Semi-Annual] FIXED [2.125%]/Semi-Annual FIXED 4.021%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/07/2015	12/31/2021		831,418	4.021% [2.125%]			25,617	(105,260)		(105,260)	(33,611)				4,157		0002
Currency Swap /86056 /EUR/ USD[Semi-Annual] FIXED [3.249%]/Semi-Annual FIXED 4.98%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036		1,842,800	4.98% [3.249%]			28,752	(388,828)		(388,828)	(191,013)				35,733		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /86065 /GBP/ USD[Semi-Annual] FIXED [4.184%]/Semi-Annual FIXED 4.9325%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036		2,831,000	4.9325% [4.184%]			37,634	247,821		247,821	(62,146)				54,895		0002
Currency Swap /86591 /EUR/ USD[Semi-Annual] FIXED [1.839%]/Semi-Annual FIXED 3.455%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2026		5,037,000	3.455% [1.839%]			77,502	(528,209)		(528,209)	(231,306)				57,706		0002
Currency Swap /86802 /EUR/ USD[Semi-Annual] FIXED [2.739%]/Semi-Annual FIXED 4.38625%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2016	02/08/2034		4,981,800	4.38625% [2.739%]			74,740	(946,121)		(946,121)	(425,719)				90,190		0002
Currency Swap /87331 /GBP/ USD[Semi-Annual] FIXED [3.8%]/Semi-Annual FIXED 4.71%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	03/30/2041		2,505,600	4.71% [3.8%]			30,233	(79,011)		(79,011)	(124,914)				56,376		0002
Currency Swap /87513 /EUR/ USD[Semi-Annual] FIXED [3.75%]/Semi-Annual FIXED 5.976%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/04/2016	12/31/2045		4,583,821	5.976% [3.75%]			97,768	(821,158)		(821,158)	(551,638)				114,596		0002
Currency Swap /87880 /GBP/ USD[Semi-Annual] FIXED [3.5%]/Semi-Annual FIXED 4.2225%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2016	04/20/2034		4,338,000	4.2225% [3.5%]			48,429	220,829		220,829	(89,099)				79,131		0002
Currency Swap /87921 /GBP/ USD[Semi-Annual] FIXED [3.875%]/Semi-Annual FIXED 4.407%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/21/2016	03/30/2026		7,185,000	4.407% [3.875%]			67,316	466,164		466,164	(32,507)				82,315		0002
Currency Swap /88015 /GBP/ USD[Semi-Annual] FIXED [3.77%]/Semi-Annual FIXED 4.56%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/22/2016	04/27/2036		1,848,600	4.56% [3.77%]			21,404	39,754		39,754	(55,511)				36,190		0002
Currency Swap /88003 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 4.9925%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2016	04/05/2046		4,942,000	4.9925% [3.98%]			67,962	(148,565)		(148,565)	(329,941)				124,191		0002
Currency Swap /88161 /GBP/ USD[Quarterly] FIXED [3.41%]/Quarterly FIXED 3.9575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/29/2016	04/04/2026		4,862,000	3.9575% [3.41%]			43,216	287,537		287,537	(22,610)				55,807		0002
Currency Swap /88191 /GBP/ USD[Quarterly] FIXED [3.24%]/Quarterly FIXED 3.7775%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/01/2016	04/12/2028		4,963,000	3.7775% [3.24%]			41,549	205,447		205,447	(32,826)				66,955		0002
Currency Swap /88566 /EUR/ USD[Semi-Annual] FIXED [1.92%]/Semi-Annual FIXED 3.782%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/28/2016	06/01/2026		4,532,400	3.782% [1.92%]			83,779	(235,330)		(235,330)	(201,740)				52,759		0002
Currency Swap /89027 /EUR/ USD[Semi-Annual] FIXED [2.454%]/Semi-Annual FIXED 4.212%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2016	11/30/2040		4,213,133	4.212% [2.454%]			75,761	(467,086)		(467,086)	(323,453)				94,020		0002
Currency Swap /89358 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-Annual FIXED 3.62%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/25/2016	07/20/2028		4,998,000	3.62% [3.18%]			42,181	372,399		372,399	(17,680)				68,711		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /89367 /GBP/ USD[Semi-Annual] FIXED [3.33%]/Semi-Annual FIXED 3.829%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/25/2016	07/20/2031		2,940,000	3.829% [3.33%]			27,107	185,216		185,216	(34,575)				47,769		0002
Currency Swap /89402 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 3.85%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2016	07/20/2051		1,907,100	3.85% [3.01%]			23,215	(56,774)		(56,774)	(147,401)				52,713		0002
Currency Swap /89542 /CAD/ [Semi-Annual] FIXED [3.926%]/Semi-Annual FIXED 3.96%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/31/2016	01/31/2035		3,404,081	3.96% [3.926%]			4,557	(51,431)		(51,431)	(106,092)				63,866		0002
Currency Swap /89568 /EUR/ USD[Semi-Annual] FIXED [1.43%]/Semi-Annual FIXED 3.2925%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2016	06/27/2026		2,232,000	3.2925% [1.43%]			40,857	(147,313)		(147,313)	(99,913)				26,173		0002
Currency Swap /89569 /GBP/ USD[Semi-Annual] FIXED [2.8%]/Semi-Annual FIXED 3.31%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/02/2016	06/27/2026		2,884,000	3.31% [2.8%]			23,600	186,009		186,009	(9,345)				33,818		0002
Currency Swap /89608 /EUR/ USD[Semi-Annual] FIXED [2.02%]/Semi-Annual FIXED 3.973%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/03/2016	06/28/2023		2,260,000	3.973% [2.02%]			43,695	(141,604)		(141,604)	(139,353)				17,831		0002
Currency Swap /89931 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-Annual FIXED 4.0325%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2016	08/31/2041		1,840,800	4.0325% [3.18%]			21,239	(29,073)		(29,073)	(95,422)				41,845		0002
Currency Swap /90136 /EUR/ USD[Semi-Annual] FIXED [2.34%]/Semi-Annual FIXED 4.21%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/21/2016	06/29/2026		5,655,000	4.21% [2.34%]			104,583	(310,097)		(310,097)	(256,289)				66,311		0002
Currency Swap /90166 /EUR/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 5.2%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/22/2016	06/30/2038		1,799,353	5.2% [3.34%]			34,375	(182,794)		(182,794)	(139,852)				37,636		0002
Currency Swap /90168 /EUR/ USD[Semi-Annual] FIXED [3.4%]/Semi-Annual FIXED 5.295%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/22/2016	09/30/2041		4,638,989	5.295% [3.4%]			89,899	(534,885)		(534,885)	(428,818)				105,658		0002
Currency Swap /94314 /GBP/ USD[Quarterly] FIXED [3.64%]/Quarterly FIXED 4.806%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2016	04/12/2028		2,227,750	4.806% [3.64%]			26,878	(103,757)		(103,757)	(42,150)				30,054		0002
Currency Swap /95494 /GBP/ USD[Semi-Annual] FIXED [4.043%]/Semi-Annual FIXED 5.37%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2017	12/31/2035		2,106,811	5.37% [4.043%]			26,418	(124,156)		(124,156)	(61,305)				40,798		0002
Currency Swap /97233 /GBP/ USD[Semi-Annual] FIXED [2.49%]/Semi-Annual FIXED 3.919%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2017	07/20/2042		4,476,500	3.919% [2.49%]			63,610	(258,201)		(258,201)	(302,473)				103,928		0002
Currency Swap /97350 /EUR/ USD[Semi-Annual] FIXED [1.82%]/Semi-Annual FIXED 3.795%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/28/2017	05/11/2029		1,201,200	3.795% [1.82%]			22,742	(123,344)		(123,344)	(68,223)				17,366		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /97372 /JPY/ USD[Semi-Annual] FIXED [0.65%]/Semi-Annual FIXED 3.683%	Portfolio Hedge	Schedule D	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	05/02/2017	05/11/2032		4,991,087	3.683% [0.65%]			149,720	324,160		324,160	202,654				84,111		0002
Currency Swap /97521 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual FIXED 4.8055%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/09/2017	06/15/2037		1,444,281	4.8055% [3.38%]			20,957	(49,986)		(49,986)	(66,381)				29,298		0002
Currency Swap /97524 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi-Annual FIXED 4.9825%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/09/2017	06/15/2042		1,444,281	4.9825% [3.47%]			22,223	(66,962)		(66,962)	(91,692)				33,453		0002
Currency Swap /97571 /CAD/ [Quarterly] FIXED [3.54%]/Semi-Annual FIXED 4.228%	Portfolio Hedge	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2017	05/31/2024		2,623,907	4.228% [3.54%]			15,622	(157,976)		(157,976)	(99,186)				24,262		0002
Currency Swap /97607 /GBP/ USD[Semi-Annual] FIXED [2.64%]/Semi-Annual FIXED 4.049%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/17/2017	08/02/2042		2,978,500	4.049% [2.64%]			42,683	(137,247)		(137,247)	(185,096)				69,198		0002
Currency Swap /97707 /EUR/ USD[Semi-Annual] FIXED [3.748%]/Semi-Annual FIXED 5.56375%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2017	06/30/2050		4,476,000	5.56375% [3.748%]			77,938	(1,516,518)		(1,516,518)	(967,571)				121,555		0002
Currency Swap /97966 /EUR/ USD[Semi-Annual] FIXED [1.76%]/Semi-Annual FIXED 3.88625%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2017	07/06/2027		4,476,000	3.88625% [1.76%]			93,622	(248,170)		(248,170)	(231,703)				57,146		0002
Currency Swap /97884 /EUR/ USD[Semi-Annual] FIXED [1.77%]/Semi-Annual FIXED 3.7525%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027		5,035,500	3.7525% [1.77%]			98,069	(323,133)		(323,133)	(246,451)				64,829		0002
Currency Swap /98216 /EUR/ USD[Semi-Annual] FIXED [2.21%]/Semi-Annual FIXED 4.117%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2029		3,040,200	4.117% [2.21%]			57,080	(218,525)		(218,525)	(168,226)				44,292		0002
Currency Swap /98218 /EUR/ USD[Semi-Annual] FIXED [1.96%]/Semi-Annual FIXED 3.97%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2017	06/27/2027		2,026,800	3.97% [1.96%]			40,209	(112,963)		(112,963)	(98,770)				25,817		0002
Currency Swap /98720 /GBP/ USD[Semi-Annual] FIXED [3.938%]/Semi-Annual FIXED 5.475%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/19/2017	06/18/2047		4,984,200	5.475% [3.938%]			56,094	16,249		16,249	15,226				128,216		0002
Currency Swap /98616 /CAD/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 3.95%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2017	09/20/2027		2,330,827	3.95% [3.68%]			6,956	(56,398)		(56,398)	(82,991)				30,211		0002
Currency Swap /98799 /GBP/ USD[Semi-Annual] FIXED [2.86%]/Semi-Annual FIXED 3.998%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/29/2017	09/28/2032		4,940,000	3.998% [2.86%]			58,027	(173,984)		(173,984)	(146,345)				84,631		0002
Currency Swap /98811 /GBP/ USD[Semi-Annual] FIXED [3.27%]/Semi-Annual FIXED 4.513%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2017	09/27/2037		2,600,000	4.513% [3.27%]			33,424	(129,561)		(129,561)	(117,379)				53,189		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /98818 /GBP/ USD[Semi-Annual] FIXED [3.37%]/Semi-Annual FIXED 4.688%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/30/2017	09/27/2042		2,600,000	4.688% [3.37%]			35,391	(207,297)		(207,297)	(173,498)				60,628		0002
Currency Swap /98866 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi-Annual FIXED 4.814%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/03/2017	07/05/2021		4,755,450	4.814% [3.57%]			60,576	(244,984)		(244,984)	(141,596)				17,146		0002
Currency Swap /98888 /EUR/ USD[Semi-Annual] FIXED [2.55%]/Semi-Annual FIXED 4.697%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/05/2017	09/30/2028		4,980,800	4.697% [2.55%]			105,924	(230,856)		(230,856)	(261,040)				69,375		0002
Currency Swap /98976 /EUR/ USD[Semi-Annual] FIXED [2.82%]/Semi-Annual FIXED 4.888%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/11/2017	07/18/2027		5,016,000	4.888% [2.82%]			103,603	(213,629)		(213,629)	(250,643)				64,187		0002
Currency Swap /99005 /GBP/ USD[Semi-Annual] FIXED [3.19%]/Semi-Annual FIXED 4.4015%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	07/13/2017	08/16/2027		3,491,100	4.4015% [3.19%]			43,141	(83,852)		(83,852)	(57,531)				44,946		0002
Currency Swap /99274 /EUR/ USD[Semi-Annual] FIXED [2.75%]/Semi-Annual FIXED 4.621%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/28/2017	09/30/2029		822,500	4.621% [2.75%]			16,042	(19,560)		(19,560)	(42,178)				12,165		0002
Currency Swap /99275 /GBP/ USD[Semi-Annual] FIXED [3.7%]/Semi-Annual FIXED 5.106%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/28/2017	09/28/2037		4,981,800	5.106% [3.7%]			73,933	(108,621)		(108,621)	(239,460)				101,914		0002
Currency Swap /99282 /EUR/ USD[Semi-Annual] FIXED [2.87%]/Semi-Annual FIXED 4.67%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/28/2017	11/29/2030		2,585,000	4.67% [2.87%]			48,668	(95,777)		(95,777)	(145,002)				40,688		0002
Currency Swap /99419 /EUR/ USD[Semi-Annual] FIXED [1.05%]/Semi-Annual FIXED 3.152%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/03/2017	09/06/2023		3,555,000	3.152% [1.05%]			76,107	(4,079)		(4,079)	(197,465)				29,099		0002
Currency Swap /99503 /GBP/ USD[Semi-Annual] FIXED [5.08%]/Semi-Annual FIXED 6.453%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/11/2017	08/14/2021		910,000	6.453% [5.08%]			13,093	(41,767)		(41,767)	(29,094)				3,611		0002
Currency Swap /99866 /GBP/ USD[Quarterly] FIXED [3.37%]/Quarterly FIXED 4.6565%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	08/29/2017	06/20/2025		3,699,720	4.6565% [3.37%]			48,422	(84,138)		(84,138)	(61,619)				39,110		0002
Currency Swap /100675 /CAD/ USD[Monthly] FIXED [5.35%]/Monthly FIXED 5.3275%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/10/2017	03/01/2023		3,625,619	5.3275% [5.35%]			12,497	77,466		77,466	(97,634)				26,704		0002
Currency Swap /101219 /GBP/ USD[Semi-Annual] FIXED [3.263%]/Semi-Annual FIXED 4.522%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/09/2017	05/31/2033		3,385,462	4.522% [3.263%]			46,864	(42,639)		(42,639)	(70,671)				59,655		0002
Currency Swap /103431 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-Annual FIXED 5.31%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	02/01/2018	12/31/2025		4,339,558	5.31% [2.61%]			141,902	260,273		260,273	(374,997)				48,518		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /104160 /GBP/ USD[Semi-Annual] FIXED [2.66%]/Semi-Annual FIXED 4.14%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		417,900	4.14% [2.66%]			7,061	36,925		36,925	(5,480)				5,711		0002
Currency Swap /104665 /EUR/ USD[Semi-Annual] FIXED [2.92%]/Semi-Annual FIXED 5.4065%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2018	03/23/2028		3,321,000	5.4065% [2.92%]			91,067	298,723		298,723	(144,472)				44,649		0002
Currency Swap /105014 /GBP/ USD[Semi-Annual] FIXED [3.25%]/Semi-Annual FIXED 4.96%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/27/2018	04/25/2048		2,971,500	4.96% [3.25%]			59,559	420,645		420,645	(198,841)				77,672		0002
Currency Swap /105017 /GBP/ USD[Semi-Annual] FIXED [3.4%]/Semi-Annual FIXED 5.15%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/27/2018	04/25/2048		1,981,000	5.15% [3.4%]			40,768	293,336		293,336	(133,818)				51,781		0002
Currency Swap /105276 /GBP/ USD[Quarterly] FIXED [3.24%]/Quarterly FIXED 4.718%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/09/2018	04/06/2025		4,725,401	4.718% [3.24%]			84,258	406,085		406,085	(73,534)				48,823		0002
Currency Swap /108222 /EUR/ USD[Semi-Annual] FIXED [2.96%]/Semi-Annual FIXED 5.489%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/25/2018	07/27/2030		4,680,000	5.489% [2.96%]			123,791	136,213		136,213	(272,916)				72,427		0002
Currency Swap /108494 /EUR/ USD[Semi-Annual] FIXED [1.86%]/Semi-Annual FIXED 4.9105%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/01/2018	08/28/2023		4,914,000	4.9105% [1.86%]			152,161	52,697		52,697	(318,669)				40,072		0002
Currency Swap /108637 /GBP/ USD[Semi-Annual] FIXED [2.75%]/Semi-Annual FIXED 4.235%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2028		1,935,000	4.235% [2.75%]			29,010	(10,806)		(10,806)	(39,195)				27,107		0002
Currency Swap /109295 /GBP/ USD[Semi-Annual] FIXED [5.01%]/Semi-Annual FIXED 6.70375%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2018	09/11/2030		5,031,000	6.70375% [5.01%]			86,752	(5,934)		(5,934)	(134,206)				78,345		0002
Currency Swap /109695 /GBP/ USD[Semi-Annual] FIXED [3.0%]/Semi-Annual FIXED 4.6085%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2018	09/28/2048		4,978,000	4.6085% [3.0%]			83,118	(92,258)		(92,258)	(406,576)				131,093		0002
Currency Swap /109952 /EUR/ USD[Semi-Annual] FIXED [2.46%]/Semi-Annual FIXED 5.1171%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/26/2018	10/25/2028		4,914,000	5.1171% [2.46%]			133,564	181,939		181,939	(256,054)				68,708		0002
Currency Swap /111284 /GBP/ USD[Monthly] FIXED [3.201%]/Semi-Annual FIXED 4.876%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/15/2018	03/31/2036		5,460,020	4.876% [3.201%]			91,864	(37,428)		(37,428)	(90,468)				106,610		0002
Currency Swap /113539 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 4.49%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,940,000	4.49% [3.01%]			75,019	(100,043)		(100,043)	(250,630)				105,836		0002
Currency Swap /113663 /GBP/ USD[Quarterly] FIXED [2.72%]/Quarterly FIXED 4.109%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/15/2019	04/20/2031		4,864,000	4.109% [2.72%]			67,401	(116,260)		(116,260)	(133,512)				78,090		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /113902 /GBP/ USD[Semi-Annual] FIXED [2.94%]/Semi-Annual FIXED 4.2175%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2031		4,346,100	4.2175% [2.94%]			58,782	15,462		15,462	(106,957)				71,116		0002
Currency Swap /113904 /GBP/ USD[Semi-Annual] FIXED [3.22%]/Semi-Annual FIXED 4.675%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		2,238,900	4.675% [3.22%]			34,416	(42,324)		(42,324)	(124,858)				52,160		0002
Currency Swap /114026 /EUR/ USD[Semi-Annual] FIXED [2.22%]/Semi-Annual FIXED 4.7625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/01/2019	04/01/2029		4,902,000	4.7625% [2.22%]			122,699	(69,623)		(69,623)	(314,213)				70,442		0002
Currency Swap /114115 // USD[Annual] FIXED [3.877%]/Semi-Annual FIXED 4.234%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2019	12/31/2036		4,988,831	4.234% [3.877%]			17,442	26,115		26,115	(221,913)				99,777		0002
Currency Swap /114197 /GBP/ USD[Annual] FIXED [3.29%]/Annual FIXED 4.661%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	03/08/2019	03/25/2034		4,960,900	4.661% [3.29%]			70,792	(17,988)		(17,988)	(126,544)				90,256		0002
Currency Swap /114449 /EUR/ USD[Semi-Annual] FIXED [2.43%]/Semi-Annual FIXED 4.485%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/15/2019	04/30/2044		4,985,200	4.485% [2.43%]			101,591	(716,059)		(716,059)	(870,906)				120,395		0002
Currency Swap /114742 /EUR/ USD[Semi-Annual] FIXED [2.7%]/Semi-Annual FIXED 5.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		4,941,200	5.128% [2.7%]			117,831	(163,914)		(163,914)	(272,116)				71,263		0002
Currency Swap /114988 /GBP/ USD[Semi-Annual] FIXED [3.3%]/Semi-Annual FIXED 4.695%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2019	07/02/2039		3,120,000	4.695% [3.3%]			44,854	(128,242)		(128,242)	(173,056)				67,116		0002
Currency Swap /115124 /AUD/ USD[Semi-Annual] FIXED [4.21%]/Semi-Annual FIXED 4.12%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/11/2019	07/17/2034		3,495,170	4.12% [4.21%]			1,638	(241,704)		(241,704)	(260,990)				64,329		0002
Currency Swap /115215 /EUR/ USD[Semi-Annual] FIXED [2.368%]/Semi-Annual FIXED 4.95%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/15/2019	12/31/2035		7,732,586	4.95% [2.368%]			209,810	(242,903)		(242,903)	(518,388)				149,741		0002
Currency Swap /115340 /EUR/ USD[Semi-Annual] FIXED [1.5%]/Semi-Annual FIXED 3.9%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/17/2019	06/14/2029		4,972,000	3.9% [1.5%]			118,600	(111,666)		(111,666)	(266,174)				72,308		0002
Currency Swap /117607 /CAD/ USD[Monthly] FIXED [5.94%]/Monthly FIXED 6.0775%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/18/2019	03/01/2023		2,803,154	6.0775% [5.94%]			8,009	(74,738)		(74,738)	(75,407)				20,647		0002
Currency Swap /120539 /EUR/ USD[Semi-Annual] FIXED [1.809%]/Semi-Annual FIXED 3.96%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/29/2019	11/13/2029		4,999,500	3.96% [1.809%]			107,128	(339,363)		(339,363)	(285,540)				74,449		0002
Currency Swap /120985 /EUR/ USD[Semi-Annual] FIXED [1.884%]/Semi-Annual FIXED 3.931%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2019	12/11/2031		5,530,000	3.931% [1.884%]			109,903	(536,148)		(536,148)	(431,236)				91,496		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /120987 /EUR/ USD[Semi-Annual] FIXED [2.226%]/Semi-Annual FIXED 4.3375%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2019	12/04/2029		2,027,667	4.3375% [2.226%]			42,065	(178,010)		(178,010)	(139,908)				30,296		0002
Currency Swap /120988 /EUR/ USD[Semi-Annual] FIXED [2.436%]/Semi-Annual FIXED 4.53625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2019	12/04/2031		2,027,667	4.53625% [2.436%]			41,696	(203,049)		(203,049)	(164,457)				33,518		0002
Currency Swap /123138 /EUR/ USD[Quarterly] FIXED [1.96%]/Quarterly FIXED 4.003%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026		2,084,300	4.003% [1.96%]			30,348	(178,497)		(178,497)	(178,497)				24,396		0002
Currency Swap /123237 /EUR/ USD[Semi-Annual] FIXED [1.83%]/Semi-Annual FIXED 3.838%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		2,069,100	3.838% [1.83%]			31,871	(207,803)		(207,803)	(207,803)				31,379		0002
Currency Swap /123292 /EUR/ USD[Semi-Annual] FIXED [1.15%]/Semi-Annual FIXED 3.009%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/14/2020	05/14/2032		759,500	3.009% [1.15%]			8,488	(90,871)		(90,871)	(90,871)				12,805		0002
Currency Swap /123342 /EUR/ USD[Semi-Annual] FIXED [2.2%]/Semi-Annual FIXED 4.159%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/18/2020	12/31/2038		3,880,460	4.159% [2.2%]			63,944	(507,045)		(507,045)	(507,045)				82,317		0002
Currency Swap /123370 /EUR/ USD[Semi-Annual] FIXED [3.53%]/Semi-Annual FIXED 5.6475%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/18/2020	03/31/2027		1,470,528	5.6475% [3.53%]			21,150	(186,253)		(186,253)	(186,253)				18,382		0002
Currency Swap /123457 /GBP/ USD[Semi-Annual] FIXED [2.948%]/Semi-Annual FIXED 3.791%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2020	12/31/2037		4,631,925	3.791% [2.948%]			36,232	(305,058)		(305,058)	(305,058)				95,490		0002
Currency Swap /123984 /EUR/ USD[Semi-Annual] FIXED [1.73%]/Semi-Annual FIXED 3.29%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2020	03/26/2032		4,923,600	3.29% [1.73%]			56,691	(599,887)		(599,887)	(599,887)				82,571		0002
Currency Swap /124017 /GBP/ USD[Semi-Annual] FIXED [2.116%]/Semi-Annual FIXED 2.475%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/06/2020	02/13/2035		4,947,600	2.475% [2.116%]			15,737	(687,624)		(687,624)	(687,624)				92,957		0002
Currency Swap /124196 /EUR/ USD[Semi-Annual] FIXED [1.81%]/Semi-Annual FIXED 3.145%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/12/2020	03/26/2030		4,674,600	3.145% [1.81%]			45,343	(641,653)		(641,653)	(641,653)				71,048		0002
Currency Swap /124199 /GBP/ USD[Semi-Annual] FIXED [2.55%]/Semi-Annual FIXED 2.71%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/12/2020	03/26/2025		4,403,000	2.71% [2.55%]			3,643	(455,918)		(455,918)	(455,918)				45,332		0002
Currency Swap /124720 /EUR/ USD[Semi-Annual] FIXED [3.13%]/Semi-Annual FIXED 4.137%	ASSET HEDGE	Schedule D	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLI0R75625	03/25/2020	02/12/2030		4,968,000	4.137% [3.13%]			28,572	(1,149,106)		(1,149,106)	(1,149,106)				75,015		0002
Currency Swap /126473 /AUD/ USD[Semi-Annual] FIXED [4.265%]/Semi-Annual FIXED 3.723%	ASSET HEDGE	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	07/07/2030		4,955,960	3.723% [4.265%]			(24,236)	(1,328,870)		(1,328,870)	(1,328,870)				76,457		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /127068 /EUR/ USD[Quarterly] E-BOR [3.457%]/Quarterly LIBOR 4.4965%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2020	03/31/2024		7,917,000	4.4965% [3.457%]			37,236	(714,584)		(714,584)	(714,584)				71,253		0002
Currency Swap /131776 /GBP/ USD[Semi-Annual] FIXED [3.0%]/Semi-Annual FIXED 3.235%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/03/2020	12/04/2023		2,824,290	3.235% [3.0%]			495	(35,941)		(35,941)	(35,941)				24,172		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										13,255		7,377,972	(4,481,374)	XXX	(4,481,374)	(26,172,491)				8,063,934	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(598,256)		31,101,818	7,346,279	XXX	7,346,279	82,456,706				157,025,071	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										(611,511)		23,723,846	11,827,653	XXX	11,827,653	108,629,197				148,961,137	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										13,255		7,377,972	(4,481,374)	XXX	(4,481,374)	(26,172,491)				8,063,934	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(598,256)		31,101,818	7,346,279	XXX	7,346,279	82,456,706				157,025,071	XXX	XXX
FNCL 3.5 1/21 FIXED COUPON 3.50000 /131731	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	12/01/2020	01/14/2021		30,000,000	105.54687500				35,534		35,534	35,534				30,000		0013
FNCL 2 1/21 FIXED COUPON 2.000000 /131735	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/01/2020	01/14/2021		15,000,000	103.56250000				52,337		52,337	52,337				15,000		0013
G2SF 2 1/21 FIXED COUPON 2.000000 /131736	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/01/2020	01/21/2021		15,000,000	104.20312500				56,683		56,683	56,683				18,371		0013
REC 2449320.59 USD PAY [2067000.00] EUR /129578	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/17/2020	01/21/2021		2,449,321	1.18496400				(80,321)		(80,321)	(80,321)				3,000		0002
REC 995000.00 EUR PAY [1182376.41] USD /129620	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/18/2020	01/21/2021		1,182,376	1.18831800				42,097		42,097	42,097				1,448		0002
REC 1417927.24 USD PAY [1103000.00] GBP /129833	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/29/2020	01/13/2021		1,417,927	1.28551880				(89,718)		(89,718)	(89,718)				1,418		0002
REC 8418259.23 USD PAY [6552000.00] GBP /129834	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/29/2020	01/13/2021		8,418,259	1.28483810				(537,401)		(537,401)	(537,401)				8,418		0002
REC 6496416.50 USD PAY [5487000.00] EUR /130155	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/09/2020	01/21/2021		6,496,417	1.18396510				(205,835)		(205,835)	(205,835)				7,956		0002
REC 144043.66 USD PAY [1267000.00] SEK /130156	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/09/2020	01/21/2021		144,044	.11368876				(10,159)		(10,159)	(10,159)				176		0002
REC 95009.41 USD PAY [73000.00] GBP /130190	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/09/2020	01/21/2021		95,009	1.30149877				(4,829)		(4,829)	(4,829)				116		0002
REC 1730017.11 USD PAY [1467000.00] EUR /130261	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/14/2020	01/13/2021		1,730,017	1.17928910				(62,776)		(62,776)	(62,776)				1,730		0002
REC 6598235.53 USD PAY [5598000.00] EUR /130262	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/14/2020	01/13/2021		6,598,236	1.17867730				(238,372)		(238,372)	(238,372)				6,598		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
REC 4408941.60 USD PAY [3411000.00] GBP /130315	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2020	01/21/2021		4,408,942	1.29256570				(253,082)		(253,082)	(253,082)				5,400		0002
REC 44874.88 USD PAY [38000.00] EUR /130370	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/19/2020	01/27/2021		44,875	1.18091789				(1,547)		(1,547)	(1,547)				63		0002
REC 1406700.22 USD PAY [1081000.00] GBP /130371	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/19/2020	01/27/2021		1,406,700	1.30129530				(71,007)		(71,007)	(71,007)				1,989		0002
REC 9738201.29 USD PAY [13697000.00] AUD /130515	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/22/2020	01/22/2021		9,738,201	.71097330				(800,028)		(800,028)	(800,028)				11,927		0002
REC 58366.17 USD PAY [6108000.43] JPY /130551	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/23/2020	01/25/2021		58,366	.00955569				(812)		(812)	(812)				77		0002
REC 2809681.38 USD PAY [2369000.00] EUR /131059	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2020	01/11/2021		2,809,681	1.18602000				(87,211)		(87,211)	(87,211)				2,433		0002
REC 4469000.00 GBP PAY [5821886.96] USD /130619	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/26/2020	01/26/2021		5,821,887	1.30272700				289,555		289,555	289,555				7,702		0002
REC 1325751.43 USD PAY [1859000.00] AUD /130698	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/27/2020	01/27/2021		1,325,751	.71315300				(106,506)		(106,506)	(106,506)				1,875		0002
REC 152283.31 USD PAY [227000.00] NZD /130700	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/27/2020	01/27/2021		152,283	.67085159				(11,044)		(11,044)	(11,044)				215		0002
REC 1062008.09 USD PAY [1410000.00] CAD /130742	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/28/2020	01/28/2021		1,062,008	.75319723				(44,810)		(44,810)	(44,810)				1,502		0002
REC 2240739.37 USD PAY [2055000.00] CHF /130822	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	11/02/2020	02/02/2021		2,240,739	1.09038412				(83,170)		(83,170)	(83,170)				3,361		0002
REC 900000.00 EUR PAY [1049315.40] USD /130841	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/02/2020	02/02/2021		1,049,315	1.16590600				58,555		58,555	58,555				1,574		0002
REC 6675977.76 USD PAY [5726000.00] EUR /130842	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/02/2020	02/02/2021		6,675,978	1.16590600				(372,537)		(372,537)	(372,537)				10,014		0002
REC 581910.46 USD PAY [5183999.96] SEK /130918	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2020	02/02/2021		581,910	.11225125				(49,792)		(49,792)	(49,792)				873		0002
REC 9287408.97 USD PAY [7817000.00] EUR /131024	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/06/2020	02/08/2021		9,287,409	1.18810400				(336,358)		(336,358)	(336,358)				15,401		0002
REC 2392000.00 EUR PAY [2831663.47] USD /131095	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/10/2020	02/10/2021		2,831,663	1.18380580				91,463		91,463	91,463				4,696		0002
REC 245000.00 GBP PAY [323843.94] USD /131138	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/11/2020	01/26/2021		323,844	1.32181200				11,065		11,065	11,065				428		0002
REC 462947.30 USD PAY [392000.00] EUR /131150	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/12/2020	01/21/2021		462,947	1.18098801				(16,791)		(16,791)	(16,791)				567		0002
REC 8092265.06 USD PAY [6801000.00] EUR /131253	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/17/2020	02/17/2021		8,092,265	1.18986400				(236,032)		(236,032)	(236,032)				14,589		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
REC 1346000.00 GBP PAY [1785458.37] USD /131270	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2020	01/21/2021		1,785,458	1.32649210				52,833		52,833	52,833				2,187		0002
REC 2635324.88 USD PAY [1982000.00] GBP /131310	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2020	02/18/2021		2,635,325	1.32962910				(61,230)		(61,230)	(61,230)				4,751		0002
REC 8017217.44 USD PAY [6766000.00] EUR /131392	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/19/2020	02/19/2021		8,017,217	1.18492720				(271,949)		(271,949)	(271,949)				14,999		0002
REC 2636457.00 USD PAY [1983000.00] GBP /131451	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/20/2020	02/22/2021		2,636,457	1.32952950				(73,359)		(73,359)	(73,359)				4,932		0002
REC 515353.00 EUR PAY [612188.86] USD /131520	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/23/2020	02/23/2021		612,189	1.18790200				22,486		22,486	22,486				1,185		0002
REC 2693176.11 USD PAY [2020000.00] GBP /131592	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2020	02/24/2021		2,693,176	1.33325550				(68,276)		(68,276)	(68,276)				5,215		0002
REC 2744736.97 USD PAY [2057000.00] GBP /131658	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/25/2020	02/25/2021		2,744,737	1.33433980				(68,019)		(68,019)	(68,019)				5,315		0002
REC 13416784.27 USD PAY [18022000.00] AUD /131826	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/07/2020	03/09/2021		13,416,784	.74446700				(481,926)		(481,926)	(481,926)				29,241		0002
REC 2299906.61 USD PAY [1889000.00] EUR /131827	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/07/2020	03/09/2021		2,299,907	1.21752600				(27,173)		(27,173)	(27,173)				5,013		0002
REC 23076057.49 USD PAY [17306000.00] GBP /131859	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/08/2020	03/10/2021		23,076,057	1.33341370				(589,856)		(589,856)	(589,856)				50,293		0002
REC 3932900.71 USD PAY [3244000.00] EUR /131881	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/09/2020	03/11/2021		3,932,901	1.21236150				(33,876)		(33,876)	(33,876)				8,794		0002
REC 507607.60 USD PAY [381000.00] GBP /131964	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/10/2020	03/12/2021		507,608	1.33230341				(13,546)		(13,546)	(13,546)				1,135		0002
REC 6075989.93 USD PAY [4559000.00] GBP /131969	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/10/2020	03/12/2021		6,075,990	1.33274620				(160,077)		(160,077)	(160,077)				13,586		0002
REC 17874777.43 USD PAY [13438000.00] GBP /131970	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/10/2020	03/12/2021		17,874,777	1.33016650				(504,119)		(504,119)	(504,119)				39,969		0002
REC 1825520.89 USD PAY [2333000.00] CAD /132054	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/11/2020	03/15/2021		1,825,521	.78247788				(8,452)		(8,452)	(8,452)				4,183		0002
REC 5330239.31 USD PAY [6812000.00] CAD /132057	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/11/2020	03/15/2021		5,330,239	.78247788				(24,680)		(24,680)	(24,680)				12,213		0002
REC 4266054.35 USD PAY [3510000.00] EUR /132067	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/11/2020	03/15/2021		4,266,054	1.21540010				(58,520)		(58,520)	(58,520)				9,775		0002
REC 7535480.62 USD PAY [6200000.00] EUR /132068	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/11/2020	03/15/2021		7,535,481	1.21540010				(103,368)		(103,368)	(103,368)				17,266		0002
REC 11154188.44 USD PAY [9172000.00] EUR /132161	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2020	03/16/2021		11,154,188	1.21611300				(146,628)		(146,628)	(146,628)				25,557		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
REC 3046363.06 USD PAY [2505000.00] EUR /132165	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2020	03/16/2021		3,046,363	1.21611300				(40,046)		(40,046)	(40,046)				6,980		0002
REC 480301.41 USD PAY [636000.00] AUD /132168	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/14/2020	03/16/2021		480,301	.75519090				(9,214)		(9,214)	(9,214)				1,101		0002
REC 7232730.38 USD PAY [5418000.00] GBP /132170	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	12/14/2020	03/17/2021		7,232,730	1.33494470				(171,927)		(171,927)	(171,927)				16,572		0002
REC 612737.46 USD PAY [459000.00] GBP /132172	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	12/14/2020	03/16/2021		612,737	1.33494000				(14,564)		(14,564)	(14,564)				1,404		0002
REC 1436000.00 EUR PAY [1749334.34] USD /132286	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/15/2020	03/17/2021		1,749,334	1.21819940				10,505		10,505	10,505				4,008		0002
REC 1158000.00 EUR PAY [1420556.12] USD /132446	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/29/2020	03/11/2021		1,420,556	1.22673240				(3,823)		(3,823)	(3,823)				3,176		0002
1439999999. Subtotal - Forwards - Hedging Other													(5,911,655)	XXX	(5,911,655)	(5,911,655)				467,767	XXX	XXX
1479999999. Subtotal - Forwards													(5,911,655)	XXX	(5,911,655)	(5,911,655)				467,767	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										5,329,044	5,360,700	31,101,818	29,445,919	XXX	29,445,919	85,370,312				157,492,838	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										5,329,044	5,360,700	31,101,818	29,445,919	XXX	29,445,919	85,370,312				157,492,838	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0002	Currency derivatives hedging foreign investments or liabilities back to USD
0003	Equity derivatives hedging portfolio's exposure to equity markets
0008	Credit default swaps reduced credit risk through the purchase of credit protection
0013	MBS forward contracts, efficient investments in MBS through liquid TBA markt

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options																	XXX							XXX
113302 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020	01/24/2020	Maturity		2,546,000	2546.00000000	243,570		749,470				(442,668)			505,900			0003
113351 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020	01/24/2020	Maturity		7,515,000	225.00000000	310,620		1,011,686				(517,338)			701,066			0003
113385 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/30/2019	01/30/2020	01/30/2020	Maturity		1,308,300	1869.00000000	47,698		91,021				(73,377)			43,323			0003
113395 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/30/2019	01/30/2020	01/30/2020	Maturity		6,960,000	232.00000000	175,800		728,400				(359,745)			552,600			0003
113942 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020	02/26/2020	Maturity		3,562,000	2740.00000000	278,954		489,307				(364,179)			210,353			0003
113945 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020	02/26/2020	Maturity		2,379,000	1830.00000000	172,003		102,154				(106,238)			(69,849)			0003
113955 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/26/2019	02/26/2020	02/26/2020	Maturity		12,198,000	228.00000000	537,140		1,187,165				(637,016)			650,025			0003
114706 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2019	03/26/2020	03/26/2020	Expiry		3,356,400	2797.00000000	230,400						(305,058)			(230,400)			0003
114710 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/26/2019	03/26/2020	03/26/2020	Maturity		12,232,500	233.00000000	413,700		434,175				(486,248)			20,475			0003
114745 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2019	03/26/2020	03/26/2020	Expiry		1,502,400	1878.00000000	80,960						(53,874)			(80,960)			0003
115509 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/23/2019	04/23/2020	04/23/2020	Expiry		2,873,000	2873.00000000	216,720						(167,547)			(216,720)			0003
115511 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/23/2019	04/23/2020	04/23/2020	Expiry		1,142,400	1904.00000000	61,800						(27,185)			(61,800)			0003
115522 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/23/2019	04/23/2020	04/23/2020	Maturity		12,337,500	235.00000000	364,875		386,400				(446,429)			21,525			0003
116328 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2019	05/29/2020	05/29/2020	Maturity		4,904,500	2885.00000000	223,244		270,827				(429,236)			47,583			0003
116339 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2019	05/29/2020	05/29/2020	Expiry		2,258,400	1882.00000000	81,108						(108,055)			(81,108)			0003
116374 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2019	05/29/2020	05/29/2020	Maturity		16,353,000	237.00000000	450,570		452,640				(503,133)			2,070			0003
117053 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/25/2019	06/25/2020	06/25/2020	Maturity		2,292,800	2866.00000000	177,800		174,208				(149,436)			(3,592)			0003
117055 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/25/2019	06/25/2020	06/25/2020	Expiry		935,000	1870.00000000	61,245						(26,284)			(61,245)			0003
117066 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/25/2019	06/25/2020	06/25/2020	Maturity		9,519,500	241.00000000	298,225		81,765				(121,318)			(216,460)			0003
117931 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2019	07/15/2020	07/15/2020	Maturity		2,092,300	2989.00000000	132,321		166,292				(86,793)			33,971			0003
117933 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/30/2019	07/15/2020	07/15/2020	Expiry		770,000	1925.00000000	29,600						(24,509)			(29,600)			0003
117953 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2019	07/15/2020	07/15/2020	Maturity		6,929,600	244.00000000	182,044		31,808				(55,948)			(150,236)			0003
118397 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2020	08/14/2020	Maturity		4,356,000	242.00000000	127,800		92,880				(57,142)			(34,920)			0003
118829 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/28/2019	08/28/2020	08/28/2020	Maturity		1,648,800	1832.00000000	84,798		70,938				(100,125)			(13,860)			0003
118831 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/28/2019	08/28/2020	08/28/2020	Maturity		3,770,000	2900.00000000	245,050		790,413				(272,868)			545,363			0003
118840 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/28/2019	08/28/2020	08/28/2020	Maturity		8,418,000	244.00000000	234,255		126,615				(86,359)			(107,640)			0003
119618 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	09/25/2020	Expiry		1,856,000	1856.00000000	117,000						(84,578)			(117,000)			0003
119622 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	08/04/2020	Part Term		1,773,600	2956.00000000	125,400		222,000				(92,073)			96,600			0003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
119622 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	09/25/2020	Maturity		4,138,400	2956.00000000	292,600		479,444				(214,838)			186,844			0003
119626 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	08/04/2020	Part Term		6,125,400	246.00000000	185,256		54,531				(20,370)			(130,725)			0003
119626 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	09/25/2020	Expiry		18,351,600	246.00000000	555,024						(61,028)			(555,024)			0003
120533 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2019	10/28/2020	10/28/2020	Maturity		4,477,500	2985.00000000	346,200		429,045				(180,321)			82,845			0003
120535 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/29/2019	10/28/2020	10/28/2020	Expiry		1,520,000	1900.00000000	104,624						(32,218)			(104,624)			0003
120560 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2019	10/28/2020	10/28/2020	Expiry		23,370,000	246.00000000	585,200						(169,676)			(585,200)			0003
121319 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/27/2019	11/27/2020	11/27/2020	Maturity		3,094,000	3094.00000000	227,500		544,350				(52,563)			316,850			0003
121322 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Maturity		1,381,100	1973.00000000	72,100		75,005				(15,840)			2,905			0003
121335 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/27/2019	11/27/2020	11/27/2020	Maturity		14,391,000	246.00000000	407,160		136,305				(73,048)			(270,855)			0003
121837 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	12/17/2020	Maturity		6,278,000	3139.00000000	460,000		1,166,960				(47,574)			706,960			0003
121839 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	12/17/2020	Maturity		2,971,500	1981.00000000	184,350		240,375				3,646			56,025			0003
121877 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	07/28/2020	Part Term		10,448,100	247.00000000	284,256		89,676				(41,416)			(194,580)			0003
121877 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	12/17/2020	Maturity		19,685,900	247.00000000	535,584		245,476				(78,035)			(290,108)			0003
0519999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Put Options												9,944,554		11,121,331			XXX	(7,168,040)			1,176,777			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												9,944,554		11,121,331			XXX	(7,168,040)			1,176,777			XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
113303 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020	01/24/2020	Maturity		2,679,000	2679.00000000	(161,500)		(616,470)				392,317			(454,970)			0003
113352 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020	01/24/2020	Maturity		7,982,600	239.00000000	(75,150)		(544,086)				285,795			(468,936)			0003
113386 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/30/2019	01/30/2020	01/30/2020	Maturity		1,333,500	1905.00000000	(35,595)		(65,821)				61,022			(30,226)			0003
113396 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/30/2019	01/30/2020	01/30/2020	Maturity		7,170,000	239.00000000	(81,000)		(518,400)				244,942			(437,400)			0003
113944 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020	02/26/2020	Maturity		3,746,600	2882.00000000	(166,660)		(304,707)				298,656			(138,047)			0003
113946 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020	02/26/2020	Expiry		2,497,300	1921.00000000	(101,153)						65,883			101,153			0003
113956 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/26/2019	02/26/2020	02/26/2020	Maturity		12,786,500	239.00000000	(181,900)		(598,665)				417,023			(416,765)			0003
114707 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2019	03/26/2020	03/26/2020	Expiry		3,523,200	2936.00000000	(134,484)						247,331			134,484			0003
114711 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/26/2019	03/26/2020	03/26/2020	Expiry		13,020,000	248.00000000	(61,950)						168,738			61,950			0003
114746 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2019	03/26/2020	03/26/2020	Expiry		1,575,200	1969.00000000	(46,173)						26,211			46,173			0003
115510 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/23/2019	04/23/2020	04/23/2020	Expiry		3,014,000	3014.00000000	(128,730)						132,348			128,730			0003
115512 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/23/2019	04/23/2020	04/23/2020	Expiry		1,200,000	2000.00000000	(31,008)						13,647			31,008			0003
115523 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/23/2019	04/23/2020	04/23/2020	Expiry		13,335,000	254.00000000	(24,150)						63,650			24,150			0003
116338 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2019	05/29/2020	05/29/2020	Maturity		5,144,200	3026.00000000	(114,988)		(31,127)				336,144			83,861			0003
116340 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2019	05/29/2020	05/29/2020	Expiry		2,377,200	1981.00000000	(34,380)						65,247			34,380			0003
116375 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2019	05/29/2020	05/29/2020	Expiry		17,526,000	254.00000000	(35,190)						107,639			35,190			0003
117054 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2020	06/25/2020	Maturity		2,404,800	3006.00000000	(108,448)		(62,208)				125,138			46,240			0003
117056 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2020	06/25/2020	Expiry		986,000	1972.00000000	(31,215)						17,923			31,215			0003
117067 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2020	06/25/2020	Expiry		10,230,500	259.00000000	(43,845)						1,775			43,845			0003
117932 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2019	07/15/2020	07/15/2020	Maturity		2,191,000	3130.00000000	(74,550)		(67,592)				68,658			6,958			0003
117934 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/30/2019	07/15/2020	07/15/2020	Expiry		811,200	2028.00000000	(11,616)						15,635			11,616			0003

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
117954 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2019	07/15/2020	07/15/2020	Expiry		7,384,000	260.00000000	(18,176)						7,684			18,176			0003
118398 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2020	08/14/2020	Expiry		4,644,000	258.00000000	(22,860)						9,064			22,860			0003
118830 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/28/2019	08/28/2020	08/28/2020	Expiry		1,736,100	1929.00000000	(45,954)						72,417			45,954			0003
118832 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/28/2019	08/28/2020	08/28/2020	Maturity		3,944,200	3034.00000000	(150,072)		(616,213)				229,714			(466,141)			0003
118841 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/28/2019	08/28/2020	08/28/2020	Expiry		8,935,500	259.00000000	(43,470)						23,528			43,470			0003
119619 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	09/25/2020	Expiry		1,982,000	1982.00000000	(52,000)						58,433			52,000			0003
119623 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	08/04/2020	Part Term		1,869,000	3115.00000000	(70,236)		(141,300)				75,072			(71,064)			0003
119623 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	09/25/2020	Maturity		4,361,000	3115.00000000	(163,884)		(256,844)				175,168			(92,960)			0003
119627 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	08/04/2020	Part Term		6,498,900	261.00000000	(32,868)		(2,988)				10,052			29,880			0003
119627 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/26/2019	09/25/2020	09/25/2020	Expiry		19,470,600	261.00000000	(98,472)						30,115			98,472			0003
120534 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2019	10/28/2020	10/28/2020	Maturity		4,687,500	3125.00000000	(217,620)		(219,045)				154,107			(1,425)			0003
120536 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/29/2019	10/28/2020	10/28/2020	Expiry		1,592,000	1990.00000000	(62,440)						25,628			62,440			0003
120561 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2019	10/28/2020	10/28/2020	Expiry		24,985,000	263.00000000	(51,300)						46,335			51,300			0003
121321 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/27/2019	11/27/2020	11/27/2020	Maturity		3,234,000	3234.00000000	(141,300)		(404,350)				45,097			(263,050)			0003
121323 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Maturity		1,447,600	2068.00000000	(38,108)		(8,505)				12,588			29,603			0003
121336 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/27/2019	11/27/2020	11/27/2020	Expiry		15,268,500	261.00000000	(54,405)						38,754			54,405			0003
121838 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	12/17/2020	Maturity		6,582,000	3291.00000000	(274,780)		(862,960)				41,109			(588,180)			0003
121841 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	12/17/2020	Maturity		3,121,500	2081.00000000	(90,555)		(90,375)				10,476			180			0003
121878 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	07/28/2020	Part Term		11,082,600	262.00000000	(49,491)		(423)				12,901			49,068			0003
121878 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity /Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	12/17/2020	Expiry		20,881,400	262.00000000	(93,249)						24,308			93,249			0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(3,454,925)		(5,412,079)			XXX	4,258,271			(1,957,154)			XXX
0709999999. Subtotal - Written Options - Hedging Other												(3,454,925)		(5,412,079)			XXX	4,258,271			(1,957,154)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(3,454,925)		(5,412,079)			XXX	4,258,271			(1,957,154)			XXX
0939999999. Total Written Options - Put Options												9,944,554		11,121,331			XXX	(7,168,040)			1,176,777			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												6,489,629		5,709,252			XXX	(2,909,769)			(780,377)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap /17466 /[Semi-Annual] FIXED [3.93531%]/Quarterly LIBOR 0.25%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2010	01/08/2020	01/08/2020	Expiry		150,000,000	LIBOR [3.93531%]				(55,659)			54,909						0001
Interest Rate Swap /18391 /[Quarterly] LIBOR [0.25425%]/Semi-Annual FIXED 5.378%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2010	03/10/2020	03/10/2020	Expiry		6,000,000	5.378% [LIBOR]				40,106			(39,705)						0001
Interest Rate Swap /18947 /[Quarterly] LIBOR [0.2915%]/Semi-Annual FIXED 5.525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/31/2010	04/06/2020	04/06/2020	Expiry		6,000,000	5.525% [LIBOR]				56,956			(56,624)						0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap /18968 /[Quarterly] LIBOR [0.2915%]/Semi-Annual FIXED 5.53%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/01/2010	04/07/2020	04/07/2020	Expiry		6,000,000	5.53% [LIBOR]				58,016			(57,396)						0001
Interest Rate Swap /21191 /[Quarterly] LIBOR [0.52681%]/Semi-Annual FIXED 3.10625%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/09/2010	07/13/2020	07/13/2020	Expiry		44,000,000	3.10625% [LIBOR]				347,551			(300,653)						0001
Interest Rate Swap /21256 /[Quarterly] LIBOR [0.52563%]/Semi-Annual FIXED 5.01%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2010	07/16/2020	07/16/2020	Expiry		15,000,000	5.01% [LIBOR]				280,096			(257,925)						0001
Interest Rate Swap /21368 /[Quarterly] LIBOR [0.51781%]/Semi-Annual FIXED 5.02%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2010	07/21/2020	07/21/2020	Expiry		15,000,000	5.02% [LIBOR]				290,926			(265,661)						0001
Interest Rate Swap /21430 /[Semi-Annual] FIXED [3.022%]/Quarterly LIBOR 0.4875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2010	07/28/2020	07/28/2020	Expiry		125,000,000	LIBOR [3.022%]				(1,142,999)			871,254						0001
Interest Rate Swap /21833 /[Quarterly] LIBOR [0.39781%]/Semi-Annual FIXED 5.128%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/10/2010	08/12/2020	08/12/2020	Expiry		11,000,000	5.128% [LIBOR]				262,562			(222,779)						0001
Interest Rate Swap /21880 /[Quarterly] LIBOR [0.38438%]/Semi-Annual FIXED 2.68%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/11/2010	08/13/2020	08/13/2020	Expiry		110,000,000	2.68% [LIBOR]				976,331			(594,341)						0001
Interest Rate Swap /23080 /[Quarterly] LIBOR [0.28969%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2010	09/23/2020	09/23/2020	Expiry		20,000,000	5.0% [LIBOR]				563,278			(459,760)						0001
Interest Rate Swap /23122 /[Quarterly] LIBOR [0.28938%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/22/2010	09/24/2020	09/24/2020	Expiry		20,000,000	5.0% [LIBOR]				564,637			(461,190)						0001
Interest Rate Swap /59542 /[Semi-Annual] FIXED [1.725%]/Quarterly LIBOR 0.27275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/28/2013	05/30/2020	05/29/2020	Expiry		150,000,000	LIBOR [1.725%]				10,430			(63,909)						0001
Interest Rate Swap /81631 /[Semi-Annual] FIXED [1.824%]/Quarterly LIBOR 0.275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/12/2015	05/14/2020	05/14/2020	Expiry		83,000,000	LIBOR [1.824%]				(12,098)			(18,807)						0001
Interest Rate Swap /83504 /[Quarterly] LIBOR [0.3316%]/Semi-Annual FIXED 1.4715%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	08/24/2015	08/26/2020	08/26/2020	Expiry		125,000,000	1.4715% [LIBOR]				198,492			274,732						0001
Interest Rate Swap /100548 /[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 1.335%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2017	10/02/2020	10/02/2020	Expiry		125,000,000	LIBOR [1.846%]				(571,694)			45,732						0001
Interest Rate Swap /123687 /[Quarterly] LIBOR [0.233%]/Semi-Annual FIXED 1.3345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/24/2020	02/26/2032	02/26/2020	Termination		40,000,000	1.3345% [LIBOR]			(60,703)	(347)						(60,703)			0001
Interest Rate Swap /123766 /[Quarterly] LIBOR [0.233%]/Semi-Annual FIXED 1.358%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/25/2020	02/27/2035	02/26/2020	Assignment		35,000,000	1.358% [LIBOR]			(160,181)							(160,181)			0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														(220,884)	1,866,585		XXX	(1,552,123)			(220,884)			XXX
Credit Default Swap /18728 /[Quarterly] FIXED [1.0%]/ CREDT 0.0%	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/26/2010	06/20/2020	06/22/2020	Expiry		975,000	CREDT [1.0%]	(31,258)			(4,658)			(26,773)			31,258			0008
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(31,258)			(4,658)		XXX	(26,773)			31,258			XXX
Currency Swap /30774 /[Semi-Annual] FIXED [5.52%]/Semi-Annual FIXED 5.175%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/22/2011	07/19/2021	12/14/2020	Termination		1,642,710	5.175% [5.52%]			396,623	18,886			(428,918)			396,623			0002
Currency Swap /59789 /[Semi-Annual] FIXED [4.101%]/Semi-Annual FIXED 4.62%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2013	06/30/2025	07/29/2020	Termination		5,348,589	4.62% [4.101%]			938,763	38,933			(729,631)			938,763			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap /61065 /[Quarterly] E-BOR [2.979%]/Quarterly LIBOR 3.31325%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2013	06/15/2020	06/15/2020	Expiry		26,706,600	3.31325%[2.979%]			4,012,005	293,536			(4,278,879)			4,012,005			0002
Currency Swap /72108 /[Quarterly] FIXED [4.561%]/Quarterly FIXED 4.7775%	ASSET HEDGE	Schedule B	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2014	01/31/2024	07/17/2020	Termination		15,393,360	4.7775% [4.561%]			4,359,000	58,877			(3,184,650)			4,359,000			0002
Currency Swap /75431 /[Semi-Annual] BPLib [2.12988%]/Semi-Annual FIXED 5.092%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2029	08/13/2020	Part Term		3,064,500	5.092% [2.12988%]			1,238,291	57,187			(991,692)			1,238,291			0002
Currency Swap /80135 /[Semi-Annual] FIXED [5.506%]/Semi-Annual FIXED 7.915%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/06/2015	03/31/2020	03/31/2020	Expiry		2,495,500	7.915% [5.506%]	(14,168)		(41,170)	14,477			92,193		(14,168)	(27,002)			0002
Currency Swap /88038 /[Semi-Annual] FIXED [5.75%]/Semi-Annual FIXED 4.399%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/23/2016	10/28/2020	10/28/2020	Expiry		1,692,000	4.399% [5.75%]			107,325	(10,936)			(87,300)			107,325			0002
Currency Swap /101667 /[Semi-Annual] FIXED [6.15%]/Semi-Annual FIXED 7.624%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/30/2017	12/04/2020	12/04/2020	Expiry		2,839,200	7.624% [6.15%]			9,870	45,237			(70,018)			9,870			0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(14,168)		11,020,708	516,196		XXX	(9,678,895)		(14,168)	11,034,876			XXX
Interest Rate Swap /130446 /[Quarterly] [0.08686%]/Quarterly 0.16055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2020	10/21/2050	10/19/2020	Termination		2,346,379	2866.00000000			355							355			0001
Interest Rate Swap /130447 /[Quarterly] [0.08686%]/Quarterly 0.14798%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2020	10/21/2040	10/19/2020	Termination		12,196,158	1870.00000000			1,843							1,843			0001
Interest Rate Swap /130448 /[Quarterly] [0.09265%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2020	10/21/2025	10/19/2020	Termination		27,538,921	241.00000000			4,161							4,161			0001
Interest Rate Swap /130449 /[Quarterly] [0.08686%]/Quarterly 0.12945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2020	10/21/2035	10/19/2020	Termination		14,768,514	2989.00000000			2,231							2,231			0001
Interest Rate Swap /130450 /[Quarterly] [0.08686%]/Quarterly 0.08412%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2020	10/21/2022	10/19/2020	Termination		1,579,738	1925.00000000			239							239			0001
Interest Rate Swap /130451 /[Quarterly] [0.08686%]/Quarterly 0.11089%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2020	10/21/2030	10/19/2020	Termination		21,915,096	244.00000000			3,311							3,311			0001
Interest Rate Swap /130454 /[Quarterly] [0.08686%]/Quarterly 0.08412%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/19/2020	10/21/2022	10/19/2020	Termination		58,480,099	242.00000000			5,671							5,671			0001
Interest Rate Swap /130455 /[Quarterly] [0.12945%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/19/2020	10/21/2035	10/19/2020	Termination		12,373,715	1832.00000000			1,200							1,200			0001
Interest Rate Swap /130456 /[Quarterly] [0.08686%]/Quarterly 0.11089%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/19/2020	10/21/2030	10/19/2020	Termination		3,088,238	2900.00000000			299							299			0001
Interest Rate Swap /130457 /[Quarterly] [0.08686%]/Quarterly 0.09265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/19/2020	10/21/2025	10/19/2020	Termination		59,289,081	244.00000000			5,750							5,750			0001
Interest Rate Swap /130458 /[Quarterly] [0.08686%]/Quarterly 0.08412%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/19/2020	10/21/2022	10/19/2020	Termination		4,918,699	1856.00000000			666							666			0001
Interest Rate Swap /130459 /[Quarterly] [0.14798%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/19/2020	10/21/2040	10/19/2020	Termination		17,346,054	2956.00000000			1,682							1,682			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap /130460 /[Quarterly] [0.16055%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/19/2020	10/21/2050	10/19/2020	Termination		4,446,519	2956.00000000			431							431			0001
Interest Rate Swap /130462 /[Quarterly] [0.08686%]/Quarterly 0.09265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/19/2020	10/21/2025	10/19/2020	Termination		11,141,124	246.00000000			1,509							1,509			0001
Interest Rate Swap /130463 /[Quarterly] [0.08686%]/Quarterly 0.12945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/19/2020	10/21/2035	10/19/2020	Termination		8,179,361	246.00000000			1,108							1,108			0001
Interest Rate Swap /130464 /[Quarterly] [0.08686%]/Quarterly 0.14798%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/19/2020	10/21/2040	10/19/2020	Termination		3,863,257	2985.00000000			523							523			0001
Interest Rate Swap /130465 /[Quarterly] [0.08686%]/Quarterly 0.14798%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	10/19/2020	10/21/2040	10/19/2020	Termination		863,100	1900.00000000			113							113			0001
Interest Rate Swap /130466 /[Quarterly] [0.08686%]/Quarterly 0.08412%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	10/19/2020	10/21/2022	10/19/2020	Termination		1,204,169	246.00000000			158							158			0001
Interest Rate Swap /130467 /[Quarterly] [0.08686%]/Quarterly 0.11089%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/19/2020	10/21/2030	10/19/2020	Termination		12,078,568	3094.00000000			1,636							1,636			0001
Interest Rate Swap /130468 /[Quarterly] [0.08686%]/Quarterly 0.16055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	10/19/2020	10/21/2050	10/19/2020	Termination		643,791	1973.00000000			87							87			0001
Interest Rate Swap /130469 /[Quarterly] [0.08686%]/Quarterly 0.16055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	10/19/2020	10/21/2050	10/19/2020	Termination		478,741	246.00000000			63							63			0001
Interest Rate Swap /130470 /[Quarterly] [0.11089%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	10/19/2020	10/21/2030	10/19/2020	Termination		7,742,762	3139.00000000			1,013							1,013			0001
Interest Rate Swap /130471 /[Quarterly] [0.09265%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	10/19/2020	10/21/2025	10/19/2020	Termination		4,175,426	1981.00000000			546							546			0001
Interest Rate Swap /130472 /[Quarterly] [0.12945%]/Quarterly 0.08686%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	10/19/2020	10/21/2035	10/19/2020	Termination		1,147,533	247.00000000			150							150			0001
1159999999. Subtotal - Swaps - Hedging Other - Other														34,745			XXX				34,745			XXX
1169999999. Subtotal - Swaps - Hedging Other												(45,426)		10,834,569	2,378,123		XXX	(11,257,790)		(14,168)	10,879,995			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														(220,884)	1,866,585		XXX	(1,552,123)			(220,884)			XXX
1369999999. Total Swaps - Credit Default												(31,258)			(4,658)		XXX	(26,773)			31,258			XXX
1379999999. Total Swaps - Foreign Exchange												(14,168)		11,020,708	516,196		XXX	(9,678,895)		(14,168)	11,034,876			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other														34,745			XXX				34,745			XXX
1409999999. Total Swaps												(45,426)		10,834,569	2,378,123		XXX	(11,257,790)		(14,168)	10,879,995			XXX
FNCL 4 1/19 FIXED COUPON 4.000000 /121475	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	12/04/2019	01/14/2020	01/08/2020	Termination		29,950,000	104.07421875			64,346	10,906			(42,117)			64,346			0013
G2SF 4 1/19 FIXED COUPON 4.000000 /121558	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/09/2019	01/21/2020	01/10/2020	Termination		30,000,000	103.57031250			(35,156)	(815)			60,936			(35,156)			0013
FNCL 4 2/19 FIXED COUPON 4.000000 /122258	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	01/08/2020	02/12/2020	02/06/2020	Termination		29,950,000	104.52734375			120,502							120,502			0013

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
G2SF 4 2/20 FIXED COUPON 4.000000 /122363	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/10/2020	02/20/2020	02/12/2020	Termination		30,000,000	103.75000000			23,438							23,438			0013
FNCL 4 3/19 FIXED COUPON 4.000000 /123162	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	02/06/2020	03/12/2020	02/10/2020	Termination		29,950,000	104.60937500			32,758							32,758			0013
FNCL 3.5 3/20 FIXED COUPON 3.50000 /123208	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	02/10/2020	03/12/2020	03/03/2020	Termination		30,000,000	103.86718750			194,531							194,531			0013
G2SF 4 3/20 FIXED COUPON 4.000000 /123272	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/12/2020	03/23/2020	03/13/2020	Termination		30,000,000	103.18750000			(210,938)							(210,938)			0013
FNCL 3.5 4/19 FIXED COUPON 3.50000 /123965	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	03/03/2020	04/15/2020	04/07/2020	Termination		30,000,000	105.96093750			639,844							639,844			0013
G2SF 4 4/20 FIXED COUPON 4.000000 /124354	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/13/2020	04/21/2020	04/13/2020	Termination		30,000,000	105.61718750			667,969							667,969			0013
FNCL 3.5 5/20 FIXED COUPON 3.50000 /125261	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	04/07/2020	05/13/2020	05/06/2020	Termination		30,000,000	105.36718750			(166,406)							(166,406)			0013
G2SF 4 5/20 FIXED COUPON 4.000000 /125306	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/13/2020	05/20/2020	05/06/2020	Termination		30,000,000	106.42968750			180,469							180,469			0013
FNCL 3.5 6/16 FIXED COUPON 3.50000 /126087	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	05/06/2020	06/11/2020	06/03/2020	Termination		30,000,000	105.44921875			(1,172)							(1,172)			0013
G2SF 4 6/20 FIXED COUPON 4.000000 /126091	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2020	06/22/2020	06/03/2020	Termination		30,000,000	106.42187500			4,688							4,688			0013
FNCL 3.5 7/20 FIXED COUPON 3.50000 /126770	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	06/03/2020	07/14/2020	07/07/2020	Termination		30,000,000	105.07031250			(91,406)							(91,406)			0013
G2SF 4 7/20 FIXED COUPON 4.000000 /126774	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2020	07/21/2020	07/08/2020	Termination		30,000,000	106.00390625			(111,328)							(111,328)			0013
FNCL 3.5 8/20 FIXED COUPON 3.50000 /127685	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	07/07/2020	08/13/2020	08/05/2020	Termination		30,000,000	105.44531250			105,469							105,469			0013
G2SF 4 8/19 FIXED COUPON 4.000000 /127748	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/08/2020	08/20/2020	08/05/2020	Termination		30,000,000	106.00000000			(23,438)							(23,438)			0013
FNCL 3.5 9/20 FIXED COUPON 3.50000 /128520	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	08/05/2020	09/14/2020	09/02/2020	Termination		30,000,000	105.48437500													0013
FNCL 2 9/20 FIXED COUPON 2.000000 /128524	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2020	09/14/2020	09/02/2020	Termination		15,000,000	103.25000000			(15,234)							(15,234)			0013
G2SF 2 9/20 FIXED COUPON 2.000000 /128525	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2020	09/21/2020	09/02/2020	Termination		15,000,000	103.73046875			(67,383)							(67,383)			0013
FNCL 3.5 10/20 FIXED COUPON 3.5000 /129133	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	09/02/2020	10/14/2020	10/01/2020	Termination		30,000,000	105.40625000			(51,563)							(51,563)			0013
FNCL 2 10/20 FIXED COUPON 2.000000 /129137	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2020	10/14/2020	10/01/2020	Termination		15,000,000	103.33593750			48,047							48,047			0013
G2SF 2 10/20 FIXED COUPON 2.000000 /129138	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2020	10/21/2020	10/01/2020	Termination		15,000,000	103.88281250			57,422							57,422			0013
FNCL 3.5 11/20 FIXED COUPON 3.5000 /129953	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	10/01/2020	11/12/2020	11/02/2020	Termination		30,000,000	105.62500000			28,125							28,125			0013
FNCL 2 11/20 FIXED COUPON 2.000000 /129957	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/01/2020	11/12/2020	11/02/2020	Termination		15,000,000	103.27343750			22,266							22,266			0013
G2SF 2 11/20 FIXED COUPON 2.000000 /129958	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/01/2020	11/19/2020	11/02/2020	Termination		15,000,000	103.94921875			39,258							39,258			0013
FNCL 3.5 12/20 FIXED COUPON 3.5000 /130898	TBA FORWARD	Schedule D	Interest	JPMORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	11/02/2020	12/14/2020	12/01/2020	Termination		30,000,000	105.42968750			(77,344)							(77,344)			0013
FNCL 2 12/20 FIXED COUPON 2.000000 /130902	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/02/2020	12/14/2020	12/01/2020	Termination		15,000,000	103.78906250			113,672							113,672			0013
G2SF 2 12/20 FIXED COUPON 2.000000 /130903	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/02/2020	12/21/2020	12/01/2020	Termination		15,000,000	104.42968750			106,641							106,641			0013
REC 3090516.51 USD PAY [2519000.00] GBP /119921	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2019	01/09/2020	01/09/2020	Expiry		3,090,517	1.22688230			(200,557)				251,326			(200,557)			0002
REC 3734351.42 USD PAY [3029000.00] GBP /119981	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/10/2019	01/10/2020	01/10/2020	Expiry		3,734,351	1.23286610			(222,128)				284,196			(222,128)			0002
REC 9072375.04 USD PAY [8190000.00] EUR /120008	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/10/2019	01/08/2020	01/08/2020	Expiry		9,072,375	1.10773810			(22,620)				127,003			(22,620)			0002
REC 17511979.19 USD PAY [13606000.00] GBP /120194	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/16/2019	01/14/2020	01/14/2020	Expiry		17,511,979	1.28707770			(201,672)				541,228			(201,672)			0002
REC 11888079.13 USD PAY [10585000.00] EUR /120279	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2019	01/21/2020	01/21/2020	Expiry		11,888,079	1.12310620			156,724				423			156,724			0002
REC 294956.70 USD PAY [2819999.98] SEK /120281	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	01/21/2020	01/21/2020	Expiry		294,957	.10459458			(1,143)				6,252			(1,143)			0002
REC 1340490.96 USD PAY [1755999.99] CAD /120284	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2019	01/21/2020	01/21/2020	Expiry		1,340,491	.76337754			(3,025)				12,179			(3,025)			0002
REC 155125.40 USD PAY [119000.00] GBP /120286	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2019	01/21/2020	01/21/2020	Expiry		155,125	1.30357479			(110)				2,571			(110)			0002
REC 720251.89 USD PAY [645000.00] EUR /120413	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/24/2019	01/24/2020	01/24/2020	Expiry		720,252	1.11666960			8,946				4,857			8,946			0002
REC 25788.48 USD PAY [20000.00] GBP /120441	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2019	01/14/2020	01/14/2020	Expiry		25,788	1.28942400			(250)				710			(250)			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 9832413.21 USD PAY [7632000.00] GBP /120477	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/28/2019	01/27/2020	01/27/2020	Expiry		9,832,413	1.28831410			(131,163)				247,047			(131,163)			0002
REC 2153330.93 USD PAY [1929000.00] EUR /120480	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/28/2019	01/27/2020	01/27/2020	Expiry		2,153,331	1.11629390			27,766				15,950			27,766			0002
REC 861729.02 USD PAY [769000.00] EUR /120594	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/31/2019	01/24/2020	01/24/2020	Expiry		861,729	1.12058390			13,676				2,129			13,676			0002
REC 4469000.00 GBP PAY [5784057.77] USD /120652	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	11/04/2019	02/04/2020	02/04/2020	Expiry		5,784,058	1.29426220			41,731				(138,321)			41,731			0002
REC 354579.40 USD PAY [274000.00] GBP /120685	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	11/04/2019	01/24/2020	01/24/2020	Expiry		354,579	1.29408540			(3,676)				8,421			(3,676)			0002
REC 2142678.14 USD PAY [3106000.00] AUD /120744	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/07/2019	02/03/2020	02/03/2020	Expiry		2,142,678	.68985130			64,764				40,689			64,764			0002
REC 69349.56 USD PAY [7537999.66] JPY /120747	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/07/2019	02/03/2020	02/03/2020	Expiry		69,350	.00920000							137						0002
REC 108124.49 USD PAY [170000.00] NZD /120748	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	11/07/2019	02/03/2020	02/03/2020	Expiry		108,124	.63602641			(1,628)				6,338			(1,628)			0002
REC 9321077.55 USD PAY [13558000.00] AUD /120820	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/08/2019	02/06/2020	02/06/2020	Expiry		9,321,078	.68749650			197,899				210,147			197,899			0002
REC 619000.00 EUR PAY [686204.21] USD /120932	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/14/2019	02/07/2020	02/07/2020	Expiry		686,204	1.10856900			(8,894)				(8,375)			(8,894)			0002
REC 535506.41 USD PAY [5165999.97] SEK /120942	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	02/10/2020	02/10/2020	Expiry		535,506	.10365978			825				16,771			825			0002
REC 2089585.80 USD PAY [2052000.00] CHF /120944	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/14/2019	02/10/2020	02/10/2020	Expiry		2,089,586	1.01831667			(9,610)				37,634			(9,610)			0002
REC 6802668.06 USD PAY [6138000.00] EUR /120945	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	02/11/2020	02/11/2020	Expiry		6,802,668	1.10828740			103,041				99,149			103,041			0002
REC 3470000.00 EUR PAY [3868709.25] USD /121015	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/19/2019	02/18/2020	02/18/2020	Expiry		3,868,709	1.11490180			(123,885)				(35,396)			(123,885)			0002
REC 20348376.16 USD PAY [18271000.00] EUR /121075	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/21/2019	02/21/2020	02/21/2020	Expiry		20,348,376	1.11369800			509,724				171,482			509,724			0002
REC 1987694.53 USD PAY [1535000.00] GBP /121090	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/21/2019	02/21/2020	02/21/2020	Expiry		1,987,695	1.29491500			(3,814)				29,983			(3,814)			0002
REC 20244517.22 USD PAY [18272000.00] EUR /121193	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/25/2019	02/24/2020	02/24/2020	Expiry		20,244,517	1.10795300			415,743				280,045			415,743			0002
REC 1994633.61 USD PAY [2650000.00] CAD /121231	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	11/26/2019	02/24/2020	02/24/2020	Expiry		1,994,634	.75269193			1,039				46,949			1,039			0002
REC 1329543.60 USD PAY [1200000.00] EUR /121343	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/29/2019	02/18/2020	02/18/2020	Expiry		1,329,544	1.10795300			34,504				21,816			34,504			0002
REC 5122959.51 USD PAY [3949000.00] GBP /121363	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	12/02/2019	03/03/2020	03/03/2020	Expiry		5,122,960	1.29728020			63,896				114,019			63,896			0002
REC 5123161.86 USD PAY [3949500.00] GBP /121364	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	12/02/2019	03/02/2020	03/02/2020	Expiry		5,123,162	1.29716720			88,734				114,347			88,734			0002
REC 1200000.00 EUR PAY [1336758.00] USD /121457	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/04/2019	02/24/2020	02/24/2020	Expiry		1,336,758	1.11396500			(34,518)				(11,195)			(34,518)			0002
REC 5665000.00 GBP PAY [7464033.48] USD /121480	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/05/2019	01/10/2020	01/10/2020	Expiry		7,464,033	1.31756990			(64,410)				(42,190)			(64,410)			0002
REC 439000.00 EUR PAY [488923.12] USD /121595	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	12/11/2019	02/07/2020	02/07/2020	Expiry		488,923	1.11372009			(8,569)				(3,933)			(8,569)			0002
REC 9674000.00 AUD PAY [6686726.84] USD /121672	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2019	03/19/2020	03/19/2020	Expiry		6,686,727	.69120600			(1,133,851)				(121,648)			(1,133,851)			0002
REC 813000.00 GBP PAY [1087854.57] USD /121756	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/16/2019	03/16/2020	03/16/2020	Expiry		1,087,855	1.33807450			(91,035)				18,418			(91,035)			0002
REC 2167047.37 USD PAY [1931000.00] EUR /121771	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/16/2019	03/16/2020	03/16/2020	Expiry		2,167,047	1.12224100			8,962				4,926			8,962			0002
REC 1749356.81 USD PAY [2299000.00] CAD /121786	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/16/2019	03/16/2020	03/16/2020	Expiry		1,749,357	.76092075			108,790				23,932			108,790			0002
REC 5468794.42 USD PAY [7185000.00] CAD /121788	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2019	03/16/2020	03/16/2020	Expiry		5,468,794	.76114049			341,578				70,960			341,578			0002
REC 19184681.77 USD PAY [27941000.00] AUD /121852	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/17/2019	03/19/2020	03/19/2020	Expiry		19,184,682	.68661400			3,146,548				476,546			3,146,548			0002
REC 18921996.64 USD PAY [14427500.00] GBP /121881	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/18/2019	03/17/2020	03/17/2020	Expiry		18,921,997	1.31152290			1,529,645				228,924			1,529,645			0002
REC 18923476.24 USD PAY [14428000.00] GBP /121884	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/18/2019	03/19/2020	03/19/2020	Expiry		18,923,476	1.31158000			2,341,376				251,220			2,341,376			0002
REC 7374918.15 USD PAY [6588000.00] EUR /121908	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	12/19/2019	03/20/2020	03/20/2020	Expiry		7,374,918	1.11944720			347,499				50,255			347,499			0002
REC 880000.00 EUR PAY [981400.73] USD /121956	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/19/2019	01/27/2020	01/27/2020	Expiry		981,401	1.11522810			(11,729)				(7,204)			(11,729)			0002
REC 2855000.00 EUR PAY [3184525.81] USD /121995	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	12/23/2019	03/24/2020	03/24/2020	Expiry		3,184,526	1.11542060			(109,405)				(34,026)			(109,405)			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 5918000.00 EUR PAY [6603665.40] USD /122010	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/23/2019	03/23/2020	03/23/2020	Expiry		6,603,665	1.11586100			(258,386)				(55,630)			(258,386)			0002
REC 3439977.89 USD PAY [2636000.00] GBP /122049	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/26/2019	03/20/2020	03/20/2020	Expiry		3,439,978	1.30499920			374,837				58,565			374,837			0002
REC 2525000.01 CAD PAY [1932589.30] USD /122076	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/27/2019	02/24/2020	02/24/2020	Expiry		1,932,589	.76538190			(33,032)				(13,384)			(33,032)			0002
REC 211000.00 GBP PAY [277702.33] USD /122149	ASSET HEDGE	Schedule BA, D	Currency	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2020	01/07/2020	01/07/2020	Expiry		277,702	1.31612479			(828)							(828)			0002
REC 278128.41 USD PAY [211000.00] GBP /122150	ASSET HEDGE	Schedule BA, D	Currency	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2020	03/03/2020	03/03/2020	Expiry		278,128	1.31814412			7,816							7,816			0002
REC 27418.60 USD PAY [257999.98] SEK /122151	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2020	01/08/2020	01/08/2020	Expiry		27,419	.10627365			174							174			0002
REC 258000.00 SEK PAY [27435.69] USD /122152	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2020	01/21/2020	01/21/2020	Expiry		27,436	.10633988			(346)							(346)			0002
REC 313724.85 USD PAY [280000.00] EUR /122153	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/06/2020	01/21/2020	01/21/2020	Expiry		313,725	1.12044589			3,401							3,401			0002
REC 3311052.70 USD PAY [2519000.00] GBP /122183	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/07/2020	04/06/2020	04/06/2020	Expiry		3,311,053	1.31443140			230,568							230,568			0002
REC 2519000.00 GBP PAY [3303063.94] USD /122184	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/07/2020	01/09/2020	01/09/2020	Expiry		3,303,064	1.31126000			(11,990)							(11,990)			0002
REC 8190000.00 EUR PAY [9118950.75] USD /122185	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/07/2020	01/08/2020	01/08/2020	Expiry		9,118,951	1.11342500			(23,956)							(23,956)			0002
REC 9169802.46 USD PAY [8190000.00] EUR /122186	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/07/2020	04/06/2020	04/06/2020	Expiry		9,169,802	1.11963400			331,154							331,154			0002
REC 3453766.28 USD PAY [2636000.00] GBP /122233	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/08/2020	01/10/2020	01/10/2020	Expiry		3,453,766	1.31023000			10,623							10,623			0002
REC 3385000.00 EUR PAY [3768689.75] USD /122268	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	01/09/2020	02/24/2020	02/24/2020	Expiry		3,768,690	1.11335000			(95,288)							(95,288)			0002
REC 18053190.91 USD PAY [13790000.00] GBP /122305	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	01/10/2020	04/09/2020	04/09/2020	Expiry		18,053,191	1.30915090			865,335							865,335			0002
REC 13606000.00 GBP PAY [17768483.58] USD /122306	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	01/10/2020	01/14/2020	01/14/2020	Expiry		17,768,484	1.30593000			(54,832)							(54,832)			0002
REC 5234.75 USD PAY [4000.00] GBP /122316	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/10/2020	04/09/2020	04/09/2020	Expiry		5,235	1.30868750			249							249			0002
REC 200430.02 USD PAY [290000.00] AUD /122376	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/13/2020	04/14/2020	04/14/2020	Expiry		200,430	.69113800			13,757							13,757			0002
REC 1219000.00 EUR PAY [1363725.65] USD /122412	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/14/2020	04/06/2020	04/06/2020	Expiry		1,363,726	1.11872490			(48,181)							(48,181)			0002
REC 959000.00 AUD PAY [662233.71] USD /122413	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/14/2020	02/03/2020	02/03/2020	Expiry		662,234	.69054610			(20,663)							(20,663)			0002
REC 1057000.00 GBP PAY [1379749.45] USD /122414	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/14/2020	04/06/2020	04/06/2020	Expiry		1,379,749	1.30534480			(87,144)							(87,144)			0002
REC 153268.01 USD PAY [117000.00] GBP /122488	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/16/2020	04/17/2020	04/17/2020	Expiry		153,268	1.30998299			7,053							7,053			0002
REC 271119.08 USD PAY [2561999.99] SEK /122489	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/16/2020	04/17/2020	04/17/2020	Expiry		271,119	.10582322			14,919							14,919			0002
REC 12162794.91 USD PAY [10865000.00] EUR /122490	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/16/2020	04/17/2020	04/17/2020	Expiry		12,162,795	1.11944730			355,799							355,799			0002
REC 2562000.00 SEK PAY [270005.09] USD /122491	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/16/2020	01/21/2020	01/21/2020	Expiry		270,005	.10538840			(995)							(995)			0002
REC 10865000.00 EUR PAY [12097091.00] USD /122492	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/16/2020	01/21/2020	01/21/2020	Expiry		12,097,091	1.11340000			(55,412)							(55,412)			0002
REC 119000.00 GBP PAY [155467.55] USD /122493	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/16/2020	01/21/2020	01/21/2020	Expiry		155,468	1.30645000			(232)							(232)			0002
REC 1756000.00 CAD PAY [1343236.77] USD /122546	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/17/2020	01/21/2020	01/21/2020	Expiry		1,343,237	.76494121			279							279			0002
REC 1334130.96 USD PAY [1744000.01] CAD /122547	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/17/2020	04/20/2020	04/20/2020	Expiry		1,334,131	.76498334			101,297							101,297			0002
REC 1414000.00 EUR PAY [1567023.08] USD /122635	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	01/22/2020	01/24/2020	01/24/2020	Expiry		1,567,023	1.10822000			(7,664)							(7,664)			0002
REC 1652473.98 USD PAY [1483000.00] EUR /122636	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	01/22/2020	04/21/2020	04/21/2020	Expiry		1,652,474	1.11427780			42,677							42,677			0002
REC 274000.00 GBP PAY [359775.70] USD /122679	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/22/2020	01/24/2020	01/24/2020	Expiry		359,776	1.31305000			(1,521)							(1,521)			0002
REC 360618.25 USD PAY [274000.00] GBP /122680	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/22/2020	04/09/2020	04/09/2020	Expiry		360,618	1.31612500			19,105							19,105			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 1049000.00 EUR PAY [1158714.91] USD /122732	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/23/2020	01/27/2020	01/27/2020	Expiry		1,158,715	1.10459000			(2,822)							(2,822)			0002
REC 1165019.40 USD PAY [1049000.00] EUR /122733	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/23/2020	04/24/2020	04/24/2020	Expiry		1,165,019	1.11060000			33,463							33,463			0002
REC 7632000.00 GBP PAY [10002270.24] USD /122734	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2020	01/27/2020	01/27/2020	Expiry		10,002,270	1.31057000			(38,694)							(38,694)			0002
REC 10024233.22 USD PAY [7628000.00] GBP /122735	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2020	04/24/2020	04/24/2020	Expiry		10,024,233	1.31413650			618,909							618,909			0002
REC 1450270.59 USD PAY [2147000.00] AUD /122884	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/29/2020	04/28/2020	04/28/2020	Expiry		1,450,271	.67548700			56,653							56,653			0002
REC 2147000.00 AUD PAY [1447696.34] USD /122885	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/29/2020	02/03/2020	02/03/2020	Expiry		1,447,696	.67428800			(11,353)							(11,353)			0002
REC 170000.00 NZD PAY [110897.10] USD /122886	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/29/2020	02/03/2020	02/03/2020	Expiry		110,897	.65233588			(1,145)							(1,145)			0002
REC 126051.20 USD PAY [193000.00] NZD /122891	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/29/2020	04/28/2020	04/28/2020	Expiry		126,051	.65311503			9,286							9,286			0002
REC 7537999.81 JPY PAY [69218.83] USD /122934	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/30/2020	02/03/2020	02/03/2020	Expiry		69,219	.00918265			131							131			0002
REC 64413.93 USD PAY [6981999.79] JPY /122935	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/30/2020	04/30/2020	04/30/2020	Expiry		64,414	.00922571			(519)							(519)			0002
REC 4469000.00 GBP PAY [5893728.37] USD /122978	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/31/2020	05/05/2020	05/05/2020	Expiry		5,893,728	1.31880250			(336,080)							(336,080)			0002
REC 5821485.75 USD PAY [4425000.00] GBP /122979	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/31/2020	02/04/2020	02/04/2020	Expiry		5,821,486	1.31559000			53,056							53,056			0002
REC 9085178.43 USD PAY [13554000.00] AUD /123041	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/03/2020	05/04/2020	05/04/2020	Expiry		9,085,178	.67029500			380,800							380,800			0002
REC 13558000.00 AUD PAY [9071549.34] USD /123042	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/03/2020	02/06/2020	02/06/2020	Expiry		9,071,549	.66909200			51,629							51,629			0002
REC 1157463.00 USD PAY [1052000.00] EUR /123115	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/05/2020	02/07/2020	02/07/2020	Expiry		1,157,463	1.10025000			6,365							6,365			0002
REC 1058000.00 EUR PAY [1170440.01] USD /123118	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/05/2020	05/07/2020	05/07/2020	Expiry		1,170,440	1.10627600			(24,520)							(24,520)			0002
REC 2031000.00 CHF PAY [2082500.23] USD /123122	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2020	02/10/2020	02/10/2020	Expiry		2,082,500	1.02535708			(4,787)							(4,787)			0002
REC 2120768.26 USD PAY [2056000.00] CHF /123123	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2020	05/08/2020	05/08/2020	Expiry		2,120,768	1.03150207			2,266							2,266			0002
REC 540681.15 USD PAY [5188000.00] SEK /123124	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2020	05/08/2020	05/08/2020	Expiry		540,681	.10421765			9,430							9,430			0002
REC 5112000.02 SEK PAY [530590.98] USD /123125	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2020	02/10/2020	02/10/2020	Expiry		530,591	.10379323			(1,499)							(1,499)			0002
REC 6860288.31 USD PAY [6218000.00] EUR /123169	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/07/2020	05/07/2020	05/07/2020	Expiry		6,860,288	1.10329500			125,573							125,573			0002
REC 6077000.00 EUR PAY [6669872.12] USD /123170	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/07/2020	02/11/2020	02/11/2020	Expiry		6,669,872	1.09756000			(36,827)							(36,827)			0002
REC 160000.00 EUR PAY [174785.60] USD /123215	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/11/2020	02/24/2020	02/24/2020	Expiry		174,786	1.09241000			(1,154)							(1,154)			0002
REC 2270000.00 EUR PAY [2475301.07] USD /123299	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/14/2020	05/18/2020	05/18/2020	Expiry		2,475,301	1.09044100			2,858							2,858			0002
REC 2461860.40 USD PAY [2270000.00] EUR /123300	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/14/2020	02/18/2020	02/18/2020	Expiry		2,461,860	1.08452000			12,076							12,076			0002
REC 4554585.00 USD PAY [3500000.00] GBP /123352	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/18/2020	02/20/2020	02/20/2020	Expiry		4,554,585	1.30131000			46,585							46,585			0002
REC 8975537.00 USD PAY [8300000.00] EUR /123354	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/18/2020	02/20/2020	02/20/2020	Expiry		8,975,537	1.08139000			24,817							24,817			0002
REC 3756000.00 EUR PAY [4057073.07] USD /123355	ASSET HEDGE	ScheduleD	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/18/2020	02/26/2020	02/26/2020	Expiry		4,057,073	1.08015790			29,455							29,455			0002
REC 4055059.48 USD PAY [3756000.00] EUR /123356	ASSET HEDGE	ScheduleD	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/18/2020	02/18/2020	02/18/2020	Expiry		4,055,059	1.07962180			1,584							1,584			0002
REC 18271000.00 EUR PAY [19709110.41] USD /123406	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/19/2020	02/21/2020	02/21/2020	Expiry		19,709,110	1.07871000			129,541							129,541			0002
REC 19818615.17 USD PAY [18272000.00] EUR /123407	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/19/2020	05/21/2020	05/21/2020	Expiry		19,818,615	1.08464400			(181,916)							(181,916)			0002
REC 1535000.00 GBP PAY [1988454.35] USD /123412	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	02/19/2020	02/21/2020	02/21/2020	Expiry		1,988,454	1.29541000			3,055							3,055			0002
REC 1993225.59 USD PAY [1535000.00] GBP /123413	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	02/19/2020	05/21/2020	05/21/2020	Expiry		1,993,226	1.29851830			116,535							116,535			0002
REC 16912000.00 EUR PAY [18290497.12] USD /123506	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2020	02/24/2020	02/24/2020	Expiry		18,290,497	1.08151000			62,405							62,405			0002
REC 14706700.77 USD PAY [13526000.00] EUR /123507	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2020	05/22/2020	05/22/2020	Expiry		14,706,701	1.08729120			(21,761)							(21,761)			0002

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
REC 65731.84 USD PAY [99000.00] AUD /123525	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/20/2020	04/14/2020	04/14/2020	Expiry		65,732	.66395798			2,006							2,006			0002
REC 125000.00 CAD PAY [94512.24] USD /123571	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/21/2020	02/24/2020	02/24/2020	Expiry		94,512	.75609792			(475)							(475)			0002
REC 570376.04 USD PAY [441000.00] GBP /123633	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/24/2020	03/16/2020	03/16/2020	Expiry		570,376	1.29336971			29,666							29,666			0002
REC 3777000.00 EUR PAY [4121418.96] USD /123646	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/24/2020	05/26/2020	05/26/2020	Expiry		4,121,419	1.09118850			26,105							26,105			0002
REC 4076311.68 USD PAY [3756000.00] EUR /123651	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/24/2020	02/26/2020	02/26/2020	Expiry		4,076,312	1.08528000			(10,216)							(10,216)			0002
REC 3756000.00 EUR PAY [4075898.52] USD /123659	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2020	02/26/2020	02/26/2020	Expiry		4,075,899	1.08517000			10,629							10,629			0002
REC 4120960.06 USD PAY [3777000.00] EUR /123660	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2020	05/26/2020	05/26/2020	Expiry		4,120,960	1.09106700			(26,564)							(26,564)			0002
REC 5146415.90 USD PAY [3985000.00] GBP /123801	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/27/2020	05/27/2020	05/27/2020	Expiry		5,146,416	1.29144690			261,603							261,603			0002
REC 3950000.00 GBP PAY [5090325.50] USD /123802	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/27/2020	03/02/2020	03/02/2020	Expiry		5,090,326	1.28869000			(55,261)							(55,261)			0002
REC 4160000.00 GBP PAY [5334035.20] USD /123847	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/28/2020	03/03/2020	03/03/2020	Expiry		5,334,035	1.28222000			(4,659)							(4,659)			0002
REC 5345860.00 USD PAY [4160000.00] GBP /123848	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/28/2020	06/01/2020	06/01/2020	Expiry		5,345,860	1.28506250			147,940							147,940			0002
REC 466528.92 USD PAY [372000.00] GBP /124150	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	03/12/2020	03/16/2020	03/16/2020	Expiry		466,529	1.25411000			10,420							10,420			0002
REC 383000.00 GBP PAY [481119.51] USD /124151	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	03/12/2020	06/12/2020	06/12/2020	Expiry		481,120	1.25618671			(2,255)							(2,255)			0002
REC 1931000.00 EUR PAY [2155922.88] USD /124180	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/12/2020	03/16/2020	03/16/2020	Expiry		2,155,923	1.11648000			2,163							2,163			0002
REC 2157729.00 USD PAY [1926000.00] EUR /124189	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/12/2020	06/12/2020	06/12/2020	Expiry		2,157,729	1.12031620			(6,325)							(6,325)			0002
REC 2299000.00 CAD PAY [1655326.35] USD /124268	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/13/2020	03/16/2020	03/16/2020	Expiry		1,655,326	.72002016			(14,760)							(14,760)			0002
REC 1686969.58 USD PAY [2343000.00] CAD /124269	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/13/2020	06/15/2020	06/15/2020	Expiry		1,686,970	.72000409			(38,884)							(38,884)			0002
REC 5115136.55 USD PAY [7120000.00] CAD /124271	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	06/15/2020	06/15/2020	Expiry		5,115,137	.71841805			(129,455)							(129,455)			0002
REC 7185000.00 CAD PAY [5162194.20] USD /124272	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	03/16/2020	03/16/2020	Expiry		5,162,194	.71846823			(34,978)							(34,978)			0002
REC 14428000.00 GBP PAY [18059383.32] USD /124275	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/13/2020	03/17/2020	03/17/2020	Expiry		18,059,383	1.25169000			(666,429)							(666,429)			0002
REC 18469130.96 USD PAY [14730000.00] GBP /124276	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/13/2020	06/15/2020	06/15/2020	Expiry		18,469,131	1.25384460			(89,196)							(89,196)			0002
REC 11184409.93 USD PAY [18273000.00] AUD /124366	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/16/2020	06/16/2020	06/16/2020	Expiry		11,184,410	.61207300			(1,392,896)							(1,392,896)			0002
REC 18267000.00 AUD PAY [11187733.75] USD /124367	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/16/2020	03/19/2020	03/19/2020	Expiry		11,187,734	.61245600			(702,476)							(702,476)			0002
REC 14428000.00 GBP PAY [17401755.08] USD /124402	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2020	03/19/2020	03/19/2020	Expiry		17,401,755	1.20611000			(819,655)							(819,655)			0002
REC 17440198.49 USD PAY [14428000.00] GBP /124403	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2020	06/17/2020	06/17/2020	Expiry		17,440,198	1.20877450			(662,613)							(662,613)			0002
REC 6588000.00 EUR PAY [7174200.24] USD /124459	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/18/2020	03/20/2020	03/20/2020	Expiry		7,174,200	1.08898000			(146,781)							(146,781)			0002
REC 6795114.32 USD PAY [6215000.00] EUR /124460	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/18/2020	06/18/2020	06/18/2020	Expiry		6,795,114	1.09334100			(166,929)							(166,929)			0002
REC 2636000.00 GBP PAY [3117122.72] USD /124461	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/18/2020	03/20/2020	03/20/2020	Expiry		3,117,123	1.18252000			(51,982)							(51,982)			0002
REC 6333798.68 USD PAY [5918000.00] EUR /124521	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/19/2020	03/23/2020	03/23/2020	Expiry		6,333,799	1.07026000			(11,481)							(11,481)			0002
REC 5704000.00 EUR PAY [6137145.79] USD /124522	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/19/2020	06/19/2020	06/19/2020	Expiry		6,137,146	1.07593720			246,771							246,771			0002
REC 1442000.00 EUR PAY [1545978.58] USD /124554	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2020	06/24/2020	06/24/2020	Expiry		1,545,979	1.07210720			76,416							76,416			0002
REC 1525161.12 USD PAY [1428000.00] EUR /124555	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/24/2020	03/24/2020	Expiry		1,525,161	1.06804000			(12,938)							(12,938)			0002
REC 1524464.10 USD PAY [1427000.00] EUR /124571	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/20/2020	03/24/2020	03/24/2020	Expiry		1,524,464	1.06830000			(12,558)							(12,558)			0002
REC 1442000.00 EUR PAY [1546188.83] USD /124572	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/20/2020	06/22/2020	06/22/2020	Expiry		1,546,189	1.07225300			77,503							77,503			0002
REC 337814.65 USD PAY [278000.00] GBP /124811	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/26/2020	06/15/2020	06/15/2020	Expiry		337,815	1.21516061			(12,438)							(12,438)			0002

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
REC 275000.00 GBP PAY [333726.25] USD /124812	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/26/2020	03/30/2020	03/30/2020	Expiry		333,726	1.21355000			7,301							7,301			0002
REC 133000.00 EUR PAY [146980.96] USD /124845	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/27/2020	03/31/2020	03/31/2020	Expiry		146,981	1.10512000			(295)							(295)			0002
REC 286962.86 USD PAY [259000.00] EUR /124846	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/27/2020	05/26/2020	05/26/2020	Expiry		286,963	1.10796471			2,555							2,555			0002
REC 516172.41 USD PAY [468000.00] EUR /124945	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	03/31/2020	05/07/2020	05/07/2020	Expiry		516,172	1.10293250			9,282							9,282			0002
REC 1814467.73 USD PAY [1462000.00] GBP /125002	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/02/2020	07/06/2020	07/06/2020	Expiry		1,814,468	1.24108600			(11,716)							(11,716)			0002
REC 1462000.00 GBP PAY [1812806.90] USD /125003	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/02/2020	04/06/2020	04/06/2020	Expiry		1,812,807	1.23995000			(24,927)							(24,927)			0002
REC 3794610.89 USD PAY [3485000.00] EUR /125005	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/02/2020	07/08/2020	07/08/2020	Expiry		3,794,611	1.08884100			(153,197)							(153,197)			0002
REC 3485500.00 EUR PAY [3782569.17] USD /125006	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/02/2020	04/06/2020	04/06/2020	Expiry		3,782,569	1.08523000			(21,018)							(21,018)			0002
REC 3792784.12 USD PAY [3485500.00] EUR /125007	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/02/2020	07/06/2020	07/06/2020	Expiry		3,792,784	1.08816070			(148,271)							(148,271)			0002
REC 3486000.00 EUR PAY [3785342.82] USD /125008	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/02/2020	04/06/2020	04/06/2020	Expiry		3,785,343	1.08587000			(23,252)							(23,252)			0002
REC 28000.00 EUR PAY [30275.31] USD /125072	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/03/2020	06/18/2020	06/18/2020	Expiry		30,275	1.08126107			1,090							1,090			0002
REC 389000.00 AUD PAY [240635.79] USD /125158	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/14/2020	04/14/2020	Expiry		240,636	.61860100			9,764							9,764			0002
REC 303170.55 USD PAY [490000.00] AUD /125162	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020	07/08/2020	Expiry		303,171	.61871541			(38,849)							(38,849)			0002
REC 6895000.00 GBP PAY [8504982.50] USD /125200	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/09/2020	04/09/2020	Expiry		8,504,983	1.23350000			88,946							88,946			0002
REC 8531327.16 USD PAY [6910000.00] GBP /125201	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	07/06/2020	07/06/2020	Expiry		8,531,327	1.23463490			(99,954)							(99,954)			0002
REC 278000.00 GBP PAY [342849.06] USD /125203	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/09/2020	04/09/2020	Expiry		342,849	1.23327000			3,650							3,650			0002
REC 6895000.00 GBP PAY [8504844.60] USD /125204	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/09/2020	04/09/2020	Expiry		8,504,845	1.23348000			89,083							89,083			0002
REC 8531372.07 USD PAY [6910000.00] GBP /125205	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020	07/08/2020	Expiry		8,531,372	1.23464140			(182,138)							(182,138)			0002
REC 322186.36 USD PAY [261000.00] GBP /125206	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020	07/08/2020	Expiry		322,186	1.23443050			(6,935)							(6,935)			0002
REC 356010.39 USD PAY [324000.00] EUR /125317	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	06/24/2020	06/24/2020	Expiry		356,010	1.09879750			(8,522)							(8,522)			0002
REC 422000.00 EUR PAY [462853.82] USD /125318	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/16/2020	04/16/2020	Expiry		462,854	1.09681000			(5,532)							(5,532)			0002
REC 6111243.76 USD PAY [5586000.00] EUR /125366	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/15/2020	07/16/2020	07/16/2020	Expiry		6,111,244	1.09402860			(247,300)							(247,300)			0002
REC 117000.00 GBP PAY [146441.88] USD /125367	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/15/2020	04/17/2020	04/17/2020	Expiry		146,442	1.25164000			(227)							(227)			0002
REC 5432500.00 EUR PAY [5929845.38] USD /125368	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/15/2020	04/17/2020	04/17/2020	Expiry		5,929,845	1.09155000			(26,348)							(26,348)			0002
REC 135254.91 USD PAY [108000.00] GBP /125369	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/15/2020	07/16/2020	07/16/2020	Expiry		135,255	1.25236028			(361)							(361)			0002
REC 235954.47 USD PAY [2363000.04] SEK /125370	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2020	07/16/2020	07/16/2020	Expiry		235,954	.09985377			(23,976)							(23,976)			0002
REC 2561999.96 SEK PAY [255522.86] USD /125371	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2020	04/17/2020	04/17/2020	Expiry		255,523	.09973570			677							677			0002
REC 5432000.00 EUR PAY [5924139.20] USD /125372	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/15/2020	04/17/2020	04/17/2020	Expiry		5,924,139	1.09060000			(21,185)							(21,185)			0002
REC 6106531.41 USD PAY [5586000.00] EUR /125373	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/15/2020	07/20/2020	07/20/2020	Expiry		6,106,531	1.09318500			(283,853)							(283,853)			0002
REC 1242962.90 USD PAY [1744000.00] CAD /125443	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/17/2020	07/20/2020	07/20/2020	Expiry		1,242,963	.71270808			(45,156)							(45,156)			0002
REC 1744000.01 CAD PAY [1242076.78] USD /125444	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/17/2020	04/20/2020	04/20/2020	Expiry		1,242,077	.71219998			(9,243)							(9,243)			0002
REC 1657286.72 USD PAY [1519000.00] EUR /125452	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/17/2020	07/20/2020	07/20/2020	Expiry		1,657,287	1.09103800			(80,449)							(80,449)			0002
REC 1483000.00 EUR PAY [1614364.14] USD /125453	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/17/2020	04/21/2020	04/21/2020	Expiry		1,614,364	1.08858000			(4,568)							(4,568)			0002
REC 1049000.00 EUR PAY [1136790.81] USD /125520	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	04/22/2020	04/24/2020	04/24/2020	Expiry		1,136,791	1.08369000			(5,235)							(5,235)			0002
REC 3814000.00 GBP PAY [4695453.54] USD /125521	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/22/2020	04/24/2020	04/24/2020	Expiry		4,695,454	1.23111000			7,208							7,208			0002
REC 4698012.73 USD PAY [3814000.00] GBP /125522	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/22/2020	07/21/2020	07/21/2020	Expiry		4,698,013	1.23178100			(156,446)							(156,446)			0002

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
REC 1101244.66 USD PAY [1014000.00] EUR /125523	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	04/22/2020	07/23/2020	07/23/2020	Expiry		1,101,245	1.08604010			(74,286)							(74,286)			0002
REC 3814000.00 GBP PAY [4699763.36] USD /125538	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/22/2020	04/24/2020	04/24/2020	Expiry		4,699,763	1.23224000			2,899							2,899			0002
REC 4702308.06 USD PAY [3814000.00] GBP /125539	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	04/22/2020	07/23/2020	07/23/2020	Expiry		4,702,308	1.23290720			(155,202)							(155,202)			0002
REC 2147000.00 AUD PAY [1369098.96] USD /125621	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/23/2020	04/28/2020	04/28/2020	Expiry		1,369,099	.63768000			24,519							24,519			0002
REC 1369122.15 USD PAY [2147000.00] AUD /125626	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/23/2020	05/07/2020	05/07/2020	Expiry		1,369,122	.63769080			(25,140)							(25,140)			0002
REC 193000.00 NZD PAY [115998.79] USD /125634	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/23/2020	04/28/2020	04/28/2020	Expiry		115,999	.60103000			766							766			0002
REC 115991.65 USD PAY [193000.00] NZD /125635	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/23/2020	05/07/2020	05/07/2020	Expiry		115,992	.60099301			(1,468)							(1,468)			0002
REC 6981999.62 JPY PAY [65270.45] USD /125783	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	04/28/2020	04/30/2020	04/30/2020	Expiry		65,270	.00934839			(338)							(338)			0002
REC 55514.02 USD PAY [5928000.23] JPY /125784	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	04/28/2020	07/29/2020	07/29/2020	Expiry		55,514	.00936471			(802)							(802)			0002
REC 784000.00 EUR PAY [850364.82] USD /125814	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/28/2020	06/19/2020	06/19/2020	Expiry		850,365	1.08464901			27,088							27,088			0002
REC 5566390.21 USD PAY [4469000.00] GBP /125849	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/29/2020	05/05/2020	05/05/2020	Expiry		5,566,390	1.24555610			8,742							8,742			0002
REC 4469000.00 GBP PAY [5568523.26] USD /125852	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/29/2020	07/30/2020	07/30/2020	Expiry		5,568,523	1.24603340			283,185							283,185			0002
REC 13554000.00 AUD PAY [8843442.84] USD /125869	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/29/2020	05/04/2020	05/04/2020	Expiry		8,843,443	.65246000			(139,064)							(139,064)			0002
REC 8891566.00 USD PAY [13625000.00] AUD /125870	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/29/2020	07/30/2020	07/30/2020	Expiry		8,891,566	.65259200			(904,809)							(904,809)			0002
REC 2147000.00 AUD PAY [1376465.75] USD /125945	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/04/2020	05/07/2020	05/07/2020	Expiry		1,376,466	.64111120			17,796							17,796			0002
REC 193000.00 NZD PAY [116336.54] USD /125946	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/04/2020	05/07/2020	05/07/2020	Expiry		116,337	.60278000			1,123							1,123			0002
REC 1255444.54 USD PAY [1958000.00] AUD /125947	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/04/2020	08/04/2020	08/04/2020	Expiry		1,255,445	.64118720			(145,896)							(145,896)			0002
REC 104216.95 USD PAY [173000.00] NZD /125948	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/04/2020	08/04/2020	08/04/2020	Expiry		104,217	.60241012			(10,326)							(10,326)			0002
REC 1058000.00 EUR PAY [1149196.96] USD /125985	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/05/2020	08/05/2020	08/05/2020	Expiry		1,149,197	1.08619750			105,697							105,697			0002
REC 1147020.12 USD PAY [1058000.00] EUR /125987	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/05/2020	05/07/2020	05/07/2020	Expiry		1,147,020	1.08414000			1,100							1,100			0002
REC 7310830.10 USD PAY [6733000.00] EUR /126019	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/05/2020	08/05/2020	08/05/2020	Expiry		7,310,830	1.08582060			(675,181)							(675,181)			0002
REC 6686000.00 EUR PAY [7246086.22] USD /126022	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/05/2020	05/07/2020	05/07/2020	Expiry		7,246,086	1.08377000			(4,480)							(4,480)			0002
REC 2114487.57 USD PAY [2056000.00] CHF /126038	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	05/06/2020	08/06/2020	08/06/2020	Expiry		2,114,488	1.02844726			(145,056)							(145,056)			0002
REC 526858.94 USD PAY [5188000.00] SEK /126039	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2020	08/06/2020	08/06/2020	Expiry		526,859	.10155338			(69,761)							(69,761)			0002
REC 2056000.00 CHF PAY [2109064.05] USD /126040	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	05/06/2020	05/08/2020	05/08/2020	Expiry		2,109,064	1.02580936			9,438							9,438			0002
REC 5187999.95 SEK PAY [526412.98] USD /126041	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2020	05/08/2020	05/08/2020	Expiry		526,413	.10146742			4,838							4,838			0002
REC 1393000.00 EUR PAY [1512215.17] USD /126117	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/08/2020	06/19/2020	06/19/2020	Expiry		1,512,215	1.08558160			46,830							46,830			0002
REC 2450669.30 USD PAY [2270000.00] EUR /126210	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/14/2020	05/18/2020	05/18/2020	Expiry		2,450,669	1.07959000			(27,490)							(27,490)			0002
REC 2397000.00 EUR PAY [2592518.50] USD /126211	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/14/2020	08/14/2020	08/14/2020	Expiry		2,592,519	1.08156800			246,488							246,488			0002
REC 9136000.00 EUR PAY [9982998.56] USD /126264	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/19/2020	05/21/2020	05/21/2020	Expiry		9,982,999	1.09271000			17,267							17,267			0002
REC 1877542.98 USD PAY [1533000.00] GBP /126265	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/19/2020	08/19/2020	08/19/2020	Expiry		1,877,543	1.22475080			(130,534)							(130,534)			0002
REC 1535000.00 GBP PAY [1879269.80] USD /126268	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/19/2020	05/21/2020	05/21/2020	Expiry		1,879,270	1.22428000			(2,579)							(2,579)			0002
REC 9136000.00 EUR PAY [9981993.60] USD /126271	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/19/2020	05/21/2020	05/21/2020	Expiry		9,981,994	1.09260000			18,272							18,272			0002
REC 10000391.68 USD PAY [9136000.00] EUR /126274	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/19/2020	08/19/2020	08/19/2020	Expiry		10,000,392	1.09461380			(813,892)							(813,892)			0002
REC 9999881.89 USD PAY [9136000.00] EUR /126275	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/19/2020	08/12/2020	08/12/2020	Expiry		9,999,882	1.09455800			(763,240)							(763,240)			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 6762000.00 EUR PAY [7423255.98] USD /126342	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/20/2020	05/22/2020	05/22/2020	Expiry		7,423,256	1.09779000			(60,114)							(60,114)			0002
REC 7437449.42 USD PAY [6762000.00] EUR /126344	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/20/2020	08/25/2020	08/25/2020	Expiry		7,437,449	1.09988900			(564,025)							(564,025)			0002
REC 7436205.95 USD PAY [6762500.00] EUR /126363	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/20/2020	08/21/2020	08/21/2020	Expiry		7,436,206	1.09962380			(524,609)							(524,609)			0002
REC 6762500.00 EUR PAY [7422655.25] USD /126364	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/20/2020	05/22/2020	05/22/2020	Expiry		7,422,655	1.09762000			(58,969)							(58,969)			0002
REC 284273.74 USD PAY [259000.00] EUR /126387	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/21/2020	08/27/2020	08/27/2020	Expiry		284,274	1.09758201			(21,838)							(21,838)			0002
REC 259000.00 EUR PAY [283734.50] USD /126388	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/21/2020	05/26/2020	05/26/2020	Expiry		283,735	1.09550000			673							673			0002
REC 1992500.00 GBP PAY [2456412.18] USD /126504	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/26/2020	05/27/2020	05/27/2020	Expiry		2,456,412	1.23282920			(14,006)							(14,006)			0002
REC 2444899.09 USD PAY [1982500.00] GBP /126505	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/26/2020	08/26/2020	08/26/2020	Expiry		2,444,899	1.23324040			(173,389)							(173,389)			0002
REC 2449708.40 USD PAY [1982000.00] GBP /126532	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/26/2020	08/24/2020	08/24/2020	Expiry		2,449,708	1.23597800			(139,775)							(139,775)			0002
REC 1992000.00 GBP PAY [2461273.57] USD /126533	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/26/2020	05/27/2020	05/27/2020	Expiry		2,461,274	1.23557910			(19,480)							(19,480)			0002
REC 2080000.00 GBP PAY [2556777.60] USD /126603	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/28/2020	06/01/2020	06/01/2020	Expiry		2,556,778	1.22922000			42,182							42,182			0002
REC 2557664.30 USD PAY [2080000.00] GBP /126604	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	05/28/2020	09/01/2020	09/01/2020	Expiry		2,557,664	1.22964630			(226,000)							(226,000)			0002
REC 2080000.00 GBP PAY [2565971.20] USD /126625	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2020	06/01/2020	06/01/2020	Expiry		2,565,971	1.23364000			32,989							32,989			0002
REC 2566810.27 USD PAY [2080000.00] GBP /126626	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2020	08/28/2020	08/28/2020	Expiry		2,566,810	1.23404340			(204,998)							(204,998)			0002
REC 488424.58 USD PAY [383000.00] GBP /126919	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/10/2020	06/12/2020	06/12/2020	Expiry		488,425	1.27526000			9,560							9,560			0002
REC 711000.00 GBP PAY [907127.15] USD /126920	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/10/2020	09/10/2020	09/10/2020	Expiry		907,127	1.27584691			3,024							3,024			0002
REC 1926000.00 EUR PAY [2188244.16] USD /126936	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/10/2020	06/12/2020	06/12/2020	Expiry		2,188,244	1.13616000			(24,191)							(24,191)			0002
REC 2141459.62 USD PAY [1881000.00] EUR /126937	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/10/2020	09/10/2020	09/10/2020	Expiry		2,141,460	1.13846870			(80,378)							(80,378)			0002
REC 15008000.00 GBP PAY [18919535.04] USD /126994	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	06/11/2020	06/15/2020	06/15/2020	Expiry		18,919,535	1.26063000			(10,956)							(10,956)			0002
REC 18663418.14 USD PAY [14798000.00] GBP /126997	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	06/11/2020	09/11/2020	09/11/2020	Expiry		18,663,418	1.26121220			(260,264)							(260,264)			0002
REC 18273000.00 AUD PAY [12557205.60] USD /127000	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2020	06/16/2020	06/16/2020	Expiry		12,557,206	.68720000			20,100							20,100			0002
REC 12491843.43 USD PAY [18178000.00] AUD /127001	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2020	09/11/2020	09/11/2020	Expiry		12,491,843	.68719570			(732,652)							(732,652)			0002
REC 6556925.76 USD PAY [5600000.00] EUR /127045	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/12/2020	04/02/2024	06/12/2020	Termination		6,556,926	1.17087960			(1,221)							(1,221)			0002
REC 5600000.00 EUR PAY [6334186.88] USD /127046	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/12/2020	06/15/2020	06/12/2020	Termination		6,334,187	1.13110480			(1,179)							(1,179)			0002
REC 7450000.00 EUR PAY [8419970.63] USD /127047	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	06/12/2020	06/15/2020	06/15/2020	Expiry		8,419,971	1.13019740			12,684							12,684			0002
REC 8907790.27 USD PAY [7881000.00] EUR /127048	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	06/12/2020	06/19/2020	06/19/2020	Expiry		8,907,790	1.13028680			87,375							87,375			0002
REC 6901000.00 CAD PAY [5085670.07] USD /127075	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/12/2020	06/15/2020	06/15/2020	Expiry		5,085,670	.73694683			(2,393)							(2,393)			0002
REC 2342999.99 CAD PAY [1727353.82] USD /127076	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	06/12/2020	06/15/2020	06/15/2020	Expiry		1,727,354	.73724022			(1,500)							(1,500)			0002
REC 1720200.57 USD PAY [2333000.00] CAD /127083	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	06/12/2020	09/14/2020	09/14/2020	Expiry		1,720,201	.73733415			(49,847)							(49,847)			0002
REC 5142290.81 USD PAY [6977000.01] CAD /127084	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/12/2020	09/14/2020	09/14/2020	Expiry		5,142,291	.73703466			(151,159)							(151,159)			0002
REC 5600000.00 EUR PAY [6286153.44] USD /127121	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	06/12/2020	06/15/2020	06/15/2020	Expiry		6,286,153	1.12252740			52,487							52,487			0002
REC 6299557.60 USD PAY [5600000.00] EUR /127122	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	06/12/2020	09/14/2020	09/14/2020	Expiry		6,299,558	1.12492100			(343,162)							(343,162)			0002
REC 14113000.00 GBP PAY [17762904.06] USD /127157	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/15/2020	06/17/2020	06/17/2020	Expiry		17,762,904	1.25862000			(55,323)							(55,323)			0002
REC 18044867.93 USD PAY [14329000.00] GBP /127158	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/15/2020	09/15/2020	09/15/2020	Expiry		18,044,868	1.25932500			(428,079)							(428,079)			0002
REC 6187000.00 EUR PAY [6966314.52] USD /127193	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2020	06/18/2020	06/18/2020	Expiry		6,966,315	1.12596000			(35,637)							(35,637)			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 6990773.31 USD PAY [6196000.00] EUR /127194	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2020	09/16/2020	09/16/2020	Expiry		6,990,773	1.12827200			(329,801)							(329,801)			0002
REC 1440000.00 EUR PAY [1617146.50] USD /127239	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/18/2020	09/18/2020	09/18/2020	Expiry		1,617,147	1.12301840			91,414							91,414			0002
REC 1613923.20 USD PAY [1440000.00] EUR /127240	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/18/2020	06/22/2020	06/22/2020	Expiry		1,613,923	1.12078000			(7,517)							(7,517)			0002
REC 1260705.60 USD PAY [1120000.00] EUR /127316	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	06/22/2020	06/24/2020	06/24/2020	Expiry		1,260,706	1.12563000			594							594			0002
REC 995000.00 EUR PAY [1122323.88] USD /127317	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	06/22/2020	09/22/2020	09/22/2020	Expiry		1,122,324	1.12796370			42,324							42,324			0002
REC 6910000.00 GBP PAY [8614346.66] USD /127465	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/01/2020	07/06/2020	07/06/2020	Expiry		8,614,347	1.24664930			16,934							16,934			0002
REC 3741.66 USD PAY [3000.00] GBP /127466	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/01/2020	10/01/2020	10/01/2020	Expiry		3,742	1.24722000			(125)							(125)			0002
REC 9601479.07 USD PAY [7698000.00] GBP /127468	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/01/2020	10/01/2020	10/01/2020	Expiry		9,601,479	1.24726930			(319,703)							(319,703)			0002
REC 3486000.00 EUR PAY [3925409.95] USD /127487	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/01/2020	07/06/2020	07/06/2020	Expiry		3,925,410	1.12604990			16,210							16,210			0002
REC 1539054.92 USD PAY [1234000.00] GBP /127495	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/01/2020	10/01/2020	10/01/2020	Expiry		1,539,055	1.24720820			(51,324)							(51,324)			0002
REC 1462000.00 GBP PAY [1822515.02] USD /127496	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/01/2020	07/06/2020	07/06/2020	Expiry		1,822,515	1.24659030			3,669							3,669			0002
REC 3622734.97 USD PAY [3211000.00] EUR /127497	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/01/2020	10/01/2020	10/01/2020	Expiry		3,622,735	1.12822640			(146,016)							(146,016)			0002
REC 487850.98 USD PAY [705000.00] AUD /127560	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2020	10/06/2020	10/06/2020	Expiry		487,851	.69198721			(12,629)							(12,629)			0002
REC 490000.00 AUD PAY [339009.73] USD /127561	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2020	07/08/2020	07/08/2020	Expiry		339,010	.69185659			3,010							3,010			0002
REC 6910000.00 GBP PAY [8633492.20] USD /127607	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2020	07/08/2020	07/08/2020	Expiry		8,633,492	1.24942000			80,018							80,018			0002
REC 8649177.59 USD PAY [6919000.00] GBP /127609	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2020	10/06/2020	10/06/2020	Expiry		8,649,178	1.25006180			(256,959)							(256,959)			0002
REC 3953886.54 USD PAY [3485000.00] EUR /127632	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2020	10/06/2020	10/06/2020	Expiry		3,953,887	1.13454420			(135,064)							(135,064)			0002
REC 3484000.00 EUR PAY [3944828.68] USD /127633	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2020	07/08/2020	07/08/2020	Expiry		3,944,829	1.13227000			1,847							1,847			0002
REC 261000.00 GBP PAY [325962.90] USD /127634	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/06/2020	07/08/2020	07/08/2020	Expiry		325,963	1.24890000			3,158							3,158			0002
REC 353620.84 USD PAY [283000.00] GBP /127635	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/06/2020	10/06/2020	10/06/2020	Expiry		353,621	1.24954360			(10,657)							(10,657)			0002
REC 2338345.44 USD PAY [2064000.00] EUR /127672	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/06/2020	09/21/2020	09/21/2020	Expiry		2,338,345	1.13291930			(90,776)							(90,776)			0002
REC 2061000.00 EUR PAY [2338641.43] USD /127689	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/08/2020	08/05/2020	08/05/2020	Expiry		2,338,641	1.13471200			105,911							105,911			0002
REC 976000.00 EUR PAY [1106825.48] USD /127718	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/08/2020	07/23/2020	07/23/2020	Expiry		1,106,825	1.13404250			24,651							24,651			0002
REC 1106510.72 USD PAY [976000.00] EUR /127719	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/08/2020	07/10/2020	07/10/2020	Expiry		1,106,511	1.13372000			3,728							3,728			0002
REC 1144000.00 GBP PAY [1440583.49] USD /127787	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/13/2020	10/01/2020	10/01/2020	Expiry		1,440,583	1.25925130			33,804							33,804			0002
REC 1439758.32 USD PAY [1144000.00] GBP /127788	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/13/2020	07/15/2020	07/15/2020	Expiry		1,439,758	1.25853000			(309)							(309)			0002
REC 5586000.00 EUR PAY [6370162.68] USD /127814	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/14/2020	07/16/2020	07/16/2020	Expiry		6,370,163	1.14038000			(11,619)							(11,619)			0002
REC 139422.77 USD PAY [1267000.00] SEK /127815	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/14/2020	10/14/2020	10/14/2020	Expiry		139,423	.11004165			(4,002)							(4,002)			0002
REC 91661.09 USD PAY [73000.00] GBP /127816	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/14/2020	10/14/2020	10/14/2020	Expiry		91,661	1.25563137			(3,319)							(3,319)			0002
REC 6269665.68 USD PAY [5487000.00] EUR /127817	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/14/2020	10/14/2020	10/14/2020	Expiry		6,269,666	1.14264000			(174,816)							(174,816)			0002
REC 108000.00 GBP PAY [135534.60] USD /127818	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/14/2020	07/16/2020	07/16/2020	Expiry		135,535	1.25495000			81							81			0002
REC 2363000.02 SEK PAY [259730.27] USD /127819	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/14/2020	07/16/2020	07/16/2020	Expiry		259,730	.10991548			200							200			0002
REC 206647.70 USD PAY [181000.00] EUR /127882	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2020	07/17/2020	07/17/2020	Expiry		206,648	1.14170000			(344)							(344)			0002
REC 181000.00 EUR PAY [206731.96] USD /127883	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2020	08/05/2020	08/05/2020	Expiry		206,732	1.14216552			7,952							7,952			0002
REC 697000.00 EUR PAY [797880.30] USD /127906	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/16/2020	09/14/2020	09/14/2020	Expiry		797,880	1.14473501			28,901							28,901			0002
REC 1639030.19 USD PAY [1431000.00] EUR /127928	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/16/2020	10/16/2020	10/16/2020	Expiry		1,639,030	1.14537400			(37,959)							(37,959)			0002

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
REC 1519000.00 EUR PAY [1736505.61] USD /127929	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/16/2020	07/20/2020	07/20/2020	Expiry		1,736,506	1.14319000			1,230							1,230			0002
REC 6400572.86 USD PAY [5586000.00] EUR /127943	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/16/2020	10/16/2020	10/16/2020	Expiry		6,400,573	1.14582400			(145,661)							(145,661)			0002
REC 5586000.00 EUR PAY [6388373.04] USD /127944	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/16/2020	07/20/2020	07/20/2020	Expiry		6,388,373	1.14364000			2,011							2,011			0002
REC 4280594.74 USD PAY [3414000.00] GBP /127967	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2020	10/19/2020	10/19/2020	Expiry		4,280,595	1.25383560			(138,828)							(138,828)			0002
REC 3814000.00 GBP PAY [4779704.80] USD /127968	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2020	07/21/2020	07/21/2020	Expiry		4,779,705	1.25320000			74,754							74,754			0002
REC 1201699.30 USD PAY [1631000.01] CAD /127994	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/17/2020	07/30/2020	07/30/2020	Expiry		1,201,699	.73678681			(12,254)							(12,254)			0002
REC 1744000.00 CAD PAY [1284922.79] USD /127995	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/17/2020	07/20/2020	07/20/2020	Expiry		1,284,923	.73676765			3,196							3,196			0002
REC 43739.50 USD PAY [38000.00] EUR /128051	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	10/21/2020	10/21/2020	Expiry		43,740	1.15103947			(1,310)							(1,310)			0002
REC 3814000.00 GBP PAY [4863193.26] USD /128052	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/21/2020	07/23/2020	07/23/2020	Expiry		4,863,193	1.27509000			(5,683)							(5,683)			0002
REC 38000.00 EUR PAY [43653.26] USD /128053	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/23/2020	07/23/2020	Expiry		43,653	1.14877000			400							400			0002
REC 4865571.67 USD PAY [3814000.00] GBP /128056	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/21/2020	10/21/2020	10/21/2020	Expiry		4,865,572	1.27571360			(147,550)							(147,550)			0002
REC 56397.66 USD PAY [5927999.78] JPY /128200	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/27/2020	10/27/2020	10/27/2020	Expiry		56,398	.00951378			(511)							(511)			0002
REC 5928000.02 JPY PAY [56333.21] USD /128201	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/27/2020	07/29/2020	07/29/2020	Expiry		56,333	.00950290			(17)							(17)			0002
REC 13625000.00 AUD PAY [9734572.00] USD /128202	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/27/2020	07/30/2020	07/30/2020	Expiry		9,734,572	.71446400			61,803							61,803			0002
REC 9795625.31 USD PAY [13707000.00] AUD /128203	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/27/2020	10/27/2020	10/27/2020	Expiry		9,795,625	.71464400			38,983							38,983			0002
REC 5776137.81 USD PAY [4469000.00] GBP /128230	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/28/2020	07/30/2020	07/30/2020	Expiry		5,776,138	1.29249000			(75,571)							(75,571)			0002
REC 4469000.00 GBP PAY [5779166.90] USD /128232	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	07/28/2020	10/28/2020	10/28/2020	Expiry		5,779,167	1.29316780			22,489							22,489			0002
REC 1631000.01 CAD PAY [1221805.22] USD /128275	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/29/2020	07/30/2020	07/30/2020	Expiry		1,221,805	.74911417			(7,852)							(7,852)			0002
REC 1222063.38 USD PAY [1631000.00] CAD /128276	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/29/2020	10/29/2020	10/29/2020	Expiry		1,222,063	.74927246			(1,676)							(1,676)			0002
REC 1397865.93 USD PAY [1958000.00] AUD /128302	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/30/2020	10/30/2020	10/30/2020	Expiry		1,397,866	.71392540			23,350							23,350			0002
REC 30036.62 USD PAY [23000.00] GBP /128303	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/30/2020	08/03/2020	08/03/2020	Expiry		30,037	1.30594000			(45)							(45)			0002
REC 173000.00 NZD PAY [114797.96] USD /128304	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/30/2020	08/04/2020	08/04/2020	Expiry		114,798	.66357202			(255)							(255)			0002
REC 1958000.00 AUD PAY [1397502.92] USD /128305	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/30/2020	08/04/2020	08/04/2020	Expiry		1,397,503	.71374000			3,838							3,838			0002
REC 23000.00 GBP PAY [30040.79] USD /128306	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/30/2020	09/01/2020	09/01/2020	Expiry		30,041	1.30612130			740							740			0002
REC 114797.44 USD PAY [173000.00] NZD /128307	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/30/2020	10/30/2020	10/30/2020	Expiry		114,797	.66356902			531							531			0002
REC 1449876.86 USD PAY [1232000.00] EUR /128407	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/04/2020	08/05/2020	08/05/2020	Expiry		1,449,877	1.17684810			(11,398)							(11,398)			0002
REC 1239000.00 EUR PAY [1460806.28] USD /128408	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/04/2020	11/04/2020	11/04/2020	Expiry		1,460,806	1.17902040			(9,318)							(9,318)			0002
REC 4672000.00 EUR PAY [5499449.04] USD /128420	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	08/04/2020	08/05/2020	08/05/2020	Expiry		5,499,449	1.17710810			42,010							42,010			0002
REC 5509595.23 USD PAY [4672000.00] EUR /128422	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	08/04/2020	11/04/2020	11/04/2020	Expiry		5,509,595	1.17927980			36,347							36,347			0002
REC 2056000.00 CHF PAY [2248026.42] USD /128438	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/04/2020	08/06/2020	08/06/2020	Expiry		2,248,026	1.09339806			11,518							11,518			0002
REC 2252511.71 USD PAY [2055000.00] CHF /128439	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/04/2020	11/04/2020	11/04/2020	Expiry		2,252,512	1.09611275			2,903							2,903			0002
REC 5112000.02 SEK PAY [584741.81] USD /128441	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/04/2020	08/06/2020	08/06/2020	Expiry		584,742	.11438611			3,138							3,138			0002
REC 593721.30 USD PAY [5186000.00] SEK /128444	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/04/2020	11/04/2020	11/04/2020	Expiry		593,721	.11448540			4,592							4,592			0002
REC 9136000.00 EUR PAY [10767050.08] USD /128542	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/10/2020	08/12/2020	08/12/2020	Expiry		10,767,050	1.17853000			(3,928)							(3,928)			0002
REC 10479067.50 USD PAY [8875000.00] EUR /128543	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/10/2020	11/10/2020	11/10/2020	Expiry		10,479,068	1.18074000			(9,408)							(9,408)			0002
REC 156778.82 USD PAY [219000.00] AUD /128604	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	08/11/2020	10/30/2020	10/30/2020	Expiry		156,779	.71588502			3,041							3,041			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 3335306.13 USD PAY [2829000.00] EUR /128627	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	08/12/2020	08/14/2020	08/14/2020	Expiry		3,335,306	1.17897000			(15,361)							(15,361)			0002
REC 2392000.00 EUR PAY [2825415.33] USD /128629	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	08/12/2020	11/12/2020	11/12/2020	Expiry		2,825,415	1.18119370			(2,616)							(2,616)			0002
REC 1533000.00 GBP PAY [2008214.67] USD /128692	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2020	08/19/2020	08/19/2020	Expiry		2,008,215	1.30999000			(138)							(138)			0002
REC 9136000.00 EUR PAY [10842056.64] USD /128693	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/17/2020	08/19/2020	08/19/2020	Expiry		10,842,057	1.18674000			(27,773)							(27,773)			0002
REC 10868902.78 USD PAY [9136000.00] EUR /128694	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/17/2020	12/16/2020	12/16/2020	Expiry		10,868,903	1.18967850			(274,276)							(274,276)			0002
REC 2188895.89 USD PAY [1670000.00] GBP /128695	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2020	12/16/2020	12/16/2020	Expiry		2,188,896	1.31071610			(66,606)							(66,606)			0002
REC 8082605.08 USD PAY [6762000.00] EUR /128749	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/19/2020	11/19/2020	11/19/2020	Expiry		8,082,605	1.19529800			52,730							52,730			0002
REC 6760000.00 EUR PAY [8065153.20] USD /128750	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/19/2020	08/21/2020	08/21/2020	Expiry		8,065,153	1.19307000			(107,281)							(107,281)			0002
REC 1982000.00 GBP PAY [2602504.74] USD /128770	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	08/20/2020	08/24/2020	08/24/2020	Expiry		2,602,505	1.31307000			(13,022)							(13,022)			0002
REC 2603567.69 USD PAY [1982000.00] GBP /128772	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	08/20/2020	11/20/2020	11/20/2020	Expiry		2,603,568	1.31360630			(28,132)							(28,132)			0002
REC 6766000.00 EUR PAY [7965611.80] USD /128821	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/25/2020	08/25/2020	Expiry		7,965,612	1.17730000			40,596							40,596			0002
REC 7980470.61 USD PAY [6766000.00] EUR /128822	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	11/23/2020	11/23/2020	Expiry		7,980,471	1.17949610			(30,473)							(30,473)			0002
REC 1982000.00 GBP PAY [2593110.06] USD /128855	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/24/2020	08/26/2020	08/26/2020	Expiry		2,593,110	1.30833000			24,517							24,517			0002
REC 2595541.76 USD PAY [1983000.00] GBP /128856	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/24/2020	11/24/2020	11/24/2020	Expiry		2,595,542	1.30889650			(53,350)							(53,350)			0002
REC 111680.80 USD PAY [85000.00] GBP /128906	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2020	09/15/2020	09/15/2020	Expiry		111,681	1.31389176			2,099							2,099			0002
REC 200000.00 GBP PAY [262754.00] USD /128907	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/27/2020	08/27/2020	Expiry		262,754	1.31377000			1,266							1,266			0002
REC 255000.00 EUR PAY [301693.05] USD /128908	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/25/2020	08/27/2020	08/27/2020	Expiry		301,693	1.18311000			(309)							(309)			0002
REC 515000.00 EUR PAY [610444.44] USD /128909	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/25/2020	11/25/2020	11/25/2020	Expiry		610,444	1.18532901			3,178							3,178			0002
REC 2746269.55 USD PAY [2080000.00] GBP /128965	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/26/2020	11/27/2020	11/27/2020	Expiry		2,746,270	1.32032190			(23,458)							(23,458)			0002
REC 2080000.00 GBP PAY [2745038.40] USD /128966	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/26/2020	08/28/2020	08/28/2020	Expiry		2,745,038	1.31973000			26,770							26,770			0002
REC 2057000.00 GBP PAY [2743606.65] USD /129064	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/28/2020	09/01/2020	09/01/2020	Expiry		2,743,607	1.33379030			9,276							9,276			0002
REC 2744993.89 USD PAY [2057000.00] GBP /129065	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/28/2020	11/30/2020	11/30/2020	Expiry		2,744,994	1.33446470			4,247							4,247			0002
REC 499000.00 GBP PAY [662470.45] USD /129157	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/03/2020	12/16/2020	12/16/2020	Expiry		662,470	1.32759609			11,479							11,479			0002
REC 1881000.00 EUR PAY [2217416.85] USD /129222	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/10/2020	09/10/2020	Expiry		2,217,417	1.17885000			4,420							4,420			0002
REC 712000.00 GBP PAY [929225.65] USD /129223	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2020	12/16/2020	12/16/2020	Expiry		929,226	1.30509221			32,402							32,402			0002
REC 927435.51 USD PAY [711000.00] GBP /129224	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2020	09/10/2020	09/10/2020	Expiry		927,436	1.30441000			17,284							17,284			0002
REC 2289196.22 USD PAY [1938000.00] EUR /129225	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	12/09/2020	12/09/2020	Expiry		2,289,196	1.18121580			(52,295)							(52,295)			0002
REC 13103168.83 USD PAY [18096000.00] AUD /129226	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/08/2020	12/09/2020	12/09/2020	Expiry		13,103,169	.72409200			(363,874)							(363,874)			0002
REC 18178000.00 AUD PAY [13158577.94] USD /129227	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/08/2020	09/11/2020	09/11/2020	Expiry		13,158,578	.72387380			65,917							65,917			0002
REC 14798000.00 GBP PAY [19221862.10] USD /129270	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/09/2020	09/11/2020	09/11/2020	Expiry		19,221,862	1.29895000			(298,180)							(298,180)			0002
REC 19407885.90 USD PAY [14934000.00] GBP /129272	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/09/2020	12/10/2020	12/10/2020	Expiry		19,407,886	1.29957720			(445,374)							(445,374)			0002
REC 4903000.00 EUR PAY [5835403.51] USD /129309	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/10/2020	09/14/2020	09/14/2020	Expiry		5,835,404	1.19017000			(19,465)							(19,465)			0002
REC 5851455.20 USD PAY [4907000.00] EUR /129310	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/10/2020	12/11/2020	12/11/2020	Expiry		5,851,455	1.19247100			(94,357)							(94,357)			0002
REC 6977000.01 CAD PAY [5290054.52] USD /129367	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/11/2020	09/14/2020	09/14/2020	Expiry		5,290,055	.75821335			3,395							3,395			0002
REC 18470606.97 USD PAY [14414000.00] GBP /129368	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/11/2020	12/14/2020	12/14/2020	Expiry		18,470,607	1.28143520			(734,607)							(734,607)			0002
REC 14414000.00 GBP PAY [18462171.90] USD /129369	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/11/2020	09/15/2020	09/15/2020	Expiry		18,462,172	1.28085000			120,357							120,357			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 1769200.14 USD PAY [2332999.99] CAD /129370	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/11/2020	12/14/2020	12/14/2020	Expiry		1,769,200	.75833697			(58,005)							(58,005)			0002
REC 2333000.01 CAD PAY [1768777.63] USD /129371	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/11/2020	09/14/2020	09/14/2020	Expiry		1,768,778	.75815586			1,269							1,269			0002
REC 5227613.14 USD PAY [6893000.00] CAD /129372	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/11/2020	12/14/2020	12/14/2020	Expiry		5,227,613	.75839448			(170,984)							(170,984)			0002
REC 7346706.00 USD PAY [6170000.00] EUR /129464	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/14/2020	12/15/2020	12/15/2020	Expiry		7,346,706	1.19071410			(150,461)							(150,461)			0002
REC 6196000.00 EUR PAY [7363140.52] USD /129465	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/14/2020	09/16/2020	09/16/2020	Expiry		7,363,141	1.18837000			(42,567)							(42,567)			0002
REC 6968689.57 USD PAY [5418000.00] GBP /129512	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/15/2020	12/16/2020	12/16/2020	Expiry		6,968,690	1.28621070			(348,861)							(348,861)			0002
REC 5418000.00 GBP PAY [6965434.98] USD /129513	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/15/2020	09/17/2020	09/17/2020	Expiry		6,965,435	1.28561000			61,711							61,711			0002
REC 1702742.40 USD PAY [1440000.00] EUR /129544	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/16/2020	09/18/2020	09/18/2020	Expiry		1,702,742	1.18246000			(5,818)							(5,818)			0002
REC 1438000.00 EUR PAY [1703604.35] USD /129545	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/16/2020	12/17/2020	12/17/2020	Expiry		1,703,604	1.18470400			60,103							60,103			0002
REC 2067000.00 EUR PAY [2442098.49] USD /129579	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/17/2020	09/21/2020	09/21/2020	Expiry		2,442,098	1.18147000			(9,446)							(9,446)			0002
REC 1178965.55 USD PAY [995000.00] EUR /129618	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/18/2020	09/22/2020	09/22/2020	Expiry		1,178,966	1.18489000			14,318							14,318			0002
REC 1234000.00 GBP PAY [1585035.98] USD /129830	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/29/2020	10/01/2020	10/01/2020	Expiry		1,585,036	1.28447000			5,343							5,343			0002
REC 6554000.00 GBP PAY [8413959.66] USD /129835	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	09/29/2020	10/01/2020	10/01/2020	Expiry		8,413,960	1.28379000			32,836							32,836			0002
REC 2944705.16 USD PAY [2505000.00] EUR /129838	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/29/2020	12/16/2020	12/16/2020	Expiry		2,944,705	1.17553100			(110,643)							(110,643)			0002
REC 3211000.00 EUR PAY [3768654.37] USD /129839	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/29/2020	10/01/2020	10/01/2020	Expiry		3,768,654	1.17367000			96							96			0002
REC 506852.70 USD PAY [705000.00] AUD /129916	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/01/2020	12/17/2020	12/17/2020	Expiry		506,853	.71894000			(30,710)							(30,710)			0002
REC 705000.00 AUD PAY [506768.10] USD /129918	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/01/2020	10/06/2020	10/06/2020	Expiry		506,768	.71882000			(6,289)							(6,289)			0002
REC 394868.95 USD PAY [305000.00] GBP /129977	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/02/2020	12/14/2020	12/14/2020	Expiry		394,869	1.29465230			(11,513)							(11,513)			0002
REC 4089836.04 USD PAY [3485000.00] EUR /129978	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/02/2020	12/15/2020	12/15/2020	Expiry		4,089,836	1.17355410			(144,787)							(144,787)			0002
REC 8976564.33 USD PAY [6934000.00] GBP /129979	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/02/2020	12/14/2020	12/14/2020	Expiry		8,976,564	1.29457230			(262,297)							(262,297)			0002
REC 3485000.00 EUR PAY [4084001.80] USD /129981	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/02/2020	10/06/2020	10/06/2020	Expiry		4,084,002	1.17188000			4,949							4,949			0002
REC 6919000.00 GBP PAY [8954500.61] USD /129982	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/02/2020	10/06/2020	10/06/2020	Expiry		8,954,501	1.29419000			(48,364)							(48,364)			0002
REC 283000.00 GBP PAY [366278.41] USD /129983	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/02/2020	10/06/2020	10/06/2020	Expiry		366,278	1.29427000			(2,001)							(2,001)			0002
REC 5487000.00 EUR PAY [6481699.82] USD /130154	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/09/2020	10/14/2020	10/14/2020	Expiry		6,481,700	1.18128300			(37,218)							(37,218)			0002
REC 1266999.97 SEK PAY [143867.57] USD /130157	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/09/2020	10/14/2020	10/14/2020	Expiry		143,868	.11354978			(443)							(443)			0002
REC 73000.00 GBP PAY [94951.41] USD /130191	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/09/2020	10/14/2020	10/14/2020	Expiry		94,951	1.30070425			29							29			0002
REC 398202.62 USD PAY [339000.00] EUR /130229	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/13/2020	11/04/2020	11/04/2020	Expiry		398,203	1.17463900			1,064							1,064			0002
REC 4696840.00 USD PAY [4000000.00] EUR /130231	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/13/2020	10/15/2020	10/15/2020	Expiry		4,696,840	1.17421000			14,040							14,040			0002
REC 1431000.00 EUR PAY [1684015.11] USD /130259	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/14/2020	10/16/2020	10/16/2020	Expiry		1,684,015	1.17681000			(7,026)							(7,026)			0002
REC 5586000.00 EUR PAY [6570197.34] USD /130260	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/14/2020	10/16/2020	10/16/2020	Expiry		6,570,197	1.17619000			(23,964)							(23,964)			0002
REC 3414000.00 GBP PAY [4410136.92] USD /130316	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2020	10/19/2020	10/19/2020	Expiry		4,410,137	1.29178000			9,286							9,286			0002
REC 3814000.00 GBP PAY [4960183.28] USD /130368	ASSET HEDGE	Schedule BA, D	Currency	STATE STREET FX 571474TGEMMWANRLN572	10/19/2020	10/21/2020	10/21/2020	Expiry		4,960,183	1.30052000			52,938							52,938			0002
REC 38000.00 EUR PAY [44774.64] USD /130369	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/19/2020	10/21/2020	10/21/2020	Expiry		44,775	1.17828000			274							274			0002
REC 591000.00 EUR PAY [701624.50] USD /130491	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/21/2020	12/11/2020	12/11/2020	Expiry		701,625	1.18718190			14,490							14,490			0002
REC 13707000.00 AUD PAY [9741455.24] USD /130516	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/22/2020	10/27/2020	10/27/2020	Expiry		9,741,455	.71069200			15,187							15,187			0002
REC 5927999.66 JPY PAY [56570.82] USD /130550	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/23/2020	10/27/2020	10/27/2020	Expiry		56,571	.00954299			338							338			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 5817833.58 USD PAY [4469000.00] GBP /130620	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/26/2020	10/28/2020	10/28/2020	Expiry		5,817,834	1.30182000			16,178							16,178			0002
REC 966000.00 GBP PAY [1256843.28] USD /130623	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/26/2020	10/28/2020	10/28/2020	Expiry		1,256,843	1.30108000			(2,782)							(2,782)			0002
REC 1150425.05 USD PAY [884000.00] GBP /130624	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/26/2020	12/10/2020	12/10/2020	Expiry		1,150,425	1.30138580			(24,765)							(24,765)			0002
REC 173000.00 NZD PAY [116062.07] USD /130699	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/27/2020	10/30/2020	10/30/2020	Expiry		116,062	.67087902			(1,796)							(1,796)			0002
REC 2177000.00 AUD PAY [1551857.25] USD /130701	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/27/2020	10/30/2020	10/30/2020	Expiry		1,551,857	.71284210			(23,603)							(23,603)			0002
REC 1631000.00 CAD PAY [1227940.73] USD /130741	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	10/28/2020	10/29/2020	10/29/2020	Expiry		1,227,941	.75287598			(4,201)							(4,201)			0002
REC 2055000.00 CHF PAY [2234254.22] USD /130821	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	11/02/2020	11/04/2020	11/04/2020	Expiry		2,234,254	1.08722833			15,354							15,354			0002
REC 1046979.00 USD PAY [900000.00] EUR /130838	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/02/2020	11/04/2020	11/04/2020	Expiry		1,046,979	1.16331000			(7,371)							(7,371)			0002
REC 4672000.00 EUR PAY [5434984.32] USD /130839	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/02/2020	11/04/2020	11/04/2020	Expiry		5,434,984	1.16331000			38,264							38,264			0002
REC 5186000.02 SEK PAY [581412.95] USD /130919	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2020	11/04/2020	11/04/2020	Expiry		581,413	.11211202			7,717							7,717			0002
REC 8875000.00 EUR PAY [10521756.25] USD /131023	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/06/2020	11/10/2020	11/10/2020	Expiry		10,521,756	1.18555000			(33,281)							(33,281)			0002
REC 2825573.92 USD PAY [2392000.00] EUR /131096	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/10/2020	11/12/2020	11/12/2020	Expiry		2,825,574	1.18126000			2,775							2,775			0002
REC 323765.02 USD PAY [245089.00] GBP /131137	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/11/2020	11/13/2020	11/13/2020	Expiry		323,765	1.32101000			566							566			0002
REC 6762000.00 EUR PAY [8028116.88] USD /131254	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/17/2020	11/19/2020	11/19/2020	Expiry		8,028,117	1.18724000			1,758							1,758			0002
REC 1982000.00 GBP PAY [2633384.30] USD /131309	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2020	11/20/2020	11/20/2020	Expiry		2,633,384	1.32865000			(1,685)							(1,685)			0002
REC 6766000.00 EUR PAY [7999374.14] USD /131393	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/19/2020	11/23/2020	11/23/2020	Expiry		7,999,374	1.18229000			11,570							11,570			0002
REC 1983000.00 GBP PAY [2634474.99] USD /131452	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/20/2020	11/24/2020	11/24/2020	Expiry		2,634,475	1.32853000			14,416							14,416			0002
REC 610347.10 USD PAY [515000.00] EUR /131519	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/23/2020	11/25/2020	11/25/2020	Expiry		610,347	1.18514000			(3,275)							(3,275)			0002
REC 2080000.00 GBP PAY [2771080.00] USD /131588	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2020	11/27/2020	11/27/2020	Expiry		2,771,080	1.33225000			(1,352)							(1,352)			0002
REC 2057000.00 GBP PAY [2742644.18] USD /131657	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/25/2020	11/30/2020	11/30/2020	Expiry		2,742,644	1.33332240			(1,897)							(1,897)			0002
REC 17881000.00 AUD PAY [13301318.28] USD /131825	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/07/2020	12/09/2020	12/09/2020	Expiry		13,301,318	.74388000			5,722							5,722			0002
REC 1877000.00 EUR PAY [2279560.19] USD /131828	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/07/2020	12/09/2020	12/09/2020	Expiry		2,279,560	1.21447000			(11,769)							(11,769)			0002
REC 15818000.00 GBP PAY [21070208.72] USD /131857	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/08/2020	12/10/2020	12/10/2020	Expiry		21,070,209	1.33204000			(41,760)							(41,760)			0002
REC 4316000.00 EUR PAY [5219943.04] USD /131880	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/09/2020	12/11/2020	12/11/2020	Expiry		5,219,943	1.20944000			9,754							9,754			0002
REC 6934000.00 GBP PAY [9233383.74] USD /131965	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/10/2020	12/14/2020	12/14/2020	Expiry		9,233,384	1.33161000			5,478							5,478			0002
REC 305000.00 GBP PAY [406000.75] USD /131966	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/10/2020	12/14/2020	12/14/2020	Expiry		406,001	1.33115000			381							381			0002
REC 14414000.00 GBP PAY [19156926.70] USD /131968	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/10/2020	12/14/2020	12/14/2020	Expiry		19,156,927	1.32905000			48,287							48,287			0002
REC 6893000.00 CAD PAY [5390378.18] USD /132055	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/11/2020	12/14/2020	12/14/2020	Expiry		5,390,378	.78200757			8,219							8,219			0002
REC 2333000.00 CAD PAY [1824423.66] USD /132056	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/11/2020	12/14/2020	12/14/2020	Expiry		1,824,424	.78200757			2,782							2,782			0002
REC 3485000.00 EUR PAY [4225353.40] USD /132066	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/11/2020	12/15/2020	12/15/2020	Expiry		4,225,353	1.21244000			9,270							9,270			0002
REC 6170000.00 EUR PAY [7480754.80] USD /132069	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/11/2020	12/15/2020	12/15/2020	Expiry		7,480,755	1.21244000			16,412							16,412			0002
REC 2505000.00 EUR PAY [3039241.35] USD /132163	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2020	12/16/2020	12/16/2020	Expiry		3,039,241	1.21327000			16,107							16,107			0002
REC 9136000.00 EUR PAY [11084434.72] USD /132164	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2020	12/16/2020	12/16/2020	Expiry		11,084,435	1.21327000			58,744							58,744			0002
REC 705000.00 AUD PAY [531947.53] USD /132167	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/14/2020	12/17/2020	12/17/2020	Expiry		531,948	.75453550			5,615							5,615			0002
REC 459000.00 GBP PAY [612232.56] USD /132169	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	12/14/2020	12/16/2020	12/16/2020	Expiry		612,233	1.33384000			7,693							7,693			0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
REC 5418000.00 GBP PAY [7226745.12] USD /132171	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	12/14/2020	12/16/2020	12/16/2020	Expiry		7,226,745	1.33384000			90,806							90,806			0002
REC 1747687.68 USD PAY [1438000.00] EUR /132284	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/15/2020	12/17/2020	12/17/2020	Expiry		1,747,688	1.21536000			(16,019)							(16,019)			0002
1439999999. Subtotal - Forwards - Hedging Other														(5,790,926)	10,091		XXX	3,425,062			(5,790,926)			XXX
1479999999. Subtotal - Forwards														(5,790,926)	10,091		XXX	3,425,062			(5,790,926)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												9,944,554		11,121,331			XXX	(7,168,040)			1,176,777			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												(3,500,351)		(368,436)	2,388,214		XXX	(3,574,457)		(14,168)	3,131,915			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												6,444,203		10,752,895	2,388,214		XXX	(10,742,497)		(14,168)	4,308,692			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0002	Currency derivatives hedging foreign investments or liabilities back to USD
0008	Credit default swaps reduced credit risk through the purchase of credit protection
0013	MBS forward contracts, efficient investments in MBS through liquid TBA markt

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 15	16	17	18	19	20	21	22
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
USH1	3,067	306,700,000	US CBT LNG BOND II /131497	Portfolio Hedge	Schedule BA, D	Interest	03/31/2021	CBOT 9R7GPTS07KV3UQJZQ078	11/20/2020	174.5931	173.1900	(4,319,317)	(4,319,317)				(4,319,317)	(4,319,317)	12,881,400	0001	1,000
WNH1	1,433	143,300,000	US ULTRA BOND /131552	Portfolio Hedge	ScheduleD	Interest	03/31/2021	CBOT 9R7GPTS07KV3UQJZQ078	11/23/2020	217.7109	213.5600	(5,948,627)	(5,948,627)				(5,948,627)	(5,948,627)	12,467,100	0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(10,267,944)	(10,267,944)				(10,267,944)	(10,267,944)	25,348,500	XXX	XXX
1579999999. Subtotal - Long Futures												(10,267,944)	(10,267,944)				(10,267,944)	(10,267,944)	25,348,500	XXX	XXX
ESH1	20	1,000	S&P 500 EMINI Futures II /132031	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	03/19/2021	CME 9R7GPTS07KV3UQJZQ078	12/10/2020	3,664.2500	3,748.8000	(84,604)	(84,604)				(84,604)	(84,604)	220,000	0003	50
RTYH1	10	500	Russell 2000 Index RTY /132037	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	03/19/2021	CME 9R7GPTS07KV3UQJZQ078	12/10/2020	1,901.7500	1,974.8000	(36,552)	(36,552)				(36,552)	(36,552)	60,000	0003	50
1609999999. Subtotal - Short Futures - Hedging Other												(121,157)	(121,157)				(121,157)	(121,157)	280,000	XXX	XXX
1649999999. Subtotal - Short Futures												(121,157)	(121,157)				(121,157)	(121,157)	280,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(10,389,101)	(10,389,101)				(10,389,101)	(10,389,101)	25,628,500	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(10,389,101)	(10,389,101)				(10,389,101)	(10,389,101)	25,628,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0003	Equity derivatives hedging portfolio's exposure to equity markets

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin 16	17	18	19	20
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
WNH0	1,433	143,300,000	US ULTRA BOND /121065	Portfolio Hedge	Schedule BA, D	Interest	03/31/2020	CBOT 9R7GPTS07KV3UQJZQ078	11/20/2019	186.0781	02/20/2020	193.8125		11,075,456	17,415,937			0001	1,000
USH0	3,067	306,700,000	US CBT LNG BOND II /121163	Portfolio Hedge	ScheduleD	Interest	03/31/2020	CBOT 9R7GPTS07KV3UQJZQ078	11/22/2019	158.9285	02/24/2020	164.9688		18,508,916	27,786,499			0001	1,000
WNM0	1,433	143,300,000	US ULTRA BOND /123552	Portfolio Hedge	Schedule BA, D	Interest	06/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	02/20/2020	194.5780	05/21/2020	220.5313		37,183,140	37,183,140			0001	1,000
USM0	3,067	306,700,000	US CBT LNG BOND II /123666	Portfolio Hedge	Schedule BA, D	Interest	06/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	02/24/2020	163.9922	05/26/2020	180.2500		49,845,988	49,845,988			0001	1,000
WNU0	1,433	143,300,000	US ULTRA BOND /126432	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9819	08/24/2020	221.6563		3,824,476	3,824,476			0001	1,000
USU0	3,067	306,700,000	US CBT LNG BOND II /126534	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	178.6872	08/27/2020	178.1563		(1,644,955)	(1,644,955)			0001	1,000
WNZ0	1,433	143,300,000	US ULTRA BOND /128883	Portfolio Hedge	Schedule BA, D	Interest	12/31/2020	CBOT 9R7GPTS07KV3UQJZQ078	08/24/2020	225.2188	11/23/2020	219.3750		(8,382,104)	(8,382,104)			0001	1,000
USZ0	3,067	306,700,000	US CBT LNG BOND II /129019	Portfolio Hedge	Schedule BA, D	Interest	12/31/2020	CBOT 9R7GPTS07KV3UQJZQ078	08/27/2020	176.4977	11/20/2020	173.2500		(9,977,380)	(9,977,380)			0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other														100,433,537	116,051,601			XXX	XXX
1579999999. Subtotal - Long Futures														100,433,537	116,051,601			XXX	XXX
ESH0	20	1,000	S&P 500 EMINI Futures II /121668	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	03/20/2020	CME 9R7GPTS07KV3UQJZQ078	12/12/2019	3,146.0000	03/12/2020	2,740.3000		405,590	490,745			0003	50
RTYH0	12	600	Russell 2000 Index RTY /121675	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	03/20/2020	CME 9R7GPTS07KV3UQJZQ078	12/12/2019	1,636.8000	03/12/2020	1,262.7000		224,394	244,707			0003	50
ESM0	20	1,000	S&P 500 EMINI Futures II /124132	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	06/19/2020	CME 9R7GPTS07KV3UQJZQ078	03/12/2020	2,727.3500	06/11/2020	3,186.0000		(458,761)	(458,761)			0003	50
RTYM0	12	600	Russell 2000 Index RTY /124133	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	06/19/2020	CME 9R7GPTS07KV3UQJZQ078	03/12/2020	1,258.1500	06/09/2020	1,537.0000		(167,376)	(167,376)			0003	50
ESM0	8	400	S&P 500 EMINI Futures II /125161	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	06/19/2020	CME 9R7GPTS07KV3UQJZQ078	04/07/2020	2,707.0000	06/11/2020	3,186.0000		(191,647)	(191,647)			0003	50
RTYM0	10	500	Russell 2000 Index RTY /125163	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	06/19/2020	CME 9R7GPTS07KV3UQJZQ078	04/07/2020	1,163.0900	06/09/2020	1,537.0000		(187,014)	(187,014)			0003	50
RTYU0	22	1,100	Russell 2000 Index RTY /126892	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/09/2020	1,533.6000	09/10/2020	1,524.2000		10,218	10,218			0003	50
ESU0	28	1,400	S&P 500 EMINI Futures II /126979	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	3,175.0500	09/10/2020	3,400.3000		(315,505)	(315,505)			0003	50
ESZ0	8	400	S&P 500 EMINI Futures II /129297	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	12/18/2020	CME 9R7GPTS07KV3UQJZQ078	09/10/2020	3,389.9000	10/15/2020	3,439.0000		(19,687)	(19,687)			0003	50
ESZ0	20	1,000	S&P 500 EMINI Futures II /129297	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	12/18/2020	CME 9R7GPTS07KV3UQJZQ078	09/10/2020	3,389.9000	12/10/2020	3,672.4000		(282,610)	(282,610)			0003	50
RTYZ0	12	600	Russell 2000 Index RTY /129348	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	12/18/2020	CME 9R7GPTS07KV3UQJZQ078	09/10/2020	1,520.4500	10/15/2020	1,601.4083		(48,646)	(48,646)			0003	50
RTYZ0	10	500	Russell 2000 Index RTY /129348	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	12/18/2020	CME 9R7GPTS07KV3UQJZQ078	09/10/2020	1,520.4500	12/10/2020	1,903.5000		(191,580)	(191,580)			0003	50
1609999999. Subtotal - Short Futures - Hedging Other														(1,222,625)	(1,117,158)			XXX	XXX
1649999999. Subtotal - Short Futures														(1,222,625)	(1,117,158)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														99,210,913	114,934,443			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														99,210,913	114,934,443			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)

0003	Equity derivatives hedging portfolio's exposure to equity markets

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
		Credit		5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	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
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y		48,046,208	(65,443,419)		48,046,208	(65,443,419)		5,105,585	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y		1,940,873	(1,836,382)	104,491	1,940,873	(1,836,382)	104,491	76,457	76,457
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y		39,887,430	(85,063,189)		39,887,430	(85,063,189)		7,386,451	
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y		36,925	(1,805,440)		36,925	(1,805,440)		601,518	
BNP Paribas London R0MUWSFPU8MPRO8K5P83	Y	Y		9,467,737	(23,500,875)		9,467,737	(23,500,875)		1,153,794	
BNP Paribas London R0MUWSFPU8MPRO8K5P83	Y	Y	310,000	1,401,941	(1,077,666)	14,275	1,401,941	(1,077,666)	14,275		
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Y	Y		289,555	(739,531)		289,555	(739,531)		55,102	
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y		64,866,795	(90,105,173)		64,866,795	(90,105,173)		12,520,414	
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y		724,237	(5,307,580)		724,237	(5,307,580)		1,363,539	
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Y	Y		1,097,392	(3,350,076)		1,097,392	(3,350,076)		836,575	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	15,100,000	55,895,682	(43,664,618)		55,895,682	(43,664,618)		7,813,089	4,944,153
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	12,240,000	12,042,880	(65,346)		12,042,880	(65,346)		717,635	455,169
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y		61,324,935	(117,758,996)		61,324,935	(117,758,996)		12,758,546	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	940,000	1,227,352	(185,713)	101,639	1,227,352	(185,713)	101,639		
HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Y	Y	13,833,584	12,913,472	(400,732)		12,913,472	(400,732)		892,835	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	1,508,513	10,379,822	(10,932,241)		10,379,822	(10,932,241)		2,654,987	594,056
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y		445,136	(3,003,208)		445,136	(3,003,208)		1,086,476	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	N	N		35,534		35,534	35,534		35,534	30,000	30,000
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y		21,855,690	(51,149,645)		21,855,690	(51,149,645)		3,741,179	
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y			(10,389,101)			(10,389,101)		25,628,500	25,628,500
MUFG Securities EMEA PLC U7M81AY481YLIOR75625	Y	Y		324,160	(1,149,106)		324,160	(1,149,106)		159,126	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	8,780,000	11,415,429	(2,181,430)	454,000	11,415,429	(2,181,430)	454,000	2,111,867	2,111,867
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	120,000	26,115			26,115			99,777	5,892
Societe General ES7IP3U3RHIGC71XBU11	Y	Y	970,000	2,739,630	(2,065,580)		2,739,630	(2,065,580)		362,311	66,361
State Street FX 571474TGEMMWANRLN572	Y	Y			(903,960)			(903,960)		19,781	
THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y	566,000	384,269			384,269			28,863	
TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Y	Y			(531,800)			(531,800)		37,907	
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	42,020,000	38,582,590			38,582,590			3,638,792	201,382
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	18,900,000	17,435,390	(702,416)		17,435,390	(702,416)		2,487,316	320,291
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	N	N		109,019		109,019	109,019		109,019	33,371	33,371
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	1,300,000	9,612,556	(8,605,870)		9,612,556	(8,605,870)		83,803	
0299999999. Total NAIC 1 Designation			116,588,096	424,508,753	(531,919,091)	818,957	424,508,753	(531,919,091)	818,957	93,485,596	34,467,498
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y		97,022,064	(93,112,893)	3,909,171	97,022,064	(93,112,893)	3,909,171	9,106,999	9,106,999
0399999999. Total NAIC 2 Designation				97,022,064	(93,112,893)	3,909,171	97,022,064	(93,112,893)	3,909,171	9,106,999	9,106,999
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			137,374,764	438,849,193	(316,291,207)	29,142,264	438,849,193	(316,291,207)	29,142,264	80,528,743	70,298,571
0999999999 - Gross Totals			253,962,860	960,380,010	(941,323,191)	33,870,392	960,380,010	(941,323,191)	33,870,392	183,121,338	113,873,068
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				960,380,010	(941,323,191)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank NA E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	4,385,963		4,385,963		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	1,900,000		1,900,000		V
MUFG Securities EMEA PLC U7M81AY481YLIOR75625	Cash		Cash Collateral	780,000		780,000		V
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Cash		Cash Collateral	290,000		290,000		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	2,483,000		2,483,000		V
Toronto Dominion Bank PT3QB789TSUIDF371261	Cash		Cash Collateral	360,050		360,050		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	29,187,000		29,187,000		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash Collateral	53,100,000		53,100,000		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash Collateral	63,806,000		63,806,000		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	14,477,000		14,477,000		V
Barclays Bank Plc G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	46,590,000		46,590,000		V
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	18,269,000		18,269,000		V
Barclays Bank Plc G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	1,570,000		1,570,000		V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Cash		Cash Collateral	8,250,000		8,250,000		V
Credit Suisse Securities USA LLC LCH 1V8Y6QCX6YMJ2OELII46	Cash		Cash Collateral	31,348,671		31,348,671		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	10,389,101		10,389,101		V
Citibank NA E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	21,602,309		21,602,309		V
State Street Bank and Trust Company 571474TGEMMWANRLN572	Cash		Cash Collateral	750,000		750,000		V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Cash		Cash Collateral	33,510,784		33,510,784		I
Goldman, Sachs & Co FOR8UP27PHTHYVLBNG30	Cash		Cash Collateral	2,241,213		2,241,213		I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	6,013,466		6,013,466		I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	17,285,456		17,285,456		I
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Cash		Cash Collateral	1,232,634		1,232,634		V
0199999999 - Total				369,821,647		369,821,647	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	5,740,968		XXX		V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	14,562,389		XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	1,300,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	120,000		XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	310,000		XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	42,020,000		XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	18,900,000		XXX		V
The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	566,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	8,780,000		XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	1,508,513		XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	15,100,000		XXX		V
HSBC Bank USA 1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	13,833,584		XXX		V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Cash		Cash Collateral	83,955,286		XXX		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	445,709,394		XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	12,240,000		XXX		V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	33,116,121		XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	970,000		XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	940,000		XXX		V
0299999999 - Total				699,672,254		XXX	XXX	XXX